

Department of the Treasury
 Internal Revenue Service

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

For calendar year 2001, or tax year beginning **07/01**, 2001, and ending **06/30/2002**

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**

Number and street (or P O box number if mail is not delivered to street address): **4801 ROCKHILL ROAD**

City or town, state, and ZIP code: **KANSAS CITY, MO 64110-2046**

Room/suite: _____

Employer identification number: **43-6064859**

Telephone number (see page 10 of the instructions): **(816) 932-1000**

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

I Fair market value of all assets at end of year (from Part II col (c), line 16): **1,687,454,656**

J Accounting method: Cash Accrual Other (specify) _____

(Part I, column (d) must be on cash basis)

C If exemption application is pending check here

D 1 Foreign organizations check here
 2 Foreign organizations meeting the 85% test, check here and attach computation

E If private foundation status was terminated under section 507(b)(1)(A) check here

F If the foundation is in a 60-month termination under section 507(b)(1)(B) check here

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c) and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc. received (attach schedule) - Check <input type="checkbox"/> if the foundation is not required to attach Sch. B	41,628			STMT 1
2	Distributions from split-interest trusts				
3	Interest on savings and temporary cash investments				
4	Dividends and interest from securities	26,331,718	42,510,101		STMT 2
5a	Gross rents				
b	(Net rental income or (loss))				
6a	Net gain or (loss) from sale of assets not on line 10	-44,827,677			
b	Gross sales price for all assets on line 6a 2070936167				
7	Capital gain net income (from Part IV, line 2)				
8	Net short-term capital gain				
9	Income modifications STMT 3			350,436	
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
11	Other income (attach schedule)	36,860,073	764,271	116,778	STMT 3
12	Total. Add lines 1 through 11	18,405,742	43,274,372	467,214	
13	Compensation of officers, directors, trustees, etc. STMT 8	2,234,828	424,786		1,810,042
14	Other employee salaries and wages STMT 8	10,924,204	161,484		10,762,720
15	Retirement and employee benefits STMT 8	3,797,653	95,025		3,702,628
16a	Legal fees (attach schedule) STMT 4	385,530	NONE	NONE	385,530
b	Accounting fees (attach schedule) STMT 5	83,585	NONE	NONE	83,585
c	Other professional fees (attach schedule) STMT 6	13,031,941	7,149,064		5,882,877
17	Interest		668,137		
18	Taxes (attach schedule) (see page 14 of instructions) STMT 7	990,752	761,519		
19	Depreciation (attach schedule) and depletion				
20	Occupancy STMT 9	3,208,110			3,208,110
21	Travel, conferences, and meetings STMT 8	1,306,837	27,490		1,279,347
22	Printing and publications STMT 8	188,046	1,499		186,547
23	Other expenses (attach schedule) STMT 8	34,284,089	10,644,001		1,730,849
24	Total operating and administrative expenses Add lines 13 through 23	70,435,575	19,933,005	NONE	29,032,235
25	Contributions, gifts, grants paid	48,276,062			48,276,062
26	Total expenses and disbursements Add lines 24 and 25	118,711,637	19,933,005	NONE	77,308,297
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-100,305,895			
b	Net investment income (if negative, enter -0-)		23,341,367		
c	Adjusted net income (if negative, enter -0-)			467,214	

SCANNED MAY 28 2003
 Revenue
 Operating and Administrative Expenses

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)			
		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1	Cash - non-interest-bearing	300	300	300
	2	Savings and temporary cash investments	69,792,565	3,554,127	3,554,127
	3	Accounts receivable ▶ -2,753			
		Less allowance for doubtful accounts ▶	12,888	-2,753	
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	6	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 - US and state government obligations (attach schedule) <i>STMT 10</i>	117,525,654	252,699,526	256,822,854
	b	Investments - corporate stock (attach schedule) <i>STMT 10</i>	893,704,429	873,179,438	868,954,709
	c	Investments - corporate bonds (attach schedule) <i>STMT 10</i>	63,423,257	8,657,597	8,329,479
	11	Investments - land buildings and equipment basis Less accumulated depreciation (attach schedule) ▶			
12	Investments - mortgage loans				
13	Investments - other (attach schedule) <i>STMT 10</i>	618,025,398	523,330,611	546,893,134	
14	Land buildings and equipment basis Less accumulated depreciation (attach schedule) ▶				
16	Other assets (describe ▶ <i>STMT 11</i>)	2,400,000	2,900,053	2,900,053	
16	Total assets (to be completed by all filers - see page 16 of the instructions Also, see page 1, item I)	1,764,884,491	1,664,318,899	1,687,454,656	
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 ▶ <i>STMT 12</i>)	556,168	296,471	
23	Total liabilities (add lines 17 through 22)	556,168	296,471		
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	1,764,328,323	1,664,022,428		
30	Total net assets or fund balances (see page 17 of the instructions)	1,764,328,323	1,664,022,428		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	1,764,884,491	1,664,318,899		

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	1,764,328,323
2	Enter amount from Part I, line 27a	2	-100,305,895
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	1,664,022,428
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	1,664,022,428

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV SCHEDULE <i>STATEMENT 25</i>				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a				
b				
c				
d				
e				
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	-82,779,330
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8			}	3

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2000	118,433,084	2,172,621,962.	0.05451159294
1999	89,321,269.	2,236,152,857	0.03994416961
1998	104,501,151	1,574,019,714.	0.06639125932
1997	85,065,970.	1,593,856,509.	0.05337115952
1996	78,190,342.	1,387,752,785.	0.05634313463
2 Total of line 1, column (d)			2 0.27056131602
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 0.05411226320
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5			4 1,770,902,150
5 Multiply line 4 by line 3			5 95,827,523.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 233,414
7 Add lines 5 and 6			7 96,060,937
8 Enter qualifying distributions from Part XII, line 4			8 77,808,297

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

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

Table with 11 rows for excise tax calculations. Includes sub-rows 6a-6d for credits. Total tax due is 563,962.

Part VII-A Statements Regarding Activities

Table with 11 rows for activity statements. Includes questions about political activities, unrelated business income, and substantial contributors. Includes handwritten note 'STATEMENT 13'.

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

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

- 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?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?
(6) Agree to pay money or property to a government official?
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)?
c Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2001?
2 Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))
a At the end of tax year 2001, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2001?
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?
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here
3 a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?
b If "Yes," did it have excess business holdings in 2001 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period?
4 a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?
b Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2001?
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))?
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?
(3) Provide a grant to an individual for travel, study, or other similar purposes?
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?
b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)?
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?
6 a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?
b Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

Table with columns 'Yes' and 'No' and rows 1a, 1b, 1c, 2a, 2b, 2c, 3a, 3b, 4a, 4b, 5a, 5b, 6a, 6b. Contains handwritten 'X' marks and 'STATEMENT H'.

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

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

Table with 5 columns: (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. Row 1: SEE STATEMENT 15, 2,234,828, 262,325, -0-

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

Table with 5 columns: (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. Row 1: STATEMENT 16, 890,901, 90,555

Total number of other employees paid over \$50,000 82

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

Table with 3 columns: (a) Name and address of each person paid more than \$50,000, (b) Type of service, (c) Compensation. Rows include JANUS CAPITAL CORPORATION, STRONG SMALL CAPITAL MANAGEMENT, CAPITAL GUARDIAN TRUST COMPANY, STATE STREET BANK, ROCKFELLER & COMPANY, INC.

Total number of others receiving over \$50,000 for professional services 36

Part IX-A Summary of Direct Charitable Activities

Table with 2 columns: Description of activities, Expenses. Row 1: 1 NONE

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 <u>STATEMENT 17</u>	500,000
2	
All other program-related investments See page 22 of the instructions	
3 <u>NONE</u>	
Total Add lines 1 through 3	500,000

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	1,081,432,848
b Average of monthly cash balances	1b	119,582,535
c Fair market value of all other assets (see page 22 of the instructions)	1c	596,854,820
d Total (add lines 1a, b, and c)	1d	1,797,870,203
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	1,797,870,203
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 23 of the instructions)	4	26,968,053
5 Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,770,902,150
6 Minimum investment return. Enter 5% of line 5	6	88,545,108

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	88,545,108
2a Tax on investment income for 2001 from Part VI, line 5	2a	466,827
b Income tax for 2001 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	466,827
3 Distributable amount before adjustments Subtract line 2c from line 1	3	88,078,281
4a Recoveries of amounts treated as qualifying distributions <u>STMT 22</u>	4a	350,436
b Income distributions from section 4947(a)(2) trusts	4b	
c Add lines 4a and 4b	4c	350,436
5 Add lines 3 and 4c	5	88,428,717
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	88,428,717

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

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	77,308,297
b Program-related investments - Total from Part IX-B	1b	500,000
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	77,808,297
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	N/A
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	77,808,297

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

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

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1 Distributable amount for 2001 from Part XI, line 7				88,428,717
2 Undistributed income, if any, as of the end of 2000				
a Enter amount for 2000 only			NONE	
b Total for prior years		NONE		
3 Excess distributions carryover, if any, to 2001				
a From 1996			NONE	
b From 1997			NONE	
c From 1998			NONE	
d From 1999			NONE	
e From 2000			47,100,012.	
f Total of lines 3a through e	47,100,012			
4 Qualifying distributions for 2001 from Part XII, line 4 ▶ <u>77,808,297</u>				
a Applied to 2000, but not more than line 2a			NONE	
b Applied to undistributed income of prior years (Election required - see page 24 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 24 of the instructions)	NONE			
d Applied to 2001 distributable amount				77,808,297
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a))	10,620,420.			10,620,420
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	36,479,592			
b Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see page 25 of the instructions		NONE		
e Undistributed income for 2000 Subtract line 4a from line 2a Taxable amount - see page 25 of the instructions			NONE	
f Undistributed income for 2001 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2002				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)	NONE			
8 Excess distributions carryover from 1996 not applied on line 5 or line 7 (see page 25 of the instructions)	NONE			
9 Excess distributions carryover to 2002 Subtract lines 7 and 8 from line 6a	36,479,592			
10 Analysis of line 9				
a Excess from 1997			NONE	
b Excess from 1998			NONE	
c Excess from 1999			NONE	
d Excess from 2000	36,479,592			
e Excess from 2001			NONE	

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

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

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

	Tax year				(e) Total
	(a) 2001	(b) 2000	(c) 1999	(d) 1998	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test. Enter 2/3 of minimum investment return shown in Part X line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)) or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(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 28 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 23

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

STATEMENT 23

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 Supplementary Information (continued)

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

Recipient	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
GRANTS TO ORGANIZATIONS STATEMENT 18-77			GENERAL CHARITABLE	48,182,067
GRANTS TO INDIVIDUALS STATEMENT 18-77				93,995
Total ▶ 3a				48,276,062
b Approved for future payment				
GRANTS TO ORGANIZATIONS STATEMENT 18-77			GENERAL CHARITABLE	33,341,854
Total ▶ 3b				33,341,854

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 26 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	26,331,718	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property .					
7 Other investment income			14	33,392,859.	
8 Gain or (loss) from sales of assets other than inventory			18	-44,827,677	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____					
b STATEMENT 24					467,214
c EXCISE TAX REFUND					3,000,000
d _____					
e _____					
12 Subtotal Add columns (b), (d), and (e)				14,896,900	3,467,214
13 Total Add line 12, columns (b), (d), and (e) ▶13					18,364,114

(See worksheet in line 13 instructions on page 26 to verify calculations.)

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

Line No	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes) (See page 27 of the instructions)
11B	STATEMENT ATTACHED-STMT 24
11C	REFUND OF ESTIMATED EXCISE TAXES

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

- 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code... a Transfers from the reporting organization to a noncharitable exempt organization of (1) Cash (2) Other assets b Other Transactions (1) Sales of assets to a noncharitable exempt organization (2) Purchases of assets from a noncharitable exempt organization (3) Rental of facilities, equipment, or other assets (4) Reimbursement arrangements (5) Loans or loan guarantees (6) Performance of services or membership or fundraising solicitations c Sharing of facilities, equipment, mailing lists, other assets, or paid employees d If the answer to any of the above is "Yes," complete the following schedule...

Table with 4 columns: (a) Line no, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements.

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

Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship.

Under penalties of perjury I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge. Sign Here: Signature of officer or trustee, Preparer's signature, Firm's name (or yours if self-employed), address, and ZIP code: KPMG LLP, 1000 WALNUT ST, KANSAS CITY, MO

Schedule of Contributors

2001

Supplementary Information for
 line 1 of Form 990, 990-EZ and 990-PF (see instructions)

Name of organization EWING MARION KAUFFMAN FOUNDATION	Employer identification number 43-6064859
---	---

Organization type (check one)

- | Fillers of | Section. |
|--------------------|--|
| Form 990 or 990-EZ | <input type="checkbox"/> 501(c)() (enter number) organization
<input type="checkbox"/> 4947(a)(1) nonexempt charitable trust not treated as a private foundation
<input type="checkbox"/> 527 political organization |
| Form 990-PF | <input checked="" type="checkbox"/> 501(c)(3) exempt private foundation
<input type="checkbox"/> 4947(a)(1) nonexempt charitable trust treated as a private foundation
<input type="checkbox"/> 501(c)(3) taxable private foundation |

Check if your organization is covered by the **General rule** or a **Special rule** (Note Only a section 501(c)(7), (8), or (10) organization can check box(es) for both the General rule and a Special rule - see instructions)

General Rule -

- For organizations filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

Special Rules -

- For a section 501(c)(3) organization filing Form 990, or Form 990-EZ, that met the 33 1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of \$5,000 or 2% of the amount on line 1 of these forms (Complete Parts I and II)
- For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, aggregate contributions or bequests of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals (Complete Parts I, II, and III)
- For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, some contributions for use *exclusively* for religious, charitable, etc , purposes, but these contributions did not aggregate to more than \$1,000 (If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Do not complete any of the Parts unless the General rule applies to this organization because it received nonexclusively religious, charitable, etc , contributions of \$5,000 or more during the year) ▶ \$ _____

Caution: Organizations that are not covered by the General rule and/or the Special rules do not file Schedule B (Form 990, 990-EZ, or 990-PF) but they **must** check the box in the heading of their Form 990, Form 990-EZ, or on line 1 of their Form 990-PF, to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

If a section 501(c)(7), (8), or (10) organization received contributions or bequests for use exclusively for religious, charitable, etc., purposes (sections 170(c)(4), 2055(a)(3), or 2522(a)(3)) -

List in Part I each contributor whose contributions total more than \$1,000 during the year that were for a religious, charitable, etc., purpose. To determine the \$1,000, aggregate all of a contributor's gifts for the year (regardless of amount). For a noncash contribution, complete Part II.

All section 501(c)(7), (8), or (10) organizations that received any charitable contributions and listed any charitable contributors on Part I must also complete Part III.

If a section 501(c)(7), (8), or (10) organization received charitable gifts, but is not required to list any charitable contributors on Part I, check the box on line A at the top of Schedule B (Form 990 or 990-EZ) and enter the amount of charitable contributions received in the space provided. The organization need not complete and attach Part III.

Specific Instructions

Note You may duplicate Parts I, II, and III if more copies are needed. Number each page of each Part.

Part I In column (a), identify the first contributor listed as no. 1 and the second contributor as no. 2, etc. Number consecutively. Show the contributor's name, address, aggregate contributions for the year, and the type of contribution (e.g., whether an individual, payroll, or noncash contribution). Report payroll contributions by listing the employer's name, address, and total amount given (unless an employee gave enough to be listed individually).

Part II In column (a), show the number that corresponds to the contributor's number in Part I. Describe the noncash contribution fully. Report on property with readily determinable market value (i.e., market quotations for securities) by listing its fair market value (FMV). For marketable securities registered and listed on a recognized securities exchange, measure market value by the average of the highest and lowest quoted selling prices (or the average between the bona fide bid and asked prices) on the contribution date. See Regulations section 20.2031-2 to determine the value of contributed stocks and bonds. When market value cannot be readily determined, use an appraised or estimated value. To determine the amount of a noncash contribution that is subject to an outstanding debt, subtract the debt from the property's fair market value.

Part III. Section 501(c)(7), (8), or (10) organizations that received contributions or bequests for use exclusively for religious, charitable, etc., purposes must complete Parts I through III for those persons whose gifts totaled more than \$1,000 during the year. Show also, in the heading of Part III, total gifts that were \$1,000 or less and were for a religious, charitable, etc., purpose. Complete this information only on the first Part III page.

If an amount is set aside for a religious, charitable, etc., purpose, show in column (d) how the amount is held (e.g., whether it is mingled with amounts held for other purposes). If the organization transferred the gift to another organization, show the name and address of the transferee organization in column (e) and explain the relationship between the two organizations.

Name of organization

Employer identification number

EWING MARION KAUFFMAN FOUNDATION

43-6064859

Part I Contributors (See Specific Instructions)

(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	SEE ATTACHED STATEMENT /	41,628	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
			Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
			Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
			Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
			Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
			Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return

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

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

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

Note Form 990-T corporations requesting an automatic 6-month extension - check this box and complete Part I only
 All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Type or print 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 02/17, 2003 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, 2001, and ending 06/30, 2002

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 \$ 1,030,789
 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 \$ 1,030,789
 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 ▶ *Janet D. Pious* Title ▶ C P A Date ▶ 11-14-02
 For Paperwork Reduction Act Notice, see Instruction Form 8868 (12 2000)

KPMG LLP EIN 13-5565207
 1000 WALNUT STE 1600
 PO BOX 13127 KANSAS CITY, MO 64199

• If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II and check this box X

Note Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

• If you are filing for an Automatic 3-Month Extension, complete only Part I (on page 1)

Part II Additional (not automatic) 3-Month Extension of Time - Must File Original and One Copy.

Type or print File by the extended due date for filing the return See instructions	Name of Exempt Organization 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	For IRS use only
	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-EZ	<input type="checkbox"/> Form 990-T (sec 401(a) or 408(a) trust)	<input type="checkbox"/> Form 1041-A	<input type="checkbox"/> Form 5227	<input type="checkbox"/> Form 8870
<input type="checkbox"/> Form 990-BL	<input checked="" type="checkbox"/> Form 990-PF	<input type="checkbox"/> Form 990-T (trust other than above)	<input type="checkbox"/> Form 4720	<input type="checkbox"/> Form 6069	

STOP Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868

• If the organization does not have an office or place of business in the United States, check this box

• If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until 05/15/2003

5 For calendar year _____, or other tax year beginning 07/01/2001 and ending 06/30/2002

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

7 State in detail why you need the extension INFORMATION NECESSARY TO PREPARE A COMPLETE AND ACCURATE RETURN IS NOT YET AVAILABLE

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions **\$ 1,030,789**

b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 **\$ 1,030,789**

c **Balance Due** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions **\$ 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

**KPMG LLP EIN 13 5565207
1000 WALNUT STE 1600
PO BOX 13127 KANSAS CITY, MO 64199**

Signature  Title **C P A** Date **2-12-03**

Notice to Applicant - To Be Completed by the IRS

We have approved this application Please attach this form to the organization's return

We have not approved this application However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions) This grace period is considered to be a 10-day extension of time for elections otherwise required to be made on a timely return Please attach this form to the organization's return

We have not approved this application After considering the reasons stated in item 7, we do not grant your request for an extension of time to file We are not granting a 10-day grace period

We cannot consider this application because it was filed after the due date of the return for which an extension was requested

Other _____

**EXTENSION APPROVED
FEB 25 2003
LINDA WEISKOPF, FIELD DIRECTOR
SUBMISSION PROCESSING, COPEN**

Director _____ By _____ Date _____

Alternate Mailing Address - Enter the address if you want the copy of this application for an additional 3-month extension returned to an address different than the one entered above

Type or print JSA	Name KPMG LLP ATTN. PLOUS
	Number and street (include suite, room, or apt. no.) Or a P O box number 1000 WALNUT ST, SUITE 1600
	City or town, province or state, and country (including postal or ZIP code) KANSAS CITY, MO 64106

FORM 990-PF - PART IV

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2070936167		SEE SEPARATE BINDER OF CAP GAIN DETAIL PROPERTY TYPE: SECURITIES 2153715497				P	VAR	VAR
							-82779330.	

TOTAL GAIN (LOSS)							-82779330	
							=====	

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 1, CONTRIBUTIONS, GIFTS, GRANTS RECEIVED
For Fiscal Year Ended June 30, 2002

	<u>REVENUE AND EXPENSES PER BOOKS</u>
University of Southern California Health and Sciences Campus 250 Alcazar Street, CSC 219 Los Angeles, CA 90033	\$ 26,578
Bessemer Trust Company, N A 630 Fifth Avenue New York, NY 10111	\$ 15,000
Hase Schannen Research Company 231 Clarksville Road Princeton, NJ 08543	<u>\$ 50</u>
	<u>\$ 41,628</u>

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDENDS	26,331,718.	26,331,718.
DIVIDENDS AND INTEREST FROM PARTNERSHIPS		16,178,383.
TOTAL	26,331,718.	42,510,101.

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART I - LINE 9, INCOME MODIFICATIONS,
AND LINE 11, OTHER INCOME
For Fiscal Year Ended June 30, 2002

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	\$ 57,531		\$ 57,531
University of Pittsburgh (# 2001-0466) - \$681			
Kansas City Missoun School District (# 20002891) - \$3,941			
Kansas City Missoun School District (# 20002857) - \$1,238			
Kansas City Missoun School District (# 20002883) - \$1,860			
Kansas City Missoun School District (# 20002892) - \$4,030			
University of Pittsburgh (# 1999-0424) - \$479			
University of Pittsburgh (# 2001-0877) - \$472			
University of Missoun (# 20010252) - \$42,194			
Camp Fire Boys and Girls, Heartland Council (# 20022022) - \$2,636			
Return of funds granted in prior years to Citizens' Scholarship Foundation of America	\$ 54,626		\$ 54,626
Reimbursement from Danforth Foundation for Missoun Legislative Forum	\$ 238,279		\$ 238,279
TOTAL, LINE 9, INCOME MODIFICATIONS			<u>\$ 350,436</u>
Revenue from sale of tax credits received as result of grant made to the Discovery Center for site clean-up (# 20012327)	\$ 116,778		\$ 116,778
JPMorganChase Bond Refinancing Proceeds	\$ 32,810,000		
State Street Commission Recapture	\$ 32,138	\$ 32,138	
Interest income from program-related investment in Community Builders of Kansas City (# 19990486)	\$ 56,864	\$ 56,864	\$ -
Earnings on currency conversions	\$ 493,857	\$ 493,857	\$ -
Excise Tax Refund	\$ 3,000,000		
Other income/(loss) from partnerships	<u>\$ -</u>	<u>\$ 181,412</u>	<u>\$ -</u>
TOTAL, LINE 11, OTHER INCOME	<u>\$ 36,860,072</u>	<u>\$ 764,271</u>	<u>\$ 116,778</u>

R1Tax_Client\KKKauffman Fdn\2002\emk\dn\Adjusted Copy of other income.xls\Part 1 Line 11

**EWING MARION KAUFFMAN FOUNDATION
ATTACHMENT TO PART I, LINE 16a, LEGAL FEES
For Fiscal Year Ended June 30, 2002**

EIN 43-6064859

	REVENUE AND EXPENSES PER BOOKS	DISBURSEMENTS FOR CHARITABLE PURPOSES
Blackwell Sanders Peper Martin	\$ 137,808	\$ 137,808
KS Action for Children Inc	\$ 1,250	\$ 1,250
Patterson, Belknap, Webb/Tyler	\$ 115,548	\$ 115,548
Polsinelli Shalton Welte	\$ 10,842	\$ 10,842
Quarles & Brady Streich Lang LLP	\$ 11,974	\$ 11,974
Spencer Fane Britt & Browne LLP	\$ 6,637	\$ 6,637
Stinson, Mag & Fizzell	\$ 82,343	\$ 82,343
Stinson, Morrison & Hecker	\$ 18,187	\$ 18,187
Miscellaneous Other	\$ 941	\$ 941
	<u>\$ 385,530</u>	<u>\$ 385,530</u>

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
AUDIT, ACCOUNTING AND TAX PREP	83,585.			83,585
TOTALS	83,585.	NONE	NONE	83,585

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I LINE 16c OTHER PROFESSIONAL FEES
For the Fiscal Year Ended June 30, 2002

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Janus Global	\$ 1,919,696	\$ 1,919,696	\$ -
Strong Small Cap	\$ 1,241,510	\$ 1,241,510	\$ -
Capital Guardian	\$ 794,251	\$ 794,251	\$ -
State Street Bank	\$ 667,435	\$ 667,435	\$ -
Rockefeller	\$ 615,901	\$ 615,901	\$ -
Gardener Lewis	\$ 547,015	\$ 547,015	\$ -
Univ of Kansas	\$ 545,106		\$ 545,106
Instt. Research & Ref in Ed	\$ 357,510		\$ 357,510
Research & Training Associate	\$ 335,248		\$ 335,248
U S Bancorp Piper Jaffray	\$ 301,665	\$ 301,665	\$ -
Cap Guard Emerging Balanced	\$ 284,708	\$ 284,708	\$ -
Eurest	\$ 238,677		\$ 238,677
KSA-Plus Communications, Inc	\$ 219,908		\$ 219,908
Ampersand Inc	\$ 201,805		\$ 201,805
McCreight & Company, Inc	\$ 186,625		\$ 186,625
Cambridge Associates Inc	\$ 182,816		\$ 182,816
The Brookings Institution	\$ 175,000		\$ 175,000
Univ of Missouri -Kansas Cit	\$ 163,059		\$ 163,059
Meadowbrook	\$ 150,000	\$ 150,000	\$ -
PIMCO	\$ 142,352	\$ 142,352	\$ -
(N) Genius Media Inc	\$ 130,614		\$ 130,614
Lockton Companies	\$ 127,946		\$ 127,946
Compass Group USA, Inc	\$ 118,711		\$ 118,711
Gambone, Michelle Alberti	\$ 112,805		\$ 112,805
Heidrick & Struggles, Inc	\$ 111,999		\$ 111,999
AVI Financial Services, Inc	\$ 102,371		\$ 102,371
Castle Harlan	\$ 91,885	\$ 91,885	\$ -
Leadersource Limited	\$ 91,250		\$ 91,250
Beacham, Janis S	\$ 87,200		\$ 87,200
Gregg & Associates, Inc	\$ 86,700		\$ 86,700
Ross, Charles	\$ 86,000		\$ 86,000
Freeman, Edith M	\$ 76,503		\$ 76,503
Fulfillment Plus Inc	\$ 74,115		\$ 74,115
Cendian Employer Services	\$ 72,671		\$ 72,671
Resource Development Institut	\$ 67,500		\$ 67,500
Hamilton, Rabinovitz &	\$ 65,000		\$ 65,000
James L Fisher LTD	\$ 62,000		\$ 62,000
Univ of Wisconsin-Madison	\$ 62,000		\$ 62,000
Acme Sheet Metal Works Inc	\$ 55,970		\$ 55,970
Mission Electronics, Inc	\$ 54,362		\$ 54,362
Center For Management Assistance	\$ 51,930		\$ 51,930
Vesta Productions Inc	\$ 49,711		\$ 49,711
Fleishman Hillard Inc	\$ 49,337		\$ 49,337
Alexander Open Systems Inc	\$ 48,600		\$ 48,600
Davis, Amy Sweeny	\$ 47,700		\$ 47,700
Spencer Reed Group Inc	\$ 47,250		\$ 47,250
Mandel Mike	\$ 47,100		\$ 47,100
Univ of Missouri - Columbia	\$ 46,287		\$ 46,287
Blades & Associates	\$ 46,134		\$ 46,134
Lombardi Joan	\$ 45,000		\$ 45,000
Mid-America Regional Council	\$ 44,971		\$ 44,971
Trozzolo Creative Resources	\$ 41,286		\$ 41,286
Gillette Consulting Group In	\$ 40,388		\$ 40,388
Willoughby Design Group LLC	\$ 34,040		\$ 34,040
The Covington Group	\$ 32,812		\$ 32,812
WMW Keynote Consulting LLC	\$ 31,240		\$ 31,240
Seybert Jeffrey A	\$ 30,000		\$ 30,000
University Research Surveys	\$ 30,000		\$ 30,000
Blanchard Training & Dvlpmt	\$ 26,691		\$ 26,691
Howland, Deborah M	\$ 26,325		\$ 26,325
Miller, Lawrence D	\$ 26,100		\$ 26,100
Soldier Creek Associates	\$ 25,000		\$ 25,000
Stolper & Co	\$ 25,000		\$ 25,000
Tufts University	\$ 25,000		\$ 25,000
Missouri Investigations, Inc	\$ 24,408		\$ 24,408
Jones, Grant	\$ 22,800		\$ 22,800
National Conf of State Legis	\$ 22,500		\$ 22,500
Cronley Connie	\$ 21,618		\$ 21,618
Andre, David J	\$ 21,308		\$ 21,308
Thomas, David W	\$ 21,053		\$ 21,053
Peter Economy Inc	\$ 20,000		\$ 20,000
Fife-Samyn Kaaren	\$ 19,884		\$ 19,884
Bloomberg L P	\$ 19,680	\$ 19,680	\$ -
Pat Jordan & Associates Inc	\$ 18,857		\$ 18,857

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART I, LINE 16c OTHER PROFESSIONAL FEES
 For the Fiscal Year Ended June 30, 2002

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Vision Link Inc	\$ 18,556		\$ 18,556
Nia, Isoko Tihlayo	\$ 18,000		\$ 18,000
Mayer Hoffman McCann	\$ 17,718		\$ 17,718
Radley Brown, Susan	\$ 17,400		\$ 17,400
Scott, L Carol	\$ 17,248		\$ 17,248
Hucker, Charles W	\$ 16,563		\$ 16,563
Manage Mentor Inc	\$ 16,500		\$ 16,500
Clune Equipment Leasing L C	\$ 15,970		\$ 15,970
Bnnegar + McLemore Consulting Inc	\$ 15,375		\$ 15,375
Association of Fundraising Pr	\$ 15,000		\$ 15,000
J E Edwards Inc	\$ 15,000		\$ 15,000
Kansas City Public Library	\$ 15,000		\$ 15,000
Partnership for Children	\$ 14,000		\$ 14,000
Rose Research Group	\$ 14,000		\$ 14,000
PowerComm 2000, Inc	\$ 13,700		\$ 13,700
Congressional Quarterly, Inc	\$ 13,250		\$ 13,250
Communications Consortium Med	\$ 12,750		\$ 12,750
Capitol Steps Productions In	\$ 12,500		\$ 12,500
Gardner, John W	\$ 12,500		\$ 12,500
Seward, James Rader	\$ 12,500		\$ 12,500
Westport Group Ltd	\$ 12,500		\$ 12,500
Hire M Lynn	\$ 12,465		\$ 12,465
Net Standard, Inc	\$ 12,248		\$ 12,248
Rackspace Com Ltd	\$ 12,229		\$ 12,229
Synthesis Intematonal, Inc	\$ 12,000		\$ 12,000
Martinez, Karla Elenz	\$ 11,635		\$ 11,635
Blomquist, Mary P	\$ 11,429		\$ 11,429
Vanguard Management Group, In	\$ 10,350		\$ 10,350
Herold, Susan F	\$ 10,121		\$ 10,121
TMPitman LLC	\$ 10,073		\$ 10,073
American College Testing	\$ 10,000		\$ 10,000
Westerfelt, Alexander	\$ 10,000		\$ 10,000
Dannar Angela Cornu	\$ 9,861		\$ 9,861
Family Support Amerca	\$ 9,804		\$ 9,804
Mass Mutual	\$ 9,477		\$ 9,477
Franklin E Bernard	\$ 9,000		\$ 9,000
Knutzer, Jane	\$ 9,000		\$ 9,000
Dunlay, Jennifer L	\$ 8,613		\$ 8,613
KnowledgeNet com Inc	\$ 8,255		\$ 8,255
Commerce Bank	\$ 8,079		\$ 8,079
Community Resource Network, I	\$ 8,000		\$ 8,000
Sagraves, W Ronald	\$ 7,750		\$ 7,750
Fidelity Investments	\$ 7,610		\$ 7,610
Fox Industnes Inc	\$ 7,500		\$ 7,500
Troxel Marjone D	\$ 7,500		\$ 7,500
ETC Institute	\$ 7,000		\$ 7,000
The Haberman Educational	\$ 7,000		\$ 7,000
Health & Safety Systems, Inc	\$ 6,778		\$ 6,778
Heart Of America Family Svcs	\$ 6,772		\$ 6,772
The Estate of John W Gardner	\$ 6,250		\$ 6,250
Sturges & Word Communications	\$ 6,246		\$ 6,246
Graduate School of Public	\$ 6,164		\$ 6,164
Miller Beth M	\$ 6,113		\$ 6,113
Heide Enterprises, Inc.	\$ 6,023		\$ 6,023
Rver City Studio	\$ 5,800		\$ 5,800
Bilardo, Heidi Iverson	\$ 5,670		\$ 5,670
Continental Consult Engineer	\$ 5,455		\$ 5,455
Jane Mobley Associates	\$ 5,429		\$ 5,429
Draper Mary Jo	\$ 5,363		\$ 5,363
Rhone, Thomas J	\$ 5,288		\$ 5,288
Frojd, Loma L	\$ 5,285		\$ 5,285
James Harvey & Associates	\$ 5,250		\$ 5,250
FBD Consulting, Inc	\$ 5,136		\$ 5,136
OTHER < \$5,000	\$ 237,997	\$ 3,675	\$ 234,322
	\$ 13,031,941	\$ 6,779,773	\$ 6,252,168

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FORM 990PF, PART I - TAXES

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DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FOREIGN TAX PAID		761,519.
U.S. ESTIMATED TAXES	900,000.	
STATE TAXES ON UNRELATED BUSINESS TAXABLE INCOME	90,752.	
	-----	-----
TOTALS	990,752.	761,519.
	=====	=====

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, OTHER EXPENSES
For Fiscal Year Ended
Lines 13,14,15,21,22,23
June 30, 2002

EIN 43-6064859

	LINE	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	DISBURSEMENTS FOR CHARITABLE PURPOSES
Compensation of Officers, Directors	13	\$ 2,234,828	\$ 424,786	\$ 1,810,042
Other employee salaries	14	\$ 10,924,204	\$ 161,484	\$ 10,762,720
Pension plans, employee benefits	15	\$ 3,797,653	\$ 95,025	\$ 3,702,628
Travel, conferences and meetings	21	\$ 1,306,837	\$ 27,490	\$ 1,279,347
Printing and publications	22	\$ 188,046	\$ 1,499	\$ 186,547
Other Expenses				
Dues, subscriptions and resources		\$ 346,953	\$ 16,284	\$ 330,669
Equipment/furniture purchase and maintenance		\$ 229,667		\$ 229,667
Computer hardware		\$ 365,038	\$ 476	\$ 364,562
Supplies		\$ 142,404	\$ 743	\$ 141,661
Temporary services		\$ 124,755		\$ 124,755
Postage and deliveries		\$ 167,728	\$ -	\$ 167,728
Computer software		\$ 146,416		\$ 146,416
Various program-related expenses		\$ 21,890		\$ 21,890
Other computer-related costs		\$ 52,052		\$ 52,052
Other miscellaneous expenses		\$ 142,648		\$ 142,648
Recruiting and relocation		\$ 9,646	\$ 1,916	\$ 7,730
Bond Refinancing Expense		\$ 32,534,892		
Portfolio and other deductions per partnership K-1's		\$ -	\$ 10,624,582	\$ -
Charitable contributions per partnership K-1's		\$ -		\$ 1,071
	23	<u>\$ 34,284,089</u>	<u>\$ 10,644,001</u>	<u>\$ 1,730,849</u>

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Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 20, OCCUPANCY EXPENSES
For Fiscal Year Ended June 30, 2002

EIN 43-6064859

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>DISBURSEMENTS FOR CHARITABLE PURPOSES</u>
Mortgage interest on building	\$ 1,831,097	\$ 1,831,097
Utilities and related expenses	<u>\$ 1,377,013</u>	<u>\$ 1,377,013</u>
Total	<u>\$ 3,208,110</u>	<u>\$ 3,208,110</u>

EMKF
Investments Detail - FY 02

Asset Class	Security Name	Security Description	Book Value	Fair Market Value
GOVT OBLIG	BT INSTITUTIONAL	LIQUID ASSETS FUND	12	12
GOVT OBLIG	BT INSTITUTIONAL	LIQUID ASSETS	-	-
GOVT OBLIG	VARIOUS FUNDS		1,590,191	1,579,381
GOVT OBLIG	SSGA FDS	U S TREAS FD	3,558,833	3,558,833
GOVT OBLIG	SSGA FDS	U S TREAS FD	24,942,863	24,942,863
GOVT OBLIG	SSGA FDS	U S TREAS FD	1,294,052	1,294,052
GOVT OBLIG	FEDERAL NATL MTG ASSN DI 1 75% 28 Aug 2002		6,835,543	6,835,543
GOVT OBLIG	UNITED STATES TREAS BILLS 0% 15 Aug 2002		1,687,790	1,687,790
GOVT OBLIG	ANZ DELAWARE INC	1 77% 05 Aug 2002	4,884,822	4,884,822
GOVT OBLIG	UBS FIN INC YRS 3+4	1 77% 28 Aug 2002	2,092,669	2,092,669
GOVT OBLIG	SSGA FDS	U S TREAS FD	3,674,464	3,674,464
GOVT OBLIG	BT INSTITUTIONAL FUND	VAR RATE 31DEC2000	50	50
GOVT OBLIG	SSGA FDS	U S TREAS FD	1,729,332	1,729,332
GOVT OBLIG	SSGA FDS	U S TREAS FD	720,491	720,491
GOVT OBLIG	BT INSTITUTIONAL FUND	VAR RATE 31DEC2000	9	9
GOVT OBLIG	SSGA FDS	U S TREAS FD	7,010,284	7,010,284
GOVT OBLIG	SSGA FDS	U S TREAS FD	90,826,267	90,826,267
GOVT OBLIG	SSGA FDS	U S TREAS FD	4,505,752	4,505,752
GOVT OBLIG	FED HM LN PC E67022	7 5% 01 Jun 2012	196,656	207,016
GOVT OBLIG	FEDERAL NATL MTG ASSN G16	5% 25 Dec 2023	2,566,946	3,729,007
GOVT OBLIG	FNMA TBA AUG 15 SINGLE F	5 5% 31 Dec 2099	999,375	997,810
GOVT OBLIG	FNMA TBA JUL 15 SINGLE F	5 5% 31 Dec 2099	1,247,309	1,251,175
GOVT OBLIG	FNMA POOL 004567	6 45% 01 Oct 2023	49,902	50,228
GOVT OBLIG	FNMA POOL 013206	1% 01 Aug 2025	60,963	61,360
GOVT OBLIG	FNMA POOL 020096	6 213% 01 Sep 2024	34,927	35,155
GOVT OBLIG	FNMA POOL 065581	1% 01 Aug 2028	34,800	35,027
GOVT OBLIG	FNMA POOL 065583	6 102% 01 Sep 2028	3,404	3,426
GOVT OBLIG	FNMA POOL 054833	1% 01 Sep 2017	15,810	15,914
GOVT OBLIG	FNMA POOL 072171	1% 01 Jan 2019	57,296	57,670
GOVT OBLIG	GOVERNMENT NATL MTG AS	2 14% 16 Jan 2031	2,635,845	2,633,512
GOVT OBLIG	FEDERAL HOME LN MTG DISC	1 75% 29 Aug 2002	1,287,507	1,296,230
GOVT OBLIG	UNITED STATES TREAS NTS	3 375% 15 Jan 2007	655,350	700,387
GOVT OBLIG	UNITED STATES TREAS NTS	4 625% 15 May 2006	8,344,003	8,446,000
GOVT OBLIG	UNITED STATES TREAS NTS	4 625% 15 May 2006	(8,493,728)	(8,446,000)
GOVT OBLIG	UNITED STATES TREAS NTS	3 625% 15 Jul 2002	517,908	561,758
GOVT OBLIG	UNITED STATES TREAS BDS	3 875% 15 Apr 2029	4,989,649	5,361,831
GOVT OBLIG	UNITED STATES TREAS BDS	3 375% 15 Apr 2032	4,047,941	4,332,479
GOVT OBLIG	UNITED STATES TREAS BDS	11 875% 15 Nov 2003	4,845,741	4,669,133
GOVT OBLIG	UNITED STATES TREAS BDS	3 625% 15 Apr 2028	6,127,181	6,842,086
GOVT OBLIG	UNITED STATES TREAS NTS	2 75% 30 Sep 2003	501,836	503,125
GOVT OBLIG	UNITED STATES TREAS NTS	3 375% 15 Jan 2012	2,469,186	2,546,833
GOVT OBLIG	UNITED STATES TREAS NTS	3 625% 31 Mar 2004	5,137,228	5,230,495
GOVT OBLIG	UNITED STATES TREAS NTS	3 25% 31 May 2004	11,146,481	11,204,832
GOVT OBLIG	UNITED STATES TREAS NTS	3 625% 15 Jan 2008	7,893,447	8,154,263
GOVT OBLIG	UNITED STATES TREAS NTS	3 375% 15 Jan 2007	8,217,126	8,616,755
GOVT OBLIG	UNITED STATES TREAS NTS	3 5% 15 Jan 2011	4,561,715	4,703,690
GOVT OBLIG	UNITED STATES TREAS NTS	3 875% 15 Jan 2009	10,053,600	10,556,753
GOVT OBLIG	UNITED STATES TREAS NTS	5 875% 15 Nov 2004	2,104,453	2,125,620
GOVT OBLIG	UNITED STATES TREAS NTS	7 875% 15 Nov 2004	9,611,636	9,557,621
GOVT OBLIG	UNITED STATES TREAS NTS	7 25% 15 Aug 2004	5,424,609	5,439,050
	TOTAL GOVERNMENT		252,699,526	256,822,854
EQUITY	APPLERA CORP APPLIED BIO COM		-	24,090
EQUITY	APPLERA CORP CELERA GEN COM		-	3,696
EQUITY	ASCENTIAL SOFTWARE CORP COM		-	541
EQUITY	CELERIS CORP COM NEW		55,579	1,255

EMKF
Investments Detail - FY 02

EQUITY	CONCEPTUS INC	COM	15,861	87,183
EQUITY	LEADINGSIDE INC	COM	-	1
EQUITY	SCIENTIFIC GAMES CORP	CL A	-	7,988
EQUITY	TOUCHSTONE SOFTWARE CO	COM NEW	-	43
EQUITY	APPLERA CORP	WT CL G EXP 11SEP03	-	5,005
EQUITY	ADTRAN INC	COM	1,974,853	1,516,120
EQUITY	AKAMAI TECHNOLOGIES INC	COM	1,940,404	615,680
EQUITY	ALASKA AIR GROUP INC	COM	2,528,273	2,213,280
EQUITY	AMSURG CORP	COM	2,062,883	2,373,904
EQUITY	APRIA HEALTHCARE GROUP I	COM	2,238,463	2,766,400
EQUITY	BB+T CORP	COM	1,514,786	2,563,040
EQUITY	BEA SYS INC	COM	3,540,587	2,124,534
EQUITY	CABLEVISION NY GROUP CLA	CL A	4,246,927	1,352,780
EQUITY	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP	2,842,619	1,286,250
EQUITY	CHECKFREE CORP NEW	COM	2,953,948	1,933,104
EQUITY	COMCAST CORP	CL A SPL	2,606,545	2,350,624
EQUITY	COMMERCE BANCSHARES IN	COM	2,240,871	2,521,680
EQUITY	CTS CORP	COM	3,061,070	1,733,760
EQUITY	CUMMINS INC	COM	1,837,664	1,615,280
EQUITY	DEVON ENERGY CORPORATI	COM	2,153,731	3,351,040
EQUITY	DOLLAR THRIFTY AUTOMOTIV	COM	1,524,102	2,735,040
EQUITY	ELECTRO SCIENTIFIC INDS	INCOM	1,726,429	1,710,720
EQUITY	ENTEGRIS INC	COM	1,783,971	3,460,200
EQUITY	EXPRESSJET HOLDINGS INC	COM	2,597,771	2,414,250
EQUITY	FEI CO	COM	1,815,335	1,438,737
EQUITY	FIRST HEALTH GROUP CORP	COM	2,142,335	2,644,172
EQUITY	FLOWERS COM INC	CL A	1,448,875	2,089,152
EQUITY	FOX ENTMT GROUP INC	CL A	2,310,907	2,403,375
EQUITY	GENERALE CABLE CORP DEL	COM	1,912,071	1,245,510
EQUITY	GEORGIA GULF CORP	COM	2,195,819	2,641,356
EQUITY	GRANITE CONSTR INC		2,470,033	2,656,500
EQUITY	HELMERICH AND PAYNE INC	COM	2,214,794	2,632,564
EQUITY	INVACARE CORP	COM	1,551,143	2,386,500
EQUITY	IVEX PACKAGING CORP DEL	COM	2,008,300	3,351,744
EQUITY	JACK IN THE BOX INC	COM	1,797,073	3,335,820
EQUITY	LATTICE SEMICONDUCTOR C		2,521,724	1,570,578
EQUITY	LINDT + SPRUENGLI	PTG CERT CHF10	233,908	285,924
EQUITY	LTX CORP	COM	1,915,364	2,070,600
EQUITY	MANITOWOC INC	COM	1,867,199	2,558,829
EQUITY	MARTIN MARIETTA MATLS INC	COM	1,184,267	1,080,300
EQUITY	MEDIMMUNE INC	COM	1,566,017	1,728,540
EQUITY	MENS WEARHOUSE INC		2,101,741	2,567,850
EQUITY	MODEM MEDIA POPPE TYSON	CL A	3,986,159	1,956,240
EQUITY	MPS GROUP INC	COM	1,604,175	2,167,500
EQUITY	MSC INDL DIRECT INC	CL A	1,899,629	2,223,000
EQUITY	NATIONAL INSTRS CORP	COM	2,010,432	1,872,200
EQUITY	NATIONAL OILWELL INC	COM	2,481,546	2,452,325
EQUITY	NEIMAN MARCUS GROUP	CL A	2,310,335	2,494,930
EQUITY	NETSCREEN TECHNOLOGIES	COM	2,825,765	1,300,806
EQUITY	PARTNERRE LTD	COM	1,686,525	1,909,050
EQUITY	PLEXUS CORP	COM	2,244,402	1,621,760
EQUITY	POLO RALPH LAUREN CORP	CL A	2,027,866	2,215,360
EQUITY	PROTECTIVE LIFE CORP	COM	2,407,801	2,565,250
EQUITY	QUEST SOFTWARE INC	COM	1,752,617	1,963,003
EQUITY	RELIANCE STL + ALUM CO	COM	1,759,750	2,607,750
EQUITY	SCRIPPS E W CO OH	CL A	873,132	2,779,700
EQUITY	SHAW GROUP INC	COM	1,738,071	2,456,000
EQUITY	SICOR INC	COM	1,825,634	2,083,896
EQUITY	SOUTHTRUST CORP	COM	2,531,050	2,481,400
EQUITY	SPINNAKER EXPL CO	COM	1,592,573	2,737,520
EQUITY	STEELCASE INC	CL A	2,600,378	2,246,502

EMKF
Investments Detail - FY 02

EQUITY	SUPERIOR INDS INTL INC	COM	883,120	920,375
EQUITY	SWIFT TRANSN INC	COM	1,908,185	2,879,880
EQUITY	TEKELEC INC	COM	3,042,635	1,851,718
EQUITY	TELEPHONE + DATA SYS INC	COM	2,093,499	1,786,225
EQUITY	TOWER AUTOMOTIVE INC	COM	1,194,875	1,212,255
EQUITY	TRIAD HOSPS INC	COM	1,385,592	3,348,020
EQUITY	TULARIK INC	COM	4,020,587	1,631,343
EQUITY	WEATHERFORD INTL LTD	SHS	2,831,966	2,687,040
EQUITY	WESTERN WIRELESS CORP	CL A	4,956,183	661,760
EQUITY	XTO ENERGY INC	COM	2,219,463	3,331,020
EQUITY	ISHARES TR	RUSSELL 2000 INDEX FD	2,245,484	2,257,185
EQUITY	ISHARES TR	RUSSELL 2000 GROWTH	2,623,522	2,232,360
EQUITY	APARTMENT INVT + MGMT C	CLASS A	1,733,247	2,686,320
EQUITY	ABN AMRO HLDGS NV	EUR0 56	1,297,032	1,298,613
EQUITY	AFLAC INC	COM	2,314,894	3,897,600
EQUITY	AHOLD (KON) NV	EUR0 25	1,763,659	1,556,695
EQUITY	AKZO NOBEL NV	EUR2	2,066,963	2,216,409
EQUITY	AOL TIME WARNER INC	COM	1,668,670	991,454
EQUITY	AT + T CORP	COM	2,616,630	1,762,290
EQUITY	AVENTIS SA	EUR3 82	2,048,793	2,480,173
EQUITY	BANK AMER CORP	COM	2,366,154	3,166,200
EQUITY	BANK HAWAII CORP	COM	1,287,184	1,324,400
EQUITY	BNP PARIBAS	EUR2	1,623,938	3,639,201
EQUITY	CABLEVISION NY GROUP CL	CL A	2,725,053	969,650
EQUITY	CADBURY SCHWEPPES	ORD GBP0 125	2,121,937	2,413,152
EQUITY	CADENCE DESIGN SYS INC	COM	1,314,432	923,676
EQUITY	CHECK POINT SOFTWARE	SHS	821,896	446,124
EQUITY	CITIGROUP INC	COM	3,729,818	3,807,808
EQUITY	CONVERGYS CORP	COM	1,224,245	651,216
EQUITY	DANSKE BANK	DKK10	1,274,525	1,491,488
EQUITY	DEUTSCHE BANK AG	ORD NPV (REGD)	1,684,534	1,800,796
EQUITY	DEXIA	NPV	2,069,952	2,004,188
EQUITY	DISNEY WALT CO	DISNEY COM	1,859,536	1,538,460
EQUITY	DUKE ENERGY CO	COM STK NPV	1,986,917	1,788,250
EQUITY	FAMILY DLR STORES INC	COM	1,212,054	2,492,175
EQUITY	FKI	GBP0 10	2,052,928	1,510,779
EQUITY	FLEXTRONICS INTERNATIONAL	COM	610,617	291,617
EQUITY	GENERAL ELEC CO	COM	1,949,699	1,842,061
EQUITY	HITACHI	JPY50	1,809,035	1,319,082
EQUITY	ING GROEP NV	CVA EUR0 24	1,210,145	1,240,003
EQUITY	INTERNATIONAL BUSINESS M	COM	1,308,951	1,656,000
EQUITY	INVENSYS	ORD GBP 0 25	741,915	830,120
EQUITY	J P MORGAN CHASE + CO	COM	2,093,611	1,590,848
EQUITY	LEGGETT + PLATT INC	COM	1,488,107	1,839,240
EQUITY	LEXMARK INTL INC	CL A	1,749,409	2,050,880
EQUITY	MCKESSON CORP	COM	1,226,568	1,085,640
EQUITY	MERCK + CO INC	COM	1,479,292	1,098,888
EQUITY	NATIONAL BK CDA MONTREA	COM	1,252,259	1,171,442
EQUITY	NIPPON TEL+TEL CP	JPY50000	1,115,447	1,024,203
EQUITY	NOVARTIS AG	CHF0 50 REGD	2,164,457	2,577,260
EQUITY	NTL INC	COM	27	0
EQUITY	PALL CORP	COM	1,883,350	1,987,850
EQUITY	PEARSON	ORD GBP0 25	1,303,115	1,079,147
EQUITY	PEPSICO INC	COM	2,962,547	3,451,120
EQUITY	PFIZER INC	COM	3,738,164	3,654,000
EQUITY	RECKITT BENCKISER PLC	ORD GBP0 105263	1,005,015	1,347,370
EQUITY	SAMPO OYJ	SER A NPV	2,165,121	1,849,130
EQUITY	SANDVIK AB	SEK6	685,359	748,420
EQUITY	SBC COMMUNICATIONS INC	COM	1,370,239	1,027,850
EQUITY	SIX FLAGS INC	COM	941,921	827,985
EQUITY	SONY CORP	JPY50	1,945,386	2,381,882

EMKF
Investments Detail - FY 02

EQUITY	TARGET CORP	COM	2,181,885	2,225,040
EQUITY	TELEFONICA SA	EUR 1	1,065,255	636,738
EQUITY	TEXAS INSTRS INC	COM	2,417,240	917,190
EQUITY	TIFFANY + CO NEW	COM	979,445	1,039,174
EQUITY	TOKYO ELECTRON	JPY50	694,392	860,132
EQUITY	TOTAL FINA ELF	EUR10	3,084,904	3,799,354
EQUITY	WELLPOINT HEALTH NETWOI	COM	2,058,525	4,326,236
EQUITY	WELLS FARGO + CO NEW	COM	1,200,920	1,411,692
EQUITY	BP PLC	SPONSORED ADR	3,787,809	3,746,358
EQUITY	GLAXOSMITHKLINE PLC	SPONSORED ADR	2,541,541	2,243,280
EQUITY	KONNKLIJKE PHILIPS ELECTF		2,224,187	2,735,022
EQUITY	PETROLEO BRASILEIRO SA	SPONSORED ADR	2,662,704	1,997,274
EQUITY	TELEFONICA S A	SPONSORED ADR	974,861	618,641
EQUITY	UNILEVER N V	NY SHS NEW	2,374,397	2,721,600
EQUITY	BALTIC FUND I L P CLASS A		1,127,000	563,500
EQUITY	ROCKEFELLER INTL SMALL C		1	31,139
EQUITY	ROCKEFELLER SPECIAL COM		2,036,755	12,390
EQUITY	KOREA WON		5	5
EQUITY	HYUNDAI MOTOR CO	2ND PFD KRW5000	1,861,244	1,409,335
EQUITY	PIMCO FDS PAC INVT MGMT	EMERGING MKTS PORTF	5,227,045	5,021,254
EQUITY	PIMCO FDS PAC INVT MGMT	MTG PORTFOLIO INSTL C	25,621,325	25,856,940
EQUITY	PIMCO FDS PAC INVT MGMT	HIGH YIELD PORTFOLIO I	767,628	526,179
EQUITY	PIMCO FDS PAC INVT MGMT	INVT GRADE CORP PORT	24,309,163	23,915,050
EQUITY	PIMCO FDS PAC INVT MGMT	INTL PORTFOLIO INSTL C	7,535,164	7,420,967
EQUITY	DG FUNDING TRUST FRN	TR PFD SECS 144A	2,100,000	2,152,500
EQUITY	PIMCO FDS PAC INV MGMT	PRIVATE ACCT PORTFOL	3,881,901	3,944,485
EQUITY	ABITIBI CONSOLIDATED INC	COM	648,336	561,392
EQUITY	ABN AMRO HLDGS NV	EUR0 56	359,163	337,821
EQUITY	ACOM CO	JPY50	568,815	491,990
EQUITY	ADVANTEST	JPY50	971,301	448,138
EQUITY	AEGON NV	EUR0 12	2,414,692	1,512,223
EQUITY	AEON CO LTD	JPY50	852,175	1,121,345
EQUITY	AES CORP	COM	1,517,835	449,318
EQUITY	AGILENT TECHNOLOGIES INC	COM	1,579,229	996,635
EQUITY	AIFUL CORP	JPY50	551,371	432,819
EQUITY	AIR PRODS + CHEMS INC	COM	838,346	989,212
EQUITY	AIXTRON	ORD NPV	593,079	115,485
EQUITY	ALLERGAN INC	COM	1,049,269	1,054,650
EQUITY	ALLIED IRISH BANKS	EUR0 32 (DUBLIN LIST)	351,680	396,565
EQUITY	ALTERA CORP		1,064,456	719,440
EQUITY	AMAZON COM INC	COM	100,154	130,000
EQUITY	AMERICAN GREETINGS CORF	CL A	608,346	499,800
EQUITY	AMERICAN STD COS INC	DEL COM	479,497	518,190
EQUITY	AMERICREDIT CORP	COM	625,958	406,725
EQUITY	AMERSHAM PLC	ORD GBP0 05	371,102	362,478
EQUITY	ANHEUSER BUSCH COS INC	COM	1,043,185	1,110,000
EQUITY	AOL TIME WARNER INC	COM	2,006,279	1,260,647
EQUITY	APPLERA CORP APPLIED BIO	COM	987,447	804,937
EQUITY	APPLIED MATERIALS INC	COM	2,184,988	2,708,448
EQUITY	APPLIED MICRO CIRCUITS CC	CDT COM	710,728	357,115
EQUITY	ARM HLDGS	ORD GBP0 0005	567,602	342,724
EQUITY	ASML HOLDING N V	NEW YORK SHS	461,500	314,496
EQUITY	ASML HOLDING NV	EUR0 02	416,766	381,542
EQUITY	ASSA ABLOY	SEK1 SER B	534,656	493,189
EQUITY	ASTRAZENECA	ORD USD0 25	3,475,433	3,858,080
EQUITY	ASTRAZENECA	ORD USD0 25	1,133,839	1,415,879
EQUITY	AT + T CORP	COM	549,633	410,880
EQUITY	AUST + NZ BANK GRP	NPV	438,851	601,005
EQUITY	BAE SYSTEMS	ORD GBP0 025	556,814	631,407
EQUITY	BAKER HUGHES INC	COM	1,388,245	1,554,643
EQUITY	BANK N S HALIFAX	COM	280,478	387,852

EMKF
Investments Detail - FY 02

EQUITY	BANK ONE CORP	COM	715,297	769,600
EQUITY	BAYERISCHE MOTOREN WER	EUR1	431,000	507,516
EQUITY	BBVA (BILB VIZ ARG)	EURO 49	628,489	531,490
EQUITY	BERKSHIRE HATHAWAY INC I	CL A	1,265,738	1 402,800
EQUITY	BOC GROUP	ORD GBP0 25	484,497	497,044
EQUITY	BOMBARDIER INC	CLASS B	714,130	551,754
EQUITY	BOUYGUES	EUR1	1,583,401	1,050 541
EQUITY	BROADCOM CORP	CL A	326,830	252,576
EQUITY	CABLEVISION NY GROUP CLA	CL A	1,771,122	285 692
EQUITY	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP	954,955	395,938
EQUITY	CADENCE DESIGN SYS INC	COM	485,413	396,552
EQUITY	CAMPBELL SOUP CO	COM	942,476	898,950
EQUITY	CANON INC	JPY50	433,197	415,749
EQUITY	CARNIVAL CORP	COM	736,281	675,636
EQUITY	CHARTER COMMUNICATIONS	CL A	872,344	201,144
EQUITY	CHECKFREE CORP NEW	COM	787,068	295 596
EQUITY	CHEUNG KONG(HLDGS)	HKD0 50	1,339,585	1,050 039
EQUITY	CHEVRONTEXACO CORP	COM	1,088,038	1,106,250
EQUITY	CISCO SYS INC	COM	3,648,273	2,665,845
EQUITY	CITIGROUP INC	COM	1,057,866	895,125
EQUITY	CORUS GROUP	ORD GBP0 50	484,977	754,162
EQUITY	COX COMMUNICATIONS INC I	CL A	880,028	608,855
EQUITY	CREDENCE SYSTEMS CORP	COM	365,573	142 160
EQUITY	CREDIT SUISSE GRP	CHF3 (REGD)	710,018	576,433
EQUITY	CRH	ORD IEP0 32(DUBLIN LIST	378,456	426,876
EQUITY	CSL LIMITED	NPV	332,860	348,655
EQUITY	DAIMLER CHRYSLER AG STU	SHS	177,566	152,889
EQUITY	DAIMLERCHRYSLER AG	ORD NPV(REGD)	1,008,108	1,053,142
EQUITY	DAIWA SECURITIES GROUP II	JPY50	378,610	246,345
EQUITY	DANONE	EUR1	458,866	494,919
EQUITY	DBS GROUP HLDGS	SGD1	343,730	196,523
EQUITY	DISCO CORPORATION	JPY50	446,926	358,321
EQUITY	DISNEY WALT CO	DISNEY COM	547,013	438,480
EQUITY	DOVER CORP	COM	623,880	647,500
EQUITY	EBAY INC	COM	453,263	523,770
EQUITY	EDISON INTL	COM	246,070	372,300
EQUITY	EMERSON ELEC CO	COM	480,524	390,623
EQUITY	ENI	EUR1	331,995	437,271
EQUITY	ENPLAS CORPORATION	JPY50	475,527	229,993
EQUITY	EPCOS	ORD NPV	474,570	179 797
EQUITY	ERICSSON (LM) TEL	SEK1 SER B	452,243	122,511
EQUITY	ESSILOR INTL	EUR0 35	301,680	349,681
EQUITY	EXFO ELECTRO OPTICAL ENC	SUB VTG SHS	768,889	38 420
EQUITY	EXXON MOBIL CORP	COM	1,509,655	1,604,064
EQUITY	FEDERAL NATL MTG ASSN	COM	380,350	368,750
EQUITY	FIRST PACIFIC CO	USD0 01	411,679	302,213
EQUITY	FLEETBOSTON FINL CORP	COM	722,753	613,033
EQUITY	FLUOR CORP NEW	COM	1,088,662	1,156,815
EQUITY	FORBO HLDG	CHF50(REGD)	784,993	550,345
EQUITY	FORENINGSSPARBK	SEK20 SER A	449,586	462,695
EQUITY	FOREST LABS INC	COM	402,167	1,210,680
EQUITY	FOSTERS GROUP	NPV	457 850	460,407
EQUITY	FOUR SEASONS HOTELS INC	LTD VTG SH	370,387	286,090
EQUITY	FUJI TELEVISION NETWORK I	JPY5000	352,987	294,879
EQUITY	GENERAL ELEC CO	COM	469,626	360,220
EQUITY	GENERAL MLS INC	COM	445,369	573,040
EQUITY	GENERAL MTRS CORP	CL H NEW	1,090,881	690,560
EQUITY	GENERAL MTRS CORP	COM	682,182	726,920
EQUITY	GUIDANT CORP	COM	1,389,994	952,245
EQUITY	H LUNDBECK A S	DKK5	381,017	412,727
EQUITY	HANG SENG BANK	HKD5	528,149	508,512

STATEMENT

10-5

EMKF
Investments Detail - FY 02

EQUITY	HASBRO INC	COM	378,856	339,000
EQUITY	HBOS	ORD GBP0 25	255,376	322,511
EQUITY	HEINEKEN HOLDING	A EUR2	232,495	264,537
EQUITY	HEINEKEN NV	EUR2	901,839	1,392,105
EQUITY	HEINZ H J CO	COM	732,140	867,210
EQUITY	HEWLETT PACKARD CO	COM	2,624,355	1,247,795
EQUITY	HIROSE ELECTRIC	JPY50	400,459	540,565
EQUITY	HOLCIM	CHF10(BEARER)	1,154,854	1,501,018
EQUITY	HONDA MOTOR CO	JPY50	346,301	405,486
EQUITY	HOUSEHOLD INTL INC	COM	1,207,738	1,401,540
EQUITY	HOYA CORP	JPY50	507,358	531,104
EQUITY	HUTCHISON WHAMPOA	HKD0 25	362,671	423,448
EQUITY	ILLINOIS TOOL WKS INC	COM	391,013	450,780
EQUITY	IMC GLOBAL INC	COM	541,124	438,750
EQUITY	INDITEX	EUR0 15	576,660	779,159
EQUITY	INFINEON TECHNOLOGIES AC	ORD NPV	937,482	312,489
EQUITY	INGERSOLL RAND COMPANY	CL A	426,523	461,166
EQUITY	INTEL CORP	COM	248,201	341,649
EQUITY	INVESTORS GROUP INC	COM	472,321	620,358
EQUITY	J P MORGAN CHASE + CO	COM	1 466,407	1,350,016
EQUITY	JAPAN TELECOM CO	NPV	410,828	400,647
EQUITY	JOHNSON ELEC HLDGS	HKD0 0125	400,259	344,516
EQUITY	KEYENCE CORP	JPY50	492,778	529,594
EQUITY	KIMBERLY CLARK CORP	COM	416,008	489,800
EQUITY	KLA TENCOR CORP	COM	1,611,376	2,124,717
EQUITY	KRAFT FOODS INC	CL A	451,078	601,965
EQUITY	LAM RESH CORP	COM	532,264	330,832
EQUITY	LI + FUNG	HKD0 025	390,937	788,875
EQUITY	LIBERTY MEDIA CORP NEW	COM SER A	815,901	1,153,000
EQUITY	LILLY ELI + CO	COM	794,001	564,000
EQUITY	LINEAR TECHNOLOGY CORP	COM	512,107	427,448
EQUITY	LOWES COS INC	USD0 50	691,913	1,988,520
EQUITY	MACROMEDIA INC	COM	1,209,386	392,941
EQUITY	MANULIFE FINL CORP	COM	304,961	717,505
EQUITY	MARKS + SPENCER GP	ORD GBP0 25	252,837	370,262
EQUITY	MATSUMOTOKIYOSHI	JPY50	397,312	463,890
EQUITY	MEDTRONIC INC	COM	375,759	347,085
EQUITY	MICROSOFT CORP	COM	1,798,377	1,646,470
EQUITY	MINIBISHI ESTATE	JPY50	724,768	556,000
EQUITY	MINIBISHI HVY IND	JPY50	325,665	248,348
EQUITY	MINIBISHI MOTOR	JPY50	222,858	143,272
EQUITY	MITSUI SUMITOMO INSURANC	JPY50	742,902	699,589
EQUITY	MORI SEIKI CO	JPY50	632,350	539,514
EQUITY	MOTOROLA INC	COM	322,135	173,040
EQUITY	NATL AUSTRALIA BK	NPV	382,324	436,344
EQUITY	NAVISTAR INTL CORP INC	COM	434,394	432,000
EQUITY	NEC CORP	JPY50	808,636	396,626
EQUITY	NESTLE SA	CHF1 (REGD)	822,570	890 958
EQUITY	NEW WORLD DEVEL CO	HKD1	239,767	213,828
EQUITY	NEWS CORPORATION	NPV	3,136	2,326
EQUITY	NIKKO CORDIAL CORP	JPY50	712,220	827,826
EQUITY	NIKON CORP	JPY50	765,759	465,008
EQUITY	NINTENDO CO	JPY50	1,184,363	1,148,628
EQUITY	NISSAN MOTOR CO	JPY50	1,010,350	1,468,094
EQUITY	NOKIA (AB) OY	EUR0 06	2,159,138	2,419,431
EQUITY	NOMURA HOLDINGS	JPY50	817,894	690,161
EQUITY	NORSK HYDRO AS	NOK20	401,709	448,452
EQUITY	NORTEL NETWORKS CORP	COM	402,436	65,975
EQUITY	NOVA CHEMICALS CORP	COM	766 549	720,349
EQUITY	NOVARTIS AG	CHF0 50 REGD	1,328,594	2,071,923
EQUITY	NOVELLUS SYS INC	COM	386,705	374,000

STATEMENT

EMKF
Investments Detail - FY 02

EQUITY	NOVO NORDISK AS	DKK2 SERIES B	411,372	427,045
EQUITY	NTT DOCOMO	NPV	1,412,848	1,021,434
EQUITY	ORIX CORP	JPY50	708,145	484,081
EQUITY	OTE (HELLENIC TLM)	EUR2 20(CR)	276,217	276,535
EQUITY	PARIS MIKI INC	JPY50	387,557	274,412
EQUITY	PARTNERRE LTD	COM	446,393	489,500
EQUITY	PEARSON	ORD GBP0 25	1,062,782	637,542
EQUITY	PEPSICO INC	COM	858,275	891,700
EQUITY	PFIZER INC	COM	1,255,343	2,352,000
EQUITY	PHILIP MORRIS COS INC	COM	409,492	515,424
EQUITY	PHILIPS ELEC(KON)	EUR0 20	516,996	488,603
EQUITY	PMC SIERRA INC	COM	1,303,280	497,799
EQUITY	PMI GROUP INC	COM	655,462	939,720
EQUITY	POLYCOM INC	COM	586,745	338,118
EQUITY	PRINCIPAL FINANCIAL GROU	COM	57,350	96,100
EQUITY	PUBLISHING + BROADCASTIN	NPV	690,933	381,033
EQUITY	QANTAS AIRWAYS	NPV	270,737	384,627
EQUITY	QBE INS GROUP	NPV	534,908	632,945
EQUITY	QUALCOMM INC	COM	622,130	566,294
EQUITY	QUINTILES TRANSNATIONAL	COM	474,567	208,583
EQUITY	RENAULT (REGIE NATIONALE	EUR3 81	600,550	607,933
EQUITY	REUTERS GROUP	ORD GBP0 25	552,508	244,010
EQUITY	ROBERT HALF INTL INC	COM	479,742	454,350
EQUITY	ROHM CO	JPY50	497,210	388,082
EQUITY	ROYAL BK SCOT GRP	ORD GBP0 25	1,255,340	1,638,744
EQUITY	ROYAL DUTCH PETROL	EUR0 56(BR)	2,794,272	3,097,034
EQUITY	SABRE HLDGS CORP	CL A	360,450	322,200
EQUITY	SANOFI SYNTHELABO	EUR2	2,819,921	2,859,372
EQUITY	SBC COMMUNICATIONS INC	COM	393,474	308,050
EQUITY	SCHLUMBERGER LTD	COM	388,765	348,750
EQUITY	SCHNEIDER ELECTRIC	EUR8	430,404	440,965
EQUITY	SHIONOGI + CO	JPY50	763,206	612,334
EQUITY	SHIRE PHARMA GROUP	ORD GBP0 05	438,271	291,751
EQUITY	SIEMENS AG NPV (REGD)	NPV (REGD)	429,069	390,181
EQUITY	SINGAPORE PRESS HD	SGD1 (POST RECONSTR)	1,008,209	698,359
EQUITY	SINGAPORE TELECOMM	SGD0 15	1,259,944	1,009,731
EQUITY	SLM CORP	COM	967,596	2,180,250
EQUITY	SMITHS GROUP	ORD GBP0 25	1,143,089	1,046,495
EQUITY	SONY CORP	JPY50	681,606	866,139
EQUITY	SPRINT CORP	PCS COM SER 1	2,966,797	1,006,644
EQUITY	SPRINT CORP	COM	584,722	432,888
EQUITY	STATOIL ASA	NOK2 50	763,025	928,567
EQUITY	STMICROELECTRONICS	EUR 1 04 (SICOVAM)	373,846	401,494
EQUITY	SUMITOMO FORESTRY	JPY50	236,527	161,744
EQUITY	SUN HUNG KAI PROPS	HKD0 50	464,091	562,136
EQUITY	SUNCOR ENERGY INC	COM NPV	160,225	202,881
EQUITY	SUZUKI MOTOR CORP	JPY50	694,231	802,087
EQUITY	SWIRE PACIFIC	A HKD0 60	303,665	281,357
EQUITY	SWISS REINSURANCE	CHF0 1	1,833,340	1,789,421
EQUITY	SWISSCOM AG	CHF17(REGD)	1,240,112	1,281,695
EQUITY	SYNTHES STRATEC INC	COM NT 144A	238,264	391,470
EQUITY	TELEFONICA SA	EUR 1	359,812	261,129
EQUITY	TERADYNE INC	COM	1,255,379	970,550
EQUITY	THOMSON CORP	COM	1,208,214	1,242,442
EQUITY	THYSSENKRUPP AG	NPV	288,030	287,103
EQUITY	TI AUTOMOTIVE	A SHS GBP0 0001	-	-
EQUITY	TMP WORLDWIDE INC	COM	936,772	513,850
EQUITY	TOKYO ELECTRON	JPY50	959,623	1,759,360
EQUITY	TRANSOCEAN INC	SHS	430,111	420,525
EQUITY	TUI AG	NPV	317,231	267,903
EQUITY	TYCO INTL LTD	NEW COM	1,131,084	458,489

STATEMENT

EMKF
Investments Detail - FY 02

EQUITY	UAL CORP	COM PAR 0 01	1,031,484	171,600
EQUITY	UFJ HLDGS	JPY50000	102,710	48,391
EQUITY	UNILEVER	ORD GBP0 014	569,003	721,933
EQUITY	UNITED PARCEL SVC INC	CL B	250,000	308,750
EQUITY	UNITED TECHNOLOGIES CORP	COM	1,310,596	1,527,750
EQUITY	UNOCAL CORP	COM	1,136,307	1,211,632
EQUITY	UPM KYMMENE OY	NPV	342,786	377,921
EQUITY	USA INTERACTIVE	COM	703,352	766,815
EQUITY	V F CORP	COM	189,464	239,181
EQUITY	VEDIOR	CVA NLG0 05	434,214	532,330
EQUITY	VENTURE CORP LTD	SGD0 25	362,176	399,046
EQUITY	VERISIGN INC	COM	1,735,732	460,160
EQUITY	VERITAS SOFTWARE CORP	COM	78,739	79,160
EQUITY	VIACOM INC	CL B FORMERLY COM NO	167,854	408,204
EQUITY	VIVENDI UNIVERSAL	EUR5 5	997,668	618,024
EQUITY	VODAFONE GROUP	ORD USD0 10	3,368,525	3,463,625
EQUITY	VODAFONE TELECEL COMUN	EUR0 50	947,342	328,642
EQUITY	WACHOVIA CORP 2ND NEW	COM	950,796	687,240
EQUITY	WAL MART STORES INC	COM	387,859	418,076
EQUITY	WASHINGTON MUT INC	COM	2,603,249	4,097,389
EQUITY	WEATHERFORD INTL LTD	SHS	623,761	591,840
EQUITY	WELLS FARGO + CO NEW	COM	805,040	896,074
EQUITY	WILLIAMS COS INC	COM	1,417,776	280,332
EQUITY	WOOLWORTHS LTD	NPV	402,351	645,932
EQUITY	XILINX INC	COM	791,259	619,068
EQUITY	XL CAPITAL LTD	SHS A	1,164,639	1,101,100
EQUITY	YOKOGAWA ELECTRIC	JPY50	350,153	364,687
EQUITY	RICHEMONT (CIE FIN)	A CHF1 (BR) EQUITY UNIT	924,734	1,082,994
EQUITY	ASTRAZENECA PLC	SPONSORED ADR	633,239	598,600
EQUITY	BHP BILLITON LTD	SPONSORED ADR	984,953	1,340,244
EQUITY	DBS GROUP HLDGS LTD	SPONSORED ADR CITIBA	209,820	280,760
EQUITY	ELAN PLC	ADR	373,823	54,700
EQUITY	ERICSSON L M TEL CO	ADR CL B SEK 10	468,111	29,952
EQUITY	INFINEON TECHNOLOGIES AC	SPONSORED ADR	157,431	37,176
EQUITY	KONNKLIJKE PHILIPS ELECTF		218,029	234,600
EQUITY	NEWS CORP LTD	ADR NEW	431,190	325,606
EQUITY	NISSAN MTR LTD	SPONSORED ADR	178,750	364,260
EQUITY	NOKIA CORP	SPONSORED ADR	345,765	218,648
EQUITY	ROYAL DUTCH PETE CO	NY REGISTRY SH PAR N C	1,223,136	1,320,953
EQUITY	RYANAIR HOLDGS PLC	SPONSORED ADR	355,530	435,888
EQUITY	TELEFONICA S A	SPONSORED ADR	182,978	75,296
EQUITY	VODAFONE GROUP PLC NEW	SPONSORED ADR	15,942	13,650
EQUITY	CAPITAL GUARDIAN	EMERGING MARKET EQU	13,050,359	13,619,932
EQUITY	CAPITAL GUARDIAN EMG MK1	TAX EXEMPT TRUST	10,217,646	10,409,483
EQUITY	FORD MTR CO CAP TR II	TR ORIGINATED PFD SEC	503,527	556,875
EQUITY	STARWOOD HOTELS + RESOI	PAIRD 1 CL B SH BEN + 1	391,575	378,235
EQUITY	CHEUNG KONG HLDGS	RTS EX 19JUN02	-	-
EQUITY	AGCO CORP	COM	389,991	462,150
EQUITY	AKSYS LTD	COM	555,454	460,230
EQUITY	ALEXION PHARMACEUTICALS	COM	661,063	115,140
EQUITY	AMERICAN CAP STRATEGIES	COM	544,630	791,136
EQUITY	AMKOR TECHNOLOGY INC	COM	199,774	64,066
EQUITY	ANN TAYLOR STORES CORP	COM	481,373	840,409
EQUITY	ARIAD PHARMACEUTICALS IN	COM	505,435	493,376
EQUITY	ARKANSAS BEST CORP	COM	355,116	336,336
EQUITY	ASM INTERNATIONAL N V	SHS	461,241	498,814
EQUITY	ATLANTIC COAST AIRLINES H	COM	436,523	505,610
EQUITY	ATLAS AIR WORLDWIDE HLDG	COM	769,799	102,120
EQUITY	ATMEL CORP	COM	410,266	171,524
EQUITY	AURA SYS INC	COM	113,793	76,640
EQUITY	AVIGEN INC	COM	1,020,365	442,270

EMKF
Investments Detail - FY 02

EQUITY	BE AEROSPACE INC	COM	814,918	669,544
EQUITY	BIOMET INC	COM	241,778	477,990
EQUITY	BROWN + BROWN INC	COM	524,297	715,050
EQUITY	CAREMARK RX INC	COM	366,487	849,750
EQUITY	CHECKFREE CORP NEW	COM	630,513	283,084
EQUITY	CHESAPEAKE ENERGY CORP	COM	534,806	501,840
EQUITY	COGNIZANT TECHNOLOGY S	CL A	225,976	1,279,250
EQUITY	CROWN CORK + SEAL INC	COM	658,797	440,455
EQUITY	CYMER INC	COM	397,771	508,080
EQUITY	DEAN FOODS CO NEW	COM	648,266	865,360
EQUITY	DSP GROUP INC	COM	509,897	511,560
EQUITY	DURA AUTOMOTIVE SYS INC	COM	260,264	290,500
EQUITY	DURECT CORP INC	COM	844,331	500,000
EQUITY	EDISON SCHS INC	CL A	899,046	51,308
EQUITY	EMCOR GROUP INC	COM	502,190	575,260
EQUITY	ENSCO INTL INC	COM	362,915	463,420
EQUITY	EXULT INC DEL	COM	748,072	481,000
EQUITY	FAIR ISSAC + CO INC		560,968	557,147
EQUITY	FAIRCHILD SEMICONDUCTOR	CL A	562,504	609,930
EQUITY	FINISAR CORP	COM	462,446	127,980
EQUITY	FIRST AMERICAN CORP	COM	658,651	729,100
EQUITY	FIRST HEALTH GROUP CORP	COM	792,140	1,598,280
EQUITY	FLEMING COS INC	COM	537,595	408,375
EQUITY	FLOWERS COM INC	CL A	461,775	503,316
EQUITY	FMC TECHNOLOGIES INC	COM	228,420	307,248
EQUITY	GAMESTOP CORP	CL A	481,068	505,859
EQUITY	GENZYME CORP	COM BIOSUGERY DIVISIC	539,850	199,963
EQUITY	GTC BIOTHERAPEUTICS INC	COM	385,593	28,098
EQUITY	HARRIS CORP DEL	COM	517,927	514,608
EQUITY	HARVARD BIOSCIENCE INC	COM	535,263	590,304
EQUITY	HILB ROGAL + HAMILTON CO	COM	279,603	724,000
EQUITY	HOLLYWOOD ENTMT CORP	COM	459,961	698,984
EQUITY	ICN PHARMACEUTICALS INC	COM	542,350	452,727
EQUITY	IDENTIX INC		513,100	535,017
EQUITY	ILEX ONCOLOGY INC	COM	1,134,000	355,068
EQUITY	IMMUNOMEDICS INC	COM	966,676	151,611
EQUITY	INAMED CORP	COM	573,767	483,632
EQUITY	INTERGRAPH CORP	COM	531,184	1,028,972
EQUITY	JONES APPAREL GROUP INC	COM	686,222	2,606,250
EQUITY	KOPIN CORP	COM	567,293	353,100
EQUITY	LIFEPOINT HOSPS INC	COM	367,241	867,809
EQUITY	LTX CORP	COM	625,131	853,944
EQUITY	MARVELL TECHNOLOGY GRO	SHS	440,575	226,945
EQUITY	MCG CAP CORP	COM	243,000	225,585
EQUITY	MEDCATH CORP	COM	592,500	405,270
EQUITY	MEDIACOM COMMUNICATION	CL A	330,191	187,739
EQUITY	MICROS SYS INC	COM	470,848	512,635
EQUITY	MIDWAY GAMES INC	COM	596,279	334,900
EQUITY	NAUTILUS GROUP INC	COM	483,127	431,460
EQUITY	NOVELLUS SYS INC	COM	151,065	217,600
EQUITY	OMNIVISION TECHNOLOGIES	COM	549,235	647,920
EQUITY	OVERTURE SVCS INC	COM	772,557	741,906
EQUITY	PAYPAL INC	COM	504,042	450,482
EQUITY	PDF SOLUTIONS INC	COM	323,700	142,545
EQUITY	PETCO ANIMAL SUPPLIES INC	COM NEW	551,338	670,079
EQUITY	PIER 1 IMPORTS INC	COM	606,758	724,500
EQUITY	POWER ONE INC	COM	615,129	433,534
EQUITY	PROGENICS PHAARMACEUTHI	COM	484,548	317,082
EQUITY	REGENERATION TECH INC DE	COM	587,008	354,548
EQUITY	ROWAN COS INC	COM	553,817	508,365
EQUITY	SEMTECH CORP	COM	227,610	429,870

EMKF
Investments Detail - FY 02

EQUITY	SHAW GROUP INC	COM	568,235	543,390
EQUITY	SKECHERS U S A INC	CL A	485,920	479,742
EQUITY	SONIC AUTOMOTIVE INC	CL A	477,174	630,875
EQUITY	STEEL DYNAMICS INC	COM	467,277	627,507
EQUITY	SWIFT TRANSN INC	COM	277,747	438,040
EQUITY	TAKE TWO INTERACTIVE SOF CDT COM		507,272	710,355
EQUITY	TARO PHARMA INDS	A SHS	679,921	603,192
EQUITY	TRIAD HOSPS INC	COM	489,329	661,128
EQUITY	TRIARC COS INC	CL A	587,705	615,480
EQUITY	TRIQUINT SEMICONDUCTOR I COM		614,522	188,454
EQUITY	UNIVERSAL HEALTH SVCS INC	CL B	549,855	1,372,000
EQUITY	VEECO INSTRS INC DEL	COM	1,043,172	286,564
EQUITY	VERITAS DGC INC	COM	567,220	439,740
EQUITY	WALTER INDS INC	COM	356,066	421,860
EQUITY	XM SATELLITE RADIO HLDGS	CL A	476,273	297,250
EQUITY	WILSHIRE TECHNOLOGIES IN WTS EXP 28NOV02		-	88
EQUITY	ABBEY NATIONAL	ORD GBP0 10	679,299	546,463
EQUITY	ABBOTT LABS	COM NPV	2,813,776	2,241,681
EQUITY	ACCENTURE LTD BERMUDA	CL A	1,110,791	1,090,125
EQUITY	ACCOR	EUR3	392,103	380,713
EQUITY	AHOLD (KON) NV	EURO 25	2,329,794	1,823,626
EQUITY	AKZO NOBEL NV	EUR2	365,319	393,772
EQUITY	ALCON INC	COM	888,361	865,669
EQUITY	ALLSTATE CORP	COM	1,206,611	1,267,305
EQUITY	ANGLO AMERICAN PLC	USD0 50	382,465	347,919
EQUITY	APN NEWS + MEDIA	NPV	781,044	778,883
EQUITY	ARAMARK CORP	CL B	902,758	902,375
EQUITY	ASAHI BREWERIES	JPY50	430,221	426,787
EQUITY	AUTOMATIC DATA PROCESSI	COM	391,464	310,076
EQUITY	AUTOROUTES SUD FRA	NPV	521,270	607,101
EQUITY	AVENTIS SA	EUR3 82	1,791,455	1,820,518
EQUITY	BANK NEW YORK INC	COM	1,232,465	1,100,250
EQUITY	BARCLAYS	ORD GBP0 25	495,904	527,903
EQUITY	BASF AG	NPV	664,760	688,020
EQUITY	BAXTER INTL INC	COM	451,109	408,051
EQUITY	BAYER AG	ORD NPV	818,044	868,993
EQUITY	BAYER HYPO VEREINS	ORD NPV	944,853	866,937
EQUITY	BAYERISCHE MOTOREN WER	EUR1	376,267	460,256
EQUITY	BBA GROUP	ORD GBP0 25	734,676	850,346
EQUITY	BBVA (BILB VIZ ARG)	EURO 49	663,518	507,596
EQUITY	BCO POPULAR ESP	EURO 5	497,608	541,911
EQUITY	BERKSHIRE HATHAWAY INC I	CL B	971,716	915,940
EQUITY	BISYS GROUP INC	COM	813,205	897,102
EQUITY	BNP PARIBAS	EUR2	969,866	1,036,453
EQUITY	BOC GROUP	ORD GBP0 25	1,388,388	1,429,327
EQUITY	BOMBARDIER INC	CLASS B	490,974	452,032
EQUITY	BP PLC	ORD USDO 25	1,710,357	1,817,117
EQUITY	BRAMBLES INDUSTRIE	ORD GBP0 05	566,172	614,752
EQUITY	CADENCE DESIGN SYS INC	COM	842,033	611,190
EQUITY	CARDINAL HEALTH INC	COM	1,163,336	1,102,310
EQUITY	CENDANT CORP	COM	1,424,659	1,237,290
EQUITY	CHINA MOBILE (HK)	HKD0 10	1,222,437	2,824,450
EQUITY	CIE DE ST GOBAIN	EUR4	562,077	588,745
EQUITY	CIGNA CORP	COM	1,572,188	1,736,024
EQUITY	CITIGROUP INC	COM	5,583,536	4,523,830
EQUITY	CLEAR CHANNEL COMMUNIC	COM	1,830,682	1,192,745
EQUITY	CNOOC LTD	HKD0 10	686,142	739,566
EQUITY	COCA COLA CO	COM	967,867	1,040,200
EQUITY	COLGATE PALMOLIVE CO	COM	590,402	544,794
EQUITY	COMPASS GROUP	ORD GBP0 10	1,436,976	1,382,998
EQUITY	COSTCO WHSL CORP NEW	COM	939,933	911,239

EMKF
Investments Detail - FY 02

EQUITY	CREDIT SUISSE GRP	CHF3 (REGD)	1,113,113	978,206
EQUITY	DAI NIPPON PRINTNG	JPY50	486,709	477,873
EQUITY	DANONE	EUR1	481,155	559,258
EQUITY	DANSKE BANK	DKK10	639,249	669,089
EQUITY	DEUTSCHE BANK AG	ORD NPV (REGD)	820,775	829,270
EQUITY	DIAGEO	ORD GBX28 935185	1,694,529	2,075,302
EQUITY	DIXONS GROUP (NEW)	ORD GBP0 025	293,895	255,683
EQUITY	ECOLAB INC	COM	723,086	892,470
EQUITY	ELECTRONIC DATA SYS CORI	COM	1,591,879	924,478
EQUITY	ENCANA CORP	COM	999,482	1,145,626
EQUITY	ENCANA CORP	COM	425,925	446,729
EQUITY	ENI	EUR1	1,330,244	1,539,496
EQUITY	FEDERAL NATL MTG ASSN	COM	3,221,449	3,006,419
EQUITY	FIRST DATA CORP	COM	1,582,970	1,522,968
EQUITY	FISERV INC		1,132,312	1,106,990
EQUITY	GANNETT INC	COM	626,651	661,848
EQUITY	GAP INC	COM	383,230	345,983
EQUITY	GENENTECH INC	COM	382,281	333,493
EQUITY	GENERAL DYNAMICS CORP	COM	843,187	1,066,691
EQUITY	GIVAUDAN AG	CHF10	980,689	1,022,875
EQUITY	GLAXOSMITHKLINE	ORD GBP0 25	1,904,731	1,649,062
EQUITY	HBOS	ORD GBP0 25	1,096,347	1,047,751
EQUITY	HOME DEPOT INC	COM	1,651,761	1,491,789
EQUITY	HONEYWELL INTL INC	COM	389,102	365,159
EQUITY	HYUNDAI MOTOR CO	KRW5000	706,433	579,080
EQUITY	INSTINET GROUP INC	COM	291,333	239,708
EQUITY	INTERBREW	NPV	596,493	667,025
EQUITY	ITO YOKADO CO	JPY50	263,738	250,300
EQUITY	JAPAN TOBACCO INC	JPY50000	776,348	751,301
EQUITY	JULIUS BAER HLDG	CHF0 5	958,286	864,676
EQUITY	KAO CORP	JPY50	1,284,598	1,335,602
EQUITY	KENNAMETAL INC	COM	1 219,602	1,118,130
EQUITY	KIKKOMAN CORP	JPY50	456,098	466,142
EQUITY	KIRIN BREWERY CO	JPY50	1,162,817	869,042
EQUITY	KOOKMIN BANK	KRW5000	666,081	658,781
EQUITY	LAUDER ESTEE COS INC	CL A	1,726,949	1,754,720
EQUITY	LIBERTY MEDIA CORP NEW	COM SER A	1,586,750	1,424,750
EQUITY	MARSH + MCLENNAN COS INK	COM	1,605,947	1,488,606
EQUITY	MCDONALDS CORP	COM	1,900,795	1,892,067
EQUITY	MCGRAW HILL COS INC	COM	2 236,757	2,350,389
EQUITY	MCKESSON CORP	COM	1,337,172	1,280,369
EQUITY	MEDTRONIC INC	COM	2,427,999	2,266,765
EQUITY	MELLON FINL CORP	COM	477,368	392,561
EQUITY	METTLER TOLEDO INTL INC	COM	1,132,280	904,052
EQUITY	MICROSOFT CORP	COM	2,025,035	2,058,088
EQUITY	MILLEA HOLDINGS INC	NPV	375,764	361,233
EQUITY	MITSUBISHI ESTATE	JPY50	457,092	433,353
EQUITY	MUENCHENER RUCKVERS AC	NPV(REGD)	1 719,946	1,586,916
EQUITY	NESTLE SA	CHF1 (REGD)	458,619	455,389
EQUITY	NEW YORK TIMES CO	CL A	523,890	574,998
EQUITY	NIKE INC	CL B	524,442	557,692
EQUITY	NIPPON TEL+TEL CP	JPY50000	465,161	411,327
EQUITY	NISSAN MOTOR CO	JPY50	1,148,370	1,599,669
EQUITY	NOKIA (AB) OY	EUR0 06	659,900	358 260
EQUITY	NOMURA RESEARCH INC	NPV	289,186	329,996
EQUITY	NORDEA	ORD EURO 39632	589,732	581,909
EQUITY	NORTHROP GRUMMAN CORP	COM	274,630	286,250
EQUITY	NTT DOCOMO	NPV	1,329,131	1,599,836
EQUITY	OCEAN ENERGY INC NEW	COM	657,693	861,708
EQUITY	OSI PHARMACEUTICALS INC	COM	367,487	207,293
EQUITY	PEARSON	ORD GBP0 25	467,645	428,695

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Investments Detail - FY 02

EQUITY	PETROCHINA CO	HKD0 10 H SHS	1,761,661	2,124,453
EQUITY	PFIZER INC	COM	2,095,552	1,898,400
EQUITY	PHILIP MORRIS COS INC	COM	4,193,423	3,783,125
EQUITY	PRAXAIR INC	COM	460,795	475,984
EQUITY	RAYTHEON CO	COM NEW	1,234,722	1,496,951
EQUITY	RECKITT BENCKISER PLC	ORD GBP0 105263	881,317	1,280,432
EQUITY	REED ELSEVIER NV	EUR0 06	986,601	1,167,316
EQUITY	ROHM CO	JPY50	456,657	388,082
EQUITY	ROYAL BK SCOT GRP	ORD GBP0 25	468,910	459,699
EQUITY	SAMSUNG ELECTRONIC	KRW5000	1,091,914	1,318,231
EQUITY	SANOFI SYNTHELABO	EUR2	625,588	614,948
EQUITY	SECURITAS	SER B SEK1	1,878,293	1,985,385
EQUITY	SERONO SA	B CHF25 BR	382,064	291,368
EQUITY	SEVEN NETWORK LTD	NPV	394,275	309,958
EQUITY	SHISEIDO CO	JPY50	649,353	906,621
EQUITY	SKF AB	SER B SEK 12 50	975,788	1,028,118
EQUITY	SOC GENERALE	EUR1 25	1,045,672	1,053,203
EQUITY	SONY CORP	JPY50	2,150,389	2,160,066
EQUITY	STANDARD CHARTERED	ORD USD0 50	590,586	521,576
EQUITY	STMICROELECTRONICS	EUR 1 04 (SICOVAM)	3,155,140	2,327,869
EQUITY	STORA ENSO OYJ	NPV SER R	565,023	560,436
EQUITY	SWISS REINSURANCE	CHF0 1	2,087,724	2,131,525
EQUITY	TAKEDA CHEM INDS	JPY50	2,735,675	2,413,729
EQUITY	TECHNIP COFLEXIP	NPV	979,789	755,601
EQUITY	TELECOM ITALIA SPA	DI RISP EURO 55	943,490	943,867
EQUITY	THOMSON CORP	COM	293,517	296,609
EQUITY	TIETOENATOR OYJ	ORD NPV	379,052	396,581
EQUITY	TONEN GEN SEKIYU	JPY50	389,826	333,316
EQUITY	TOTAL FINA ELF	EUR10	2,071,128	2,585,184
EQUITY	TOYOTA MOTOR CORP	JPY50	312,243	321,035
EQUITY	TYCO INTL LTD	NEW COM	361,347	300,260
EQUITY	UBS AG	CHF 80 (REGD)	1,344,121	1,360,787
EQUITY	UNILEVER NV	CVA NLG1 12	1,167,716	1,330,282
EQUITY	UNITEDHEALTH GROUP INC	COM	775,705	999,726
EQUITY	UPM KYMMENE OY	NPV	376,654	377,488
EQUITY	USA INTERACTIVE	COM	1,227,529	1,093,122
EQUITY	VIACOM INC	CL B FORMERLY COM NO	1,360,008	1,405,198
EQUITY	WASHINGTON MUT INC	COM	358,294	348,648
EQUITY	WASTE MGMT INC DEL	COM	1,710,479	1,684,133
EQUITY	WESTPAC BKG CORP	NPV	310,748	336,434
EQUITY	WILLIS GROUP HOLDINGS LTI SHS		905,478	1,028,108
EQUITY	WOOD GROUP	ORD GBP0 03333	432,148	485,820
EQUITY	WPP GROUP	ORD GBP0 10	2,198,933	1,770,431
EQUITY	YAMANOUCHI PHARM	JPY50	2,473,393	2,075,823
EQUITY	COMPANHIA VALE DO RIO DO SPONSORED ADR		1,367,785	1,410,755
EQUITY	EMBRAER EMPRESA BRASILE SPNSRD ADR REPSTG PF		395,263	362,409
EQUITY	GLAXOSMITHKLINE PLC SPONSORED ADR		823,730	708,790
EQUITY	GRUPO TELEVISION SA DE C SPONSORED ADR REPST		1,632,293	1,551,644
EQUITY	KOOKMIN BK NEW SPONSORED ADR		169,920	173,991
EQUITY	PETROLEO BRASILEIRO SA SPONSORED ADR		575,085	574,193
EQUITY	PETROLEO BRASILEIRO SA P SPONSORED ADR		2,466,789	1,619,505
EQUITY	STMICROELECTRONICS N V SHS N Y REGISTRY		189,245	131,017
EQUITY	TELEFONOS DE MEXICO S A SPONSORED ADR REPST		1,371,607	1,464,452
EQUITY	TEVA PHARMACEUTICAL IND: ADR		1,443,737	1,736,614
EQUITY	UNIBANCO UNIAO DE BANCO GLOBAL DEPOSITORY RC		876,286	644,243
EQUITY	WOLTERS KLUWER CVA EUR0 12		1,488,717	1,245,001
EQUITY	YUKOS CORP SPONSORED ADR		1,139,284	1,051,400
EQUITY	KOREA WON		0	0
EQUITY	PORSCHE AG NON VTG PRF NPV		370,027	487,489
EQUITY	L R GLOBAL PARTNERS L P		25,000,000	43,199,628
EQUITY	BROOKHAVEN CAPITAL		30,555,116	30,612,315

EMKF
Investments Detail - FY 02

OPTIONS	SWAP OPTION 3MO LIBOR	OCT 6 00 CALL	(1,195,898)	(1,501,466)
		net trade rec/pay	(64,263)	(64,263)
		net trade rec/pay	(1,484,419)	(1,496,721)
		net trade rec/pay	41,506,610	41,474,804
		net trade rec/pay	987,767	1,333,281
		net trade rec/pay	(496,752)	(496,752)
		net trade rec/pay	(355,807)	(1,010,030)
		net trade rec/pay	6,065,266	6,065,266
TOTAL CORP STOCK			873,179,438	868,954,709

FIXED INCOME CONSECO FINANCE	8 48%	01 Dec 2031	1,600,000	1,710,992
FIXED INCOME SMALL BUSINESS ADMIN PAR 7 54%	10 Aug 2009		492,347	536,658
FIXED INCOME 6MO LIBOR(YEN)GSC	0 09%	12 Jan 2011	-	-
FIXED INCOME 6MO LIBOR(YEN)GSC(11/20/00)	0 09%	18 May 2007	-	-
FIXED INCOME FINOVA GROUP INC	7 5%	15 Nov 2009	152,943	67,200
FIXED INCOME INT RT SWAP 1 6692 6MLIB (Y 1 669%)	18 May 2007		-	(187,237)
FIXED INCOME INT RT SWAP 1 77685 6MLIB (1 776%)	12 Jan 2011		-	(114,144)
FIXED INCOME INTEREST RATE SWAP	1%	16 Feb 2005	(9,640)	-
FIXED INCOME INTEREST RATE SWAP SHOR 5 62%	28 Sep 2000		(3,600)	-
FIXED INCOME IRS EUR SWP016066	5%	17 Jun 2012	-	-
FIXED INCOME IRS EUR SWPV16068 + SWP0	1%	17 Jun 2012	351,993	164,624
FIXED INCOME IRS USD	6%	18 Dec 2007	(109,500)	(134,841)
FIXED INCOME IRS USD SWPV20342/SWP020	1%	18 Dec 2007	-	-
FIXED INCOME SOUTHERN CA EDISON CO	7 125%	15 Jul 2025	672,399	651,000
FIXED INCOME STANDARD CR CARD MASTEF 5 95%	07 Oct 2004		499,400	518,280
FIXED INCOME LONG ISLAND PWR AUTH NY	8 52%	01 Dec 2022	424,710	502,220
FIXED INCOME LONG ISLAND PWR AUTH NY	9 25%	01 Dec 2026	843,140	1,003,760
FIXED INCOME LOS ANGELES CNTY CA MET	8 29%	01 Jul 2023	423,560	492,290
FIXED INCOME MASSACHUSETTS ST TPK AU	8 44%	01 Jan 2037	484,861	576,758
FIXED INCOME UNITED AIR LINES	9 35%	07 Apr 2016	1,634,119	1,147,147
FIXED INCOME AMAZON COM INC	4 75%	01 Feb 2009	801,498	846,784
FIXED INCOME AMAZON COM	6 875%	16 Feb 2010	399,366	547,987
TOTAL CORP BONDS			8,657,597	8,329,479

PARTNERSHIF BANK OF AMERICA SECURITIES LLC			76,978	76,978
PARTNERSHIF CREDIT SUISSE FIRST BOSTON			4,253	4,253
PARTNERSHIF SMITH BARNEY			97,396	97,396
PARTNERSHIF ABINGWORTH BIOVENTURES			1	412,724
PARTNERSHIF ABINGWORTH BIOVENTURES II			2,840,000	6,224,820
PARTNERSHIF ABINGWORTH BIOVENTURES III			2,126,241	2,109,135
PARTNERSHIF ABS CAPITAL PARTNERS, LP			5,234,320	1,358,975
PARTNERSHIF ABS CAPITAL PARTNERS II, LP			8,017,583	4,373,825
PARTNERSHIF ABS CAPITAL PARTNERS III, LP			11,511,452	6,711,434
PARTNERSHIF ACACIA VENTURE PARTNERS, LP			3,111,974	4,062,299
PARTNERSHIF ACACIA VENTURE PARTNERS II, LP			3,868,553	1,314,290
PARTNERSHIF ACCEL VII LP			3,243,732	2,301,343
PARTNERSHIF ACCEL VIII LP			1,450,800	1,021,811
PARTNERSHIF ADVENT GLOBAL PRIVATE EQUITY II LP			1	1,696,836
PARTNERSHIF ADVENT GLOBAL PRIVATE EQUITY III LP			7,138,500	10,215,169
PARTNERSHIF ADVENT GLOBAL PRIVATE EQUITY IV LP			817,729	604,266
PARTNERSHIF ADVENT PRIVATE EQUITY FUND CENTRAL EUROPE LP			1	606,860
PARTNERSHIF APOLLO INVESTMENT FUND III, LP			3,198,739	13,211,826
PARTNERSHIF APOLLO INVESTMENT FUND IV, LP			20,555,629	25,694,960
PARTNERSHIF ARCH VENTURE FUND II LP			2,305,309	2,064,869
PARTNERSHIF ARCH VENTURE FUND III LP			5,813,172	8,180,248
PARTNERSHIF ARCH VENTURE FUND IV, LP			7,679,968	5,483,699

EMKF
Investments Detail - FY 02

PARTNERSHIF BATTERY VENTURES V, LP	4 832,194	3,337,818
PARTNERSHIF BATTERY VENTURES VI, LP	1,865,541	1,698,120
PARTNERSHIF BENCHMARK CAPITAL PARTNERS IV, LP	5,306,722	4,288,694
PARTNERSHIF BENCHMARK EUROPE I LP	525,000	360,165
PARTNERSHIF BLACK BEAR OFFSHORE FUND LIMITED	20,000,000	23,250,696
PARTNERSHIF BOWMAN OFFSHORE PE	720,673	720,673
PARTNERSHIF CAHILL WARNOCK STRATEGIC PARTNERS	3 047 096	4,961,564
PARTNERSHIF CASTLE HARLAN PARTNERS III, LP	4 987 681	5,664,294
PARTNERSHIF CATALYST VENTURES, LP	577,252	171,315
PARTNERSHIF CFB VENTURE FUND II, LP	1	883,564
PARTNERSHIF CMEA INVESTMENTS	1,054,026	198,988
PARTNERSHIF CHARLES RIVER PARTNERSHIP IX	3 840,000	1,608,299
PARTNERSHIF CHARLES RIVER PARTNERSHIP X	3,963,634	2,693,795
PARTNERSHIF CHARLES RIVER PARTNERSHIP XI, LP	708,000	577,688
PARTNERSHIF CID OHIO EQUITY CAPITAL, LP	750,563	151,033
PARTNERSHIF CLAFLIN CAPITAL VI	712,532	437,487
PARTNERSHIF DAVIDSON KEMPNER INSTITUTIONAL PARTNERS	30,000,000	51,853,672
PARTNERSHIF DISCOVERY FUND II	714 281	112,192
PARTNERSHIF FIR TREE INSTITUTIONAL VALUE FUND, LP	28 000 000	31,997,000
PARTNERSHIF FOUNDATION CAPITAL III, LP	3,086,365	2,247,902
PARTNERSHIF FOUNDATION CAPITAL IV, LP	250,000	250,000
PARTNERSHIF GEORGE K BAUM CAPTIAL PARTNERS, LP	3,868,733	5,158,210
PARTNERSHIF GREAT POINT DEVELOPERS	72,595	72,595
PARTNERSHIF HIGHFIELDS CAPITAL LIMITED	30,000,000	52,571,900
PARTNERSHIF INSTITUTIONAL VENTURE PARTNERS VIII, LP	7,769,178	6,053,927
PARTNERSHIF INTERSOUTH PARTNERS III, LP	39,293	1,220,092
PARTNERSHIF INTERSOUTH PARTNERS IV, LP	4,098,363	2,745,004
PARTNERSHIF INTERSOUTH PARTNERS V, LP	1,147,500	945,829
PARTNERSHIF JH WHITNEY III, LP	3,842,115	4,695,575
PARTNERSHIF JH WHITNEY IV LP	6,159,816	3,739,645
PARTNERSHIF JW CHILDS	75,148	75,148
PARTNERSHIF K CAPITAL LTD	25,000,000	28,749,251
PARTNERSHIF KCEP I, LP	819,574	-
PARTNERSHIF KCEP VENTURES II, LP	1 318 789	418,418
PARTNERSHIF MATRIX VII	500 000	448,083
PARTNERSHIF MAYFIELD X	1,994,900	852 669
PARTNERSHIF MAYFIELD XI	2,400,000	1,659,571
PARTNERSHIF MEADOWBROOK REAL ESTATE FUND, LLC	12,428,660	16,176,593
PARTNERSHIF MERITECH CAPITAL PARTNERS	7,749,526	2,047,405
PARTNERSHIF MERITECH CAPITAL PARTNERS II, LP	800,000	620,566
PARTNERSHIF MORGENTHALER VENTURE PARTNERS II, LP	4 000 000	2,605,630
PARTNERSHIF MORGENTHALER VENTURE PARTNERS V, LP	7,477,242	4,623,200
PARTNERSHIF MORGENTHALER VENTURE PARTNERS VI, LP	900 000	850,441
PARTNERSHIF MPM BIO VENTURES II	420,000	420,000
PARTNERSHIF NEW ENTERPRISE ASSOCIATES VI, LP	5,153,301	3,083,999
PARTNERSHIF NEW ENTERPRISE ASSOCIATES VII, LP	9,385,636	7,570,505
PARTNERSHIF NEW ENTERPRISE ASSOCIATES VIII, LP	9,350,490	8,209,404
PARTNERSHIF NEW ENTERPRISE ASSOCIATES IX, LP	7,510,586	6,615,986
PARTNERSHIF NEW ENTERPRISE ASSOCIATES X, LP	2,534,775	2,253,438
PARTNERSHIF OAK INVESTMENT PARTNERS VII, LP	2,187,027	1,751,679
PARTNERSHIF OAK INVESTMENT PARTNERS VIII LP	5,673,778	1,944,918
PARTNERSHIF OAK INVESTMENT PARTNERS IX, LP	4 842,879	2,667,671
PARTNERSHIF OAK INVESTMENT PARTNERS X, LP	1,692,688	1,410,369
PARTNERSHIF OCM OPPORTUNITIES FUND, LP	1	4,388,636
PARTNERSHIF OCM OPPORTUNITIES FUND II, LP	6,312,492	11,166,394
PARTNERSHIF OCM OPPORTUNITIES FUND III, LP	12,000,493	14,940,403
PARTNERSHIF OCM OPPORTUNITIES FUND IV, LP	11,945,205	11,182,892
PARTNERSHIF OLYMPIC VENTURE PARTNERS III, LP	1,561,963	107,601
PARTNERSHIF OLYMPIC VENTURE PARTNERS IV, LP	4,036,078	1,586,311
PARTNERSHIF ONSET ENTERPRISE ASSOCIATES II LP	3,440,701	1,697,963
PARTNERSHIF ONSET ENTERPRISE ASSOCIATES III, LP	5,676,465	5,384,975

EMKF
Investments Detail - FY 02

PARTNERSHIF PACVEN WALDEN VENTURES IV, LP	5,998,989	2,725,325
PARTNERSHIF POLARIS VENTURE PARTNERS II, LP	5,287,036	3,475,287
PARTNERSHIF POLARIS VENTURE PARTNERS III, LP	6,198,517	4,739,691
PARTNERSHIF REDPOINT VENTURES II, LP	750,000	617,372
PARTNERSHIF SIERRA VENTURES VII LP	2,942,745	1,167,928
PARTNERSHIF SPECTRUM EQUITY INVESTORS, LP	1	645,206
PARTNERSHIF SPECTRUM EQUITY INVESTORS II, LP	342,272	2,396,314
PARTNERSHIF SPECTRUM EQUITY INVESTORS III, LP	4,889,049	1,472,267
PARTNERSHIF SPECTRUM EQUITY INVESTORS IV, LP	1,494,240	1,182,149
PARTNERSHIF SPINNAKER INVESTMENTS	1	-
PARTNERSHIF SPINNAKER CROSSOVER INVESTMENTS	7,000,000	7,786,475
PARTNERSHIF TRITECH PARTNERS LP	869,096	664,211
PARTNERSHIF US VENTURE PARTNERS IV, LP	1,084,899	1,556,302
PARTNERSHIF US VENTURE PARTNERS V, LP	6,741,984	6,058,565
PARTNERSHIF US VENTURE PARTNERS VI, LP	7,282,462	8,758,355
PARTNERSHIF US VENTURE PARTNERS VII, LP	5,160,000	3,586,411
PARTNERSHIF US VENTURE PARTNERS VIII, LP	1,560,000	1,453,582
PARTNERSHIF VENROCK ASSOCIATES II, LP	28,809,067	27,700,623
PARTNERSHIF VENROCK ASSOCIATES III, LP	3,160,000	2,843,802
PARTNERSHIF WESTON PRESIDIO CAPITAL III, LP	6,000,000	4,186,383
PARTNERSHIF WESTON PRESIDIO CAPITAL IV, LP	1,200,000	998,118
PARTNERSHIF WINGATE PARTNERS II, LP	4,143,071	3,160,844
PARTNERSHIF WINGATE PARTNERS III, LP	2,426,408	1,941,161
PARTNERSHIF RECLASS JE	(229,108)	(229,108)
TOTAL PARTNERSHIPS	523,330,611	546,893,134

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION -----	BEGINNING BOOK VALUE -----	ENDING BOOK VALUE -----	ENDING FMV ---
STATEMENT 11A	2,400,000.	2,900,000.	2,900,000.
DEBT SERVICE FUND		53.	53.
TOTALS	----- 2,400,000. -----	----- 2,900,053. -----	----- 2,900,053. -----

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II, LINE 15, OTHER ASSETS
For Fiscal Year Ended June 30, 2002

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 Kaw Valley Habitat for Humanity Inc	\$ -	\$ 500,000	\$ 500,000
	<u>\$ 2,400,000</u>	<u>\$ 2,900,000</u>	<u>\$ 2,900,000</u>

FORM 990PF, PART II - OTHER LIABILITIES

DESCRIPTION -----	BEGINNING BOOK VALUE -----	ENDING BOOK VALUE -----
PAYROLL, MISC PAYABLES	556,168.	296,471.
TOTALS	<u>556,168.</u>	<u>296,471.</u>

EWING MARION KAUFFMAN FOUNDATION
43-6064859
June 30, 2002

Notice Regarding Receipt of Assets from a Terminated Private Foundation

On June 30, 2002, Ewing Marion Kauffman Foundation received assets in complete termination of the Kauffman Center for Entrepreneurial Leadership, a private foundation

<u><i>Transferor's name and Address</i></u>	<u><i>Assets Distributed</i></u>	<u><i>FMV</i></u>
Kauffman Center for Entrepreneurial Leadership 4801 Rockhill Road Kansas City, MO 64110-2046 EIN 43-1649206	Intangibles	Undeterminable

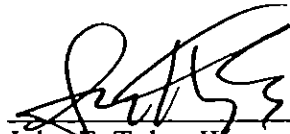
The transfer of all of the assets of the Kauffman Center for Entrepreneurial Leadership to the Ewing Marion Kauffman Foundation is a transfer described in Section 507(b)(2) which is not subject to the Section 507(c) termination tax Pursuant to Rev Rul 2002-28, and Private Letter Ruling attached as STATEMENT 13-4, the transferee foundation shall succeed to the aggregate tax benefit of the transferor organization The transferee foundation will be treated as if it were the transferor foundation for purposes of Sections 4940 through 4948 and Sections 507 through 509

**CERTIFICATE OF CORPORATE ACTION
BY THE BOARD OF DIRECTORS
OF THE EWING MARION KAUFFMAN FOUNDATION**

I, John E Tyler III, as duly elected Secretary of the Ewing Marion Kauffman Foundation, a Missouri not for profit corporation, do hereby certify that the Directors of the Foundation took the following action, which was entered into the minutes of the proceedings, at a regular meeting of the Board of Directors held on June 5-6, 2002 I further certify that the action remains in full force and effect and has not been revoked or rescinded

The Board unanimously approved a motion that the Kauffman Center be merged with the Foundation (subject to IRS approval), that the Foundation be the surviving entity, that the officers of the Foundation be empowered to execute those documents necessary to effect this motion

IN WITNESS WHEREOF, this Certification is signed this 20th day of November, 2002



John E. Tyler, III
Secretary

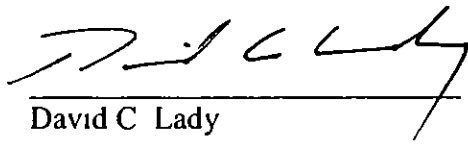
STATEMENT 13-2

**CERTIFICATE OF CORPORATE ACTION
BY THE BOARD OF DIRECTORS OF
THE KAUFFMAN CENTER FOR ENTREPRENEURIAL LEADERSHIP of THE
EWING MARION KAUFFMAN FOUNDATION**

I, David C Lady, as duly elected Secretary of the Kauffman Center for Entrepreneurial Leadership of the Ewing Marion Kauffman Foundation, a Missouri not for profit corporation, do hereby certify that the Directors of the Kauffman Center took the following action, which was entered into the minutes of the proceedings, at a regular meeting of the Board of Directors held on April 18, 2002. I further certify that the action remains in full force and effect and has not been revoked or rescinded.

The Board unanimously approved proceeding with the merger between the Kauffman Center and the Kauffman Foundation, subject to IRS approval, with the Foundation being the surviving entity and with officers empowered to execute those documents necessary to implement this motion.

IN WITNESS WHEREOF, this Certification is signed this 21st day of November, 2002.



David C Lady
Secretary

STATEMENT 13-3

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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 66101

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
DECEMBER 31, 2001:** \$127,837 00

**DATE OF REPORT FOR
GRANTEE:** February 5, 2002

PURPOSE: To support the Learning and Earning Program, a summer youth employment and school-to-career program serving high school students in the Kansas City, Kansas Unified 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

STATEMENT 14/1

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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 66101

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
DECEMBER 31, 2001:

\$56,409 52

DATE OF REPORT FOR
GRANTEE:

February 5, 2002

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: 6/30/02

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 66101

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
DECEMBER 31, 2001:**

\$32,511 56

**DATE OF REPORT FOR
GRANTEE:**

February 2, 2002

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: 6/30/02

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

FORM 990PF

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

GRANT #: 20011320*

GRANTEE: Ms Andrea Silbert
The Association of Women's Business Centers
1135 Tremont Street
Suite 480
Boston, MA 02120

GRANT DATE:

May 7, 2001

GRANT AMOUNT:

\$50,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/20/01	\$50,000 00	\$50,000 00

**TOTAL SPENT AS OF
DECEMBER 31, 2001:**

\$11,201 00

**DATE OF REPORT FOR
GRANTEE:**

February 27, 2002

PURPOSE:

To provide support for creating opportunities to develop and strengthen women's business centers

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

* This grant, originally made by the Kauffman Center for Entrepreneurial Leadership, is now included in the Ewing Marion Kauffman Foundation tax return as a result of the merger between the Kauffman Center for Entrepreneurial Leadership and the Ewing Marion Kauffman Foundation, as described at Statement 13

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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
JUNE 30, 2002:** \$173,552 00

**DATE OF REPORT FOR
GRANTEE:** July 24, 2002

PURPOSE: 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: 6/30/02

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

FORM 990PF

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

GRANT #: 20002705

GRANTEE: Ms Christy Levings
Kansas Learning First Alliance
715 W 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, 2002:**

\$14,000 00

**DATE OF REPORT FOR
GRANTEE:**

February 14, 2002

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

STATEMENT 14-6

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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

FORM 990PF

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

GRANT #: 19990368*

GRANTEE: Mr Patrick Von Bargaen
Executive Director
National Commission on Entrepreneurship
444 N Capitol Street
Suite 399
Washington, DC 20001

GRANT DATE:
September 29, 1998

GRANT AMOUNT:
\$3,000,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
Various	\$2,000,000 00	\$2,000,000.00

**TOTAL SPENT AS OF
JUNE 30, 2002:**

\$2,000,000 00

**DATE OF REPORT FOR
GRANTEE:**

August 15, 2002

PURPOSE:

To support the National Commission on Entrepreneurship in its efforts to conduct a multi-year, independent, highly visible, non-partisan study of U S policy issues that have a significant impact on entrepreneurship in America This study will examine both current U S pubic policy issues (with international comparisons)

DIVERSION:

To the knowledge of the Kauffman Center, 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

* This grant, originally made by the Kauffman Center for Entrepreneurial Leadership, is now included in the Ewing Marion Kauffman Foundation tax return as a result of the merger between the Kauffman Center for Entrepreneurial Leadership and the Ewing Marion Kauffman Foundation, as described at Statement 13

STATEMENT 14-7

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20022183*

GRANTEE: Mr Robert Crowner
Treasurer
The North American Case Research Association
3719 Meadow Lane
Saline, MI 48176

GRANT DATE:
May 1, 2002

GRANT AMOUNT:
\$3,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/21/02	\$1,000 00	\$1,000 00

TOTAL SPENT AS OF JUNE 30, 2002: \$00 0

DATE OF REPORT FOR GRANTEE: August 21, 2002

PURPOSE: Funding for the annual C Roland Christensen Outstanding Teaching Case Award This award is presented annually for the best pedagogical case submitted to the annual NACRA case workshop

DIVERSION: To the knowledge of the Kauffman Center, 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

* This grant, originally made by the Kauffman Center for Entrepreneurial Leadership, is now included in the Ewing Marion Kauffman Foundation tax return as a result of the merger between the Kauffman Center for Entrepreneurial Leadership and the Ewing Marion Kauffman Foundation, as described at Statement 13

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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

ORIGINAL GRANT AMOUNT:
\$41,000,000 00
AMENDED TO:
\$25,449,557

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/28/01	\$15,000,000 00	
4/5/02 - 6/30/02	\$10,449,557.00	\$25,449,557 00

**TOTAL SPENT AS OF
JUNE 30, 2002:** \$25,449,557 00

**DATE OF REPORT FOR
GRANTEE:** August 19, 2002

PURPOSE: FY 2002 funding for the programs and grants of the Kauffman Center for Entrepreneurial Leadership approved by the Foundation's Board of Directors

DIVERSION: To the knowledge of the Kauffman Center, 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: 6/30/02

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

FORM 990PF

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

GRANT #: 19961248*

GRANTEE: Mr Ronald Bernstein
Foundation for Enterprise Development
7911 Herschel Avenue
Suite 402
LaJolla, CA 92037

GRANT DATE:
June 4, 1996

GRANT AMOUNT:
\$70,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/18/96	\$30,000 00	
6/23/97	\$25,000 00	
7/8/98	\$15,000 00	\$70,000.00

**TOTAL SPENT AS OF
JUNE 30, 2002:**

\$60,000 00

**DATE OF REPORT FOR
GRANTEE:**

July 29, 2002

PURPOSE:

For dissemination of FastTrac (a hands-on business skill development program) in San Diego County

DIVERSION:

To the knowledge of the Kauffman Center, 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

* This grant, originally made by the Kauffman Center for Entrepreneurial Leadership, is now included in the Ewing Marion Kauffman Foundation tax return as a result of the merger between the Kauffman Center for Entrepreneurial Leadership and the Ewing Marion Kauffman Foundation, as described at Statement 13

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/02

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 25, 2000

GRANT AMOUNT:
\$31,825,567 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
7/5/00 – 6/30/01	\$31,825,567.00	\$31,825,567 00

**TOTAL SPENT AS OF
JUNE 30, 2002:** \$31,825,567 00

**DATE OF REPORT FOR
GRANTEE:** August 21, 2002

PURPOSE: FY 2001 funding for the programs and grants of the Kauffman Center for Entrepreneurial Leadership approved by the Foundation's Board of Directors

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: 6/30/02

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
4/13/2001	\$10,000 00	\$10,000 00

TOTAL SPENT AS OF December 31, 2002: \$10,000 00

DATE OF REPORT FOR March 13, 2002
GRANTEE:

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: 6/30/02

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

FORM 990PF

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

GRANT #: 20011720*

GRANTEE: Ms Gabrielle Kaniger
CEO & President
Central Exchange
1020 Central
Kansas City, MO 64105

GRANT DATE:
June 6, 2001

GRANT AMOUNT:
\$40,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/2/01	\$40,000 00	\$40,000 00

**TOTAL SPENT AS OF
JUNE 30, 2002:** \$0 00

**DATE OF REPORT FOR
GRANTEE:** July 20, 2002

PURPOSE: Funding to support specific educational program activities designed to encourage, support, and strengthen female entrepreneurs in the Kansas City community

DIVERSION: To the knowledge of the Kauffman Center, 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

* This grant, originally made by the Kauffman Center for Entrepreneurial Leadership, is now included in the Ewing Marion Kauffman Foundation tax return as a result of the merger between the Kauffman Center for Entrepreneurial Leadership and the Ewing Marion Kauffman Foundation, as described at Statement 13

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2002

<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	\$ 43,750 (2)	NONE	NONE
Patricia M. Cloherty 155 Main Street Cold Spring, NY 10516	Director	< 4	\$ 31,666	NONE	NONE
Robert A. Compton 2847 Keasler Circle West Germantown, TN 38139	Director	< 4	\$ 31,250	NONE	NONE
Richard C. Green 1215 W 57 th Street Kansas City, MO 64113	Director	< 4	\$ 13,750	NONE	NONE
Harold Hodgkinson 1907 Windmill Lane Alexandria, VA 22307	Director	< 4	\$ 13,750 (2)	NONE	NONE
David C. Lady 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President & Chief Financial Officer	40	\$ 273,311	\$ 47,590	NONE
John A. Mayer, Jr 7 Upland Drive Greenwich, CT 06831	Director/Chairman Investment Committee	< 4	\$ 68,750	NONE	NONE
Manomay Malathip 8835 Glenwood #12 Overland Park, KS 66212	Director	< 4	\$ 11,250 (2)	NONE	NONE
James E. McGraw #7 Saltwind Circle Savannah, GA 31411	Chairman of the Board	20	\$ 0	NONE	NONE

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
 For the Fiscal Year Ended June 30, 2002

<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>
Anne Hodges Morgan 4701 Fountaingate Drive Norman, OK 73072	Director	< 4	\$ 41,250 (2)	NONE	NONE
Michael F Morrissey 12401 Fontana Leawood, KS 66209	Director	< 4	\$ 42,500 (2)	NONE	NONE
Leo E Morton 3804 W 153 rd Street Leawood, KS 66224	Director	< 4	\$ 3,750 (2)	NONE	NONE
Kurt Mueller 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	< 2	\$ 256,297	\$ 40,818	NONE
Janet Murgura 1701 Stratford Lawrence, KS 66044	Director	< 4	\$ 11,250 (2)	NONE	NONE
Siobhan Nicolau 36 East 22nd Street/9th Floor New York, NY 10010	Director	< 4	\$ 46,250 (2)	NONE	NONE
Brian O'Connell 50 Chase Street Chatham, MA 02633	Director	< 4	\$ 30,000	NONE	NONE
Robert B Rogers 6292 Kennett Place Mission, KS 66202	Chair Emeritus	< 4	\$ 53,750 (2)	NONE	NONE
Stephen L Roling 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	\$ 230,525	\$ 40,426	NONE

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2002

<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>
Paul J. Schofer 4801 Rockhill Road Kansas City, MO 64110	Treasurer & Assistant Secretary	40	\$ 127,068	\$ 27,779	NONE
Carl Schramm 4801 Rockhill Road Kansas City, MO 64110	President & CEO (3)	40	\$ 103,778	\$ 2,686	NONE
Michie P. Slaughter P.O. Box 2902 Edwards, CO 81632	Director	< 4	\$ 28,750	NONE	NONE
Louis W. Smith 4801 Rockhill Road Kansas City, MO 64110	President & CEO (3)	40	\$ 399,791	\$ 45,675	NONE
John E. Tyler III 4801 Rockhill Road Kansas City, MO 64110	General Counsel Secretary	40	\$ 132,742	\$ 17,879	NONE
Eugene R. Wilson 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	\$ 239,650	\$ 39,472	NONE
			\$ 2,234,828	\$ 262,325	NONE

(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 services on the Youth Development Advisory Board, which provides oversight and strategic direction to the Youth Development division of the Foundation. Except for Harold Hodgkinson, Manomay Malathi, Leo Morton and Janet Murguia, all Youth Development Advisory Board members also serve on the Foundation's Board of Directors

(3) Effective April 1, 2002, Carl Schramm became President of the Foundation

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART VIII, LINE 2, COMPENSATION OF 5 HIGHEST PAID EMPLOYEES
 For Fiscal Year Ended June 30, 2002

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 Eisea	Kansas City, MO	Chief Investment Officer		100%		\$193,688	\$30,600	\$193,688	
Susan Stanton	Kansas City, MO	Vice President		100%		\$191,430	\$10,582	\$191,430	
Michael Camp	Overland Park, KS		Vice President		100%	\$188,502	\$34,640		\$188,502
David Marolf	Parkville, MO	Investment Director		100%		\$162,348	\$4,521	\$162,348	
John Altman	Reno, NV	Vice President		100%		\$154,933	\$10,212	\$154,933	
						<u>\$890,901</u>	<u>\$90,555</u>		

* 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 IX-B, SUMMARY OF PROGRAM-RELATED INVESTMENTS
For Fiscal Year Ended June 30, 2002

Description	Amount
1 Kaw Valley Habitat for Humanity Inc. - To strengthen the Kaw Valley Habitat for Humanity's financial self-sufficiency. Funds provided will allow the organization to invest and accelerate the recovery of assets to dramatically strengthen its internal stability and support program expansion	<u>\$500,000</u>
Total program-related investments made during the fiscal year	<u><u>\$500,000</u></u>

**EWING MARION KAUFFMAN FOUNDATION
FY2002 TAX REPORT
GRANTS**

EIN 43-6064859
Form 990-PF, Part XV

Number	Grantee	IRS Status	Purpose
19990375	Bob Eckland Promise Project c/o Young Men's Christian Association of Greater Kansas City 3100 Broadway Suite 1020 Kansas City MO 64111	501(c)(3) Public	To provide core operating support 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 Young Men's Christian Association of Greater Kansas City	FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
19990400	Ginger Bohachick Executive Director 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	FY2002 Payments \$58,000 00	Remaining to be Paid \$0 00
19990879	Ervin Simms Executive Director Mt. Carmel Redevelopment Corp. Inc 1311 Minnesota Avenue Kansas City, KS 66102	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	FY2002 Payments \$115,625 00	Remaining to be Paid \$0 00
19991137	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	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
	Name on IRS Determination Letter The University of Missouri - Kansas City	FY2002 Payments \$140,200 00	Remaining to be Paid \$104,700 00
19991828	Andrea Shelton President The Don Bosco Center 531 Garfield Kansas City MO 64124	501(c)(3) Public	To support the core operating expenses of The Don Bosco Centers
	Name on IRS Determination Letter Don Bosco Community Centers	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20000001	Abby Baucom Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City MO 64105-1554	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	FY2002 Payments \$376,000 00	Remaining to be Paid \$75,000 00

Number	Grantee	IRS Status	Purpose
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 The Institute for Educational Leadership, Incorporated		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 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		FY2002 Payments \$10,000 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		FY2002 Payments \$25,000 00	Remaining to be Paid \$20,000 00
20000354	Bill Milkin CEO 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 Missouri
Name on IRS Determination Letter Communities in Schools, Inc		FY2002 Payments \$125,960 00	Remaining to be Paid \$0 00
20000368	Ile Smith 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		FY2002 Payments \$60,000 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	Religious	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		FY2002 Payments \$30,000 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		FY2002 Payments \$200,000 00	Remaining to be Paid \$200,000 00

Number	Grantee	IRS Status	Purpose
20000514	Gwendolyn Grant President & CEO The Urban League, Greater Kansas City 1710 Paseo Blvd Kansas City MO 64108	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		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 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		FY2002 Payments \$30,570 00	Remaining to be Paid \$0 00
20000721	Terry Snapp Executive Director Truman Medical Center Charitable Foundation 2301 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 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		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
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 Unified 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 improved student achievement
Name on IRS Determination Letter Jobs For The Future		FY2002 Payments \$166,263 00	Remaining to be Paid \$0 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		FY2002 Payments \$200,000 00	Remaining to be Paid \$130,000 00

Number	Grantee	IRS Status	Purpose
20000872	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City KS 66102	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		FY2002 Payments \$117,833 00	Remaining to be Paid \$0 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 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		FY2002 Payments \$15,000 00	Remaining to be Paid \$0 00
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		FY2002 Payments \$15,000 00	Remaining to be Paid \$0 00
20000919	Dave Olson Director of Leadership Training Kansas City Neighborhood Alliance 3822 Summit Street 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		FY2002 Payments \$39,430 00	Remaining to be Paid \$0 00
20000979	Abby Baucom Mid-America Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rivergate Cir 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		FY2002 Payments \$66,666 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20002871	Carol A. Gnaldi Executive Director Brush Creek Community Partners 4743 Troost Avenue Suite 200 Kansas City, MO 64110-1727	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		FY2002 Payments \$50,000 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 66101	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		FY2002 Payments \$30,000 00	Remaining to be Paid \$0 00
20002942	Irene 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		FY2002 Payments \$80,000.00	Remaining to be Paid \$0 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		FY2002 Payments \$191,421 00	Remaining to be Paid \$0 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 Inc		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 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		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20002969	Andrea Shelton President The Don Bosco Center 531 Garfield Kansas City, MO 64124	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		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20002970	Cynthia Phillips Vice President of Community Development 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		FY2002 Payments \$7,000 00	Remaining to be Paid \$0 00
20002975	Juan M Rangel Executive Director National Conference for Community and Justice 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, Inc		FY2002 Payments \$125,000 00	Remaining to be Paid \$50,000 00
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		FY2002 Payments \$9,482 00	Remaining to be Paid \$0 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		FY2002 Payments \$7,500 00	Remaining to be Paid \$0 00
20003178	Rick Goring 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20003405	Stephen B McCue 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		FY2002 Payments \$90,000 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
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		FY2002 Payments \$60,000 00	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		FY2002 Payments \$200,000 00	Remaining to be Paid \$0 00
20010054	Julia Lara Deputy Executive Director Council of Chief State School Officers One Massachusetts Avenue NW Suite 700 Washington, DC 20001-1431	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		FY2002 Payments \$138,275 00	Remaining to be Paid \$13,275 00
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		FY2002 Payments \$1,000,000 00	Remaining to be Paid \$1,000,000 00
20010085	Abby Baucom Mid-America Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rvergate 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		FY2002 Payments \$27,000 00	Remaining to be Paid \$27,000 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		FY2002 Payments \$100,000 00	Remaining to be Paid \$100,000 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		FY2002 Payments \$125,000 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 within the Basic School framework
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$162,404 00	Remaining to be Paid \$162,404 00
20010217	William W Treanor Executive Director Youth Today 1200 17th Street, N W 4th Floor Washington, DC 20036	501(c)(3) Public	To support publication of Youth Today
Name on IRS Determination Letter Amencan Youth Work Center		FY2002 Payments \$100,000 00	Remaining to be Paid \$100,000 00
20010220	Brenda Russell 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$50,000 00
20010224	J T Brown Move Up 1900 Vine Street Kansas City, MO 64108	501(c)(3) Public	To provide core operating support to strengthen and sustain key non-profit partners who serve children, youth and families living in the bi-state urban core
Name on IRS Determination Letter Project NeighborHOOD		FY2002 Payments \$50,000 00	Remaining to be Paid \$50,000 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 Chnstmas in October		FY2002 Payments \$125,000 00	Remaining to be Paid \$125,000 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 Amenca'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		FY2002 Payments \$20,000 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		FY2002 Payments	Remaining to be Paid
		\$96,807 00	\$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		FY2002 Payments	Remaining to be Paid
		\$40,000 00	\$35,000 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		FY2002 Payments	Remaining to be Paid
		\$100,000 00	\$100,000 00
20010384	M Elizabeth Griffin Executive Director Citizens for Missouri's Children 2717 Sulton 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		FY2002 Payments	Remaining to be Paid
		\$166,000 00	\$22,800 00
20010407	Palle M Rilinger Executive Director Metropolitan Organization to Counter Sexual Assault 3217 Broadway, Suite 500 Kansas City, MO 64111-2414	501(c)(3) Public	A two-year grant to support youth education programs in youth development organizations and schools in Kansas City, Mo and Kansas City, Kan
Name on IRS Determination Letter Metropolitan Organization to Counter Sexual Assault		FY2002 Payments	Remaining to be Paid
		\$75,000 00	\$0 00
20010408	Carol J Suter Executive Director Center for Management Assistance 600 Broadway 170 Rrvergate 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		FY2002 Payments	Remaining to be Paid
		\$300,000 00	\$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		FY2002 Payments	Remaining to be Paid
		\$45,396 00	\$0 00

Number	Grantee	IRS Status	Purpose
20010425	Gary L Brunk Executive Director Kansas Action for Children, Inc 3360 S W Hamson 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		FY2002 Payments \$195,445 00	Remaining to be Paid \$749,555 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		FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00
20010431	Sue Stepleton President and Chief Executive Officer Parents as Teachers National Center 2228 Ball Drive St Louis, MO 63148	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		FY2002 Payments \$359,095 00	Remaining to be Paid \$900,645 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		FY2002 Payments \$21,139 71	Remaining to be Paid \$0 00
20010455	Edward Kinerk President Rockhurst University Center for Community Relations and Outreach 1100 Rockhurst Road Kansas City, MO 64110-2561	Educational Institution	Funding to support the planning and equipment costs associated with the Center for Community Relations and Outreach This center will provide youth development programming for children, youth and families along the Brush Creek Eastside comdor
Name on IRS Determination Letter Rockhurst University		FY2002 Payments \$357,500 00	Remaining to be Paid \$247,500 00
20010456	Patnck 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		FY2002 Payments \$30,000 00	Remaining to be Paid \$30,000 00

Number	Grantee	IRS Status	Purpose
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		FY2002 Payments \$175,000 00	Remaining to be Paid \$200,000 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		FY2002 Payments \$200,000 00	Remaining to be Paid \$200,000 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 day-to-day operations to continue to expand and provide youth the opportunity to improve their leadership skills while having a voice in their community
Name on IRS Determination Letter Youth Service America		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20010574	Cindy S Ballard Executive Director Coalition of Community Foundations for Youth 15639 Leavenworth Road Basehor, KS 66007-9768	501(c)(3) Public	A two-year grant to provide planning start-up costs for the Youth Giving Project, designed to increase the number of quality youth philanthropy programs in the United States
Name on IRS Determination Letter National Coalition of Community Foundations for Youth		FY2002 Payments \$89,400 00	Remaining to be Paid \$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	A three-year grant 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 Kansas, Missouri, Nebraska and Iowa
Name on IRS Determination Letter University of Nebraska - Lincoln, Center on Children, Families and the Law		FY2002 Payments \$125,000 00	Remaining to be Paid \$100,000 00
20010654	Christine Jenkins Director of Development Junior Achievement Incorporated Middle America 300 West Linwood Boulevard Kansas City MO 64111-1393	501(c)(3) Public	To support the expansion of Junior Achievement of Middle America 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		FY2002 Payments \$100,000 00	Remaining to be Paid \$50,000 00

Number	Grantee	IRS Status	Purpose
20010655	Richard L. Andrews Dean, School of Education The University of Missouri - Columbia, Basic School National Network 118 Hill Hall Columbia, MO 65211	Educational Institution	A three-year grant to support the Executive Director position of the Basic School National Network
Name on IRS Determination Letter University of Missouri - Columbia		FY2002 Payments \$93,750 00	Remaining to be Paid \$50,000 00
20010661	Michele D Kipke Director National Academy of Sciences, Board on Children, Youth, and Families 2101 Constitution Avenue NW Washington, DC 20418	501(c)(3) Public	To support the dissemination of the report "Bridging Research, Policy and Practice Equipping Communities with Tools to Promote Youth Development", an activity of the Board on Children, Youth, and Families of the National Academy of Sciences
Name on IRS Determination Letter National Academy of Sciences		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20010677	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 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
Name on IRS Determination Letter Greater Kansas City Community Foundation		FY2002 Payments \$110,000 00	Remaining to be Paid \$0 00
20010686	Stephen B. McCue Executive Director Camp Fire Boys and Girls Heartland Council 7930 State Line Road Prairie Village, KS 66208	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
Name on IRS Determination Letter Camp Fire Boys and Girls		FY2002 Payments \$240,000 00	Remaining to be Paid \$230,000 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		FY2002 Payments \$10,000 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		FY2002 Payments \$65,000 00	Remaining to be Paid \$50,000 00
20010810	Marla Newman Northeast Coalition Inc 1021 N 7th Street Suite 103 Kansas City, KS 66101	501(c)(3) Public	To support developing the governing coalition for the Northeast Kansas City, Kansas area as called for in the Urban Land Institute Study
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2002 Payments \$90,000 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 the creation of a leadership development curriculum to be offered to middle school leaders
Name on IRS Determination Letter Education Development Center, Inc		FY2002 Payments \$30,323 00	Remaining to be Paid \$0 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		FY2002 Payments \$400,000 00	Remaining to be Paid \$400,000 00
20010839	James P. Nunn Executive Director Move Up 3330 Troost Kansas City, MO 64130	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		FY2002 Payments \$298,000 00	Remaining to be Paid \$0 00
20010849	John V. Villanueva Executive Director Cabot Westside Clinic 1600 Genessee Suite 634 Kansas City, MO 64102	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 Cabot Westside Clinic		FY2002 Payments \$200,000 00	Remaining to be Paid \$200,000 00
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		FY2002 Payments \$30,000 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		FY2002 Payments \$60,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010877	Lauren B Resnick Director University of Pittsburgh, Institute for Learning 3939 O'Hara Street Pittsburgh, PA 15260	Educational Institution	To support professional development for literacy instructional practices for Kansas City, Missouri School District high school educators
Name on IRS Determination Letter University of Pittsburgh		FY2002 Payments \$57,528 04	Remaining to be Paid \$0 00
20010884	Steven B Mertens Senior Research Scientist 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		FY2002 Payments \$113,556 00	Remaining to be Paid \$227,112 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 18th and Vine Entrepreneurial Loan Support Fund
Name on IRS Determination Letter Greater Kansas City Community Foundation		FY2002 Payments \$43,250 00	Remaining to be Paid \$0 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		FY2002 Payments \$64,357 00	Remaining to be Paid \$0 00
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		FY2002 Payments \$150,000 00	Remaining to be Paid \$150,000 00
20010952	Janice S Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City, MO 64111	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		FY2002 Payments \$200,000 00	Remaining to be Paid \$0 00
20010962	Larry Englebuck Executive Director of Instructional Support Kansas City Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	A five-year grant to provide support for Phase 2 of the First Things First initiative
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2002 Payments \$1,822,490 00	Remaining to be Paid \$5,836,309 00

Number	Grantee	IRS Status	Purpose
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		FY2002 Payments \$200,000 00	Remaining to be Paid \$200,000 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		FY2002 Payments \$149,040 00	Remaining to be Paid \$172,800 00
20011011	Claudia Baker Vice President for Development Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66102	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		FY2002 Payments \$210,000 00	Remaining to be Paid \$0 00
20011013	Bob Evans Program Coordinator Unified Government of Wyandotte County/Kansas City, Kansas 701 N 7th Street Suite 926 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20011032	Jerry McEvoy Executive Director Swope Corridor Renaissance 5931 Swope Parkway Kansas City, MO 64130	501(c)(3) Public	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		FY2002 Payments \$56,727 00	Remaining to be Paid \$0 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		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 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		FY2002 Payments \$15,000 00	Remaining to be Paid \$15,000 00

91

Number	Grantee	IRS Status	Purpose
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		FY2002 Payments	Remaining to be Paid
		\$15,000 00	\$15,000 00
20011049	Carl Evans 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		FY2002 Payments	Remaining to be Paid
		\$15,000 00	\$15,000 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		FY2002 Payments	Remaining to be Paid
		\$150,000 00	\$100,000 00
20011200	Dennis J Barnett Executive Director Kansas City's Promise 4510 Belleview Suite 200 Kansas City, MO 64111	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		FY2002 Payments	Remaining to be Paid
		\$110,000 00	\$60,000 00
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		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20011283	Beth Hecht Extension Agent Kansas State University Leavenworth County Extension Council 500 Eisenhower Road Suite 103 Leavenworth, KS 66048	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
Name on IRS Determination Letter Kansas State University, Leavenworth County Extension Council		FY2002 Payments	Remaining to be Paid
		\$10,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
20011315	Floyd C Wiggins, Jr Executive Director Morningstar Community Development Corporation 2716 Wabash Kansas City, MO 64127	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.
Name on IRS Determination Letter Morningstar Community Development Corporation		FY2002 Payments	Remaining to be Paid
		\$51,339 00	\$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 an arts-based, work-based learning experience this summer.
Name on IRS Determination Letter Metropolitan Arts Council of Greater Kansas City		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 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		FY2002 Payments	Remaining to be Paid
		\$250,000 00	\$250,000 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 in the Greater Kansas City Area.
Name on IRS Determination Letter Consumer Credit Counseling Services		FY2002 Payments	Remaining to be Paid
		\$47,575 00	\$0 00
20011458	Marcia Pomeroy Kansas City, Kansas Unified School District #500 - YouthFriends 813 Barnett Kansas City, KS 66101	Educational Institution	To support enriched learning environments for Kansas City, Kansas Public School children through mentoring, garden projects and career exploration.
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500 - YouthFriends		FY2002 Payments	Remaining to be Paid
		\$113,970 00	\$0 00
20011565	Sara E Melendez President and CEO INDEPENDENT SECTOR 1200 Eighteenth Street NW Suite 200 Washington, DC 20036	501(c)(3) Public	To support start-up costs associated with implementation of the new five-year strategic plan.
Name on IRS Determination Letter INDEPENDENT SECTOR		FY2002 Payments	Remaining to be Paid
		\$150,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
20011668	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to develop and implement the Block Contacts Program, which supports neighborhoods in the bi-state urban core by providing leadership training and evaluation support to sustain community change
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$68,415 00	Remaining to be Paid (\$68,415 00)
20011676	Heather B Weiss Director Harvard University, Graduate School of Education, Harvard Family Research Project Longfellow Hall 13 Appian Way Cambridge, MA 02138	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), HIPPIY, 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		FY2002 Payments \$200,000 00	Remaining to be Paid \$100,000 00
20011698	Zeb Fortman Chess Coach Kansas City Regional Chess Council PO Box 410168 Kansas City, MO 64141-0168	501(c)(3) Public	To provide 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		FY2002 Payments \$45,000 00	Remaining to be Paid \$0 00
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		FY2002 Payments \$108,174 73	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		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20011838	Leadell Ediger Executive Director Kansas Association of Child Care Resource and Referral Agencies PO Box 2294 112 W Iron Salina KS 67402-2294	501(c)(3) Public	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		FY2002 Payments \$399,415 00	Remaining to be Paid \$4,169,759 00

Number	Grantee	IRS Status	Purpose
20011839	Abby Baucom Mid-Amenca Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rivergate Ctr Kansas City, MO 64105-4240	Government	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-Amenca Regional Council		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
20011853	Kathy Thornburg The University of Missouri - Columbia 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		FY2002 Payments \$229,451 00	Remaining to be Paid \$3,690,176 00
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	A two-year grant for fourth-round grantmaking for New Ventures in Philanthropy, a national initiative to promote increased giving in Amenca
Name on IRS Determination Letter Forum of Regional Associations of Grantmakers		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20011881	Larry Englebrck 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		FY2002 Payments \$2,976 96	Remaining to be Paid \$0 00
20011883	Elonia M Norwood Interim Director Information Technology Services Kansas City, Missoun School District 1211 McGee Kansas City, MO 64106	Educational Institution	To provide funding for instructional teams from Kansas City, Missoun School District to attend the National Educational Computing Conference to be held June 25-27, 2001
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments \$5,652 90	Remaining to be Paid \$0 00
20011909	Bill Duncan Interim 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		FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
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 Boundaries Summer Enrichment Academy to lead urban youth to successful matriculation into an institution of higher education
Name on IRS Determination Letter Kansas State University		FY2002 Payments \$75,000 00	Remaining to be Paid \$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		FY2002 Payments \$70,000 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		FY2002 Payments \$2,000,000 00	Remaining to be Paid \$2,000,000 00
20012179	Mary Lou Jaramillo Executive Director Mattie Rhodes Counseling and Art Center 1740 Jefferson Street 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		FY2002 Payments \$212,000 00	Remaining to be Paid \$130,000 00
20012180	Jennifer Oakes Salva Project AIM 8801 E 63 Street Suite 204 Raytown, MO 64133	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		FY2002 Payments \$40,000 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	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, Mo
Name on IRS Determination Letter Minute Circle Friendly House Association		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20012219	Shelley Wales 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		FY2002 Payments \$299 98	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20012295	Judy Wurtzel Executive Director Learning First Alliance, Washington 1001 Connecticut Avenue, NW Suite 335 Washington, DC 20036	501(c)(3) Public	A two-year grant for 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 in Kansas and Missouri
Name on IRS Determination Letter Learning First Alliance		FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00
20020015	Barbara Lebedun President Greater Kansas City Council on Philanthropy PO Box 5813 Kansas City, MO 64171-0813	501(c)(3) Public	To support effective grantmaking and expand philanthropy in Kansas City
Name on IRS Determination Letter Greater Kansas City Council on Philanthropy		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020016	Terry Woodbury Executive Director United Way, Wyandotte County 434 Minnesota Avenue Kansas City KS 66117	501(c)(3) Public	A collaboration between Healthy Neighborhoods and K-12 Children and Youth to provide funding for the KCK Study Circle program to create and sustain connections among parents, schools, and the community, including businesses, faith based organizations, neighborhood groups, service clubs and youth organizations
Name on IRS Determination Letter United Way of Wyandotte County Inc		FY2002 Payments \$108,000 00	Remaining to be Paid \$0 00
20020017	Michael Grote Assistant Director of Governmental Affairs Missouri Chamber of Commerce 428 East Capitol PO Box 1155 Jefferson City, MO 65102-1155	501(c)(3) Public	Funding to market the Public Education Evaluation Report (PEER) program to involve local communities in the success of their education system. The PEER program analyzes schools by grouping similar systems together and then evaluating their students' performance on the Missouri Assessment Program (MAP)
Name on IRS Determination Letter. The Missouri Chamber of Commerce Educational Foundation, Inc		FY2002 Payments \$15,000 00	Remaining to be Paid \$15,000 00
20020018	Eugene R Tempel Executive Director Indiana University, Center on Philanthropy 550 West North Street Suite 301 Indianapolis, IN 46202-3272	Educational Institution	Funding to research various awards programs that have been developed to recognize the achievements of nonprofit organizations, locally, regionally and throughout the country
Name on IRS Determination Letter Indiana University		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20020024	Stephen B McCue Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Praine Village, KS 66208	501(c)(3) Public	Funding for a summer camp adventure featuring daily activities designed for young people confronted with changes associated with grief and loss
Name on IRS Determination Letter Camp Fire Boys and Girls		FY2002 Payments \$5,800 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020028	Jane Lampo President Mid-Ameca Planned Giving Council Box 5264 Kansas City, MO 64112-5264	501(c)(3) Public	Funding to support the "Leave A Legacy" initiative, which helps to educate, encourage and promote charitable giving through a will or a planned gift
Name on IRS Determination Letter Mid-Ameca Planned Giving Council		FY2002 Payments	Remaining to be Paid
		\$25,000 00	\$0 00
20020029	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding for the continuation of the development and operation of the Center's educational services to the nonprofit community, research and outreach programs and activities
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments	Remaining to be Paid
		\$100,000 00	\$0 00
20020031	Nicolas Kanellos Director The University of Houston, Arte Publico Press Houston, TX 77204-2090	Educational Institution	A 2-year grant for funding to support the Latino Civil Rights Book Project, a project to elevate national understanding and appreciation of Hispanic contributions to contemporary U S civil society
Name on IRS Determination Letter The University of Houston, Arte Publico Press		FY2002 Payments	Remaining to be Paid
		\$159,500 00	\$0 00
20020033	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	Funding to provide for a regional system of resources for youth worker professional development.
Name on IRS Determination Letter Academy for Educational Development Inc		FY2002 Payments	Remaining to be Paid
		\$800,000 00	\$1,000,000 00
20020041	Roni D Posner Executive Director Alliance for Nonprofit Management 1899 L Street, NW, 6th Floor Washington, DC 20036	501(c)(3) Public	Funding to support the planning and on-site management of the annual conference of the Alliance for Nonprofit Management, June 13-16, 2002
Name on IRS Determination Letter National Alliance for Nonprofit Management		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20020058	Elizabeth Budd Executive Director Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	Funding to support the Public Achievement civic engagement learning model in Kansas City and 10 additional American communities
Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts		FY2002 Payments	Remaining to be Paid
		\$522,233 00	\$1,059,655 00

Number	Grantee	IRS Status	Purpose
20020059	Mark J Henke Catholic Charities 2220 Central Avenue Kansas City, KS 66102-4759	Religious	Funding to support the organization's efforts to promote access to and improvements in the quality of early education programs serving the Northeast area of Kansas City, Kan The primary focus is on the Blessed Sacrement site and, to a lesser degree, the St Benedict's facility
Name on IRS Determination Letter Catholic Charities		FY2002 Payments \$100,000 00	Remaining to be Paid \$125,000 00
20020060	Rebecca Tilden Assistant Secretary The Front Porch Alliance 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	To provide funding for the Ivanhoe Summer Enrichment Camp, designed to provide a place where children in the Ivanhoe neighborhood can find a safe, nurturing, structured environment during the summer months
Name on IRS Determination Letter Front Porch Alliance - Kansas City, Inc		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020061	Patsy Blalock Director of Development KAW Valley Center 759 Vermont Kansas City, KS 66101	501(c)(3) Public	Funding for a summer day camp to provide mentors and role models for at-risk children from KVC's residential center, as well as children from the Wyandotte County community who are living in foster and relative placements
Name on IRS Determination Letter KAW Valley Center Inc		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020062	Cns Medina Executive Director Guadalupe Center, Inc 1015 Avenida Cesar E Chavez Kansas City, MO 64108	501(c)(3) Public	Funding for the Young Leader's Conference (YLC) project in Kansas City for willing freshmen participants in the Metropolitan Kansas City and surrounding area to develop leadership skills, communication skills, and networking abilities
Name on IRS Determination Letter Guadalupe Center, Inc		FY2002 Payments \$8,879 00	Remaining to be Paid \$0 00
20020063	David Battey President Youth Volunteer Corps 4600 W 51st Street Suite 300 Shawnee Mission, KS 66205	501(c)(3) Public	To provide funding for the YVC Summer Program, a seven-week intensive volunteering program that runs throughout the summer
Name on IRS Determination Letter Youth Volunteer Corps of America		FY2002 Payments \$6,086 00	Remaining to be Paid \$0 00
20020064	Laura Fleming Grantmakers for Education PMB 548 7770 Regents Road, Suite 113 San Diego, CA 92122	501(c)(3) Public	Funding to support the preparation and publication of a report analyzing emerging philanthropic support for middle grades reform
Name on IRS Determination Letter Grantmakers for Education		FY2002 Payments \$5,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020065	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595 Name on IRS Determination Letter The Greater Kansas City Community Foundation	501(c)(3) Public	Funding to support grantmaking by The Kauffman Fund during FY02
		FY2002 Payments	Remaining to be Paid
		\$1,000,000 00	\$0 00
20020067	Noah Kirkwood Sickle Cell Disease Association of America, Unel Owens Chapter 650 Minnesota Avenue Kansas City, KS 66101 Name on IRS Determination Letter Sickle Cell Disease Association of America Uriel Owens Chapter Inc	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
		FY2002 Payments	Remaining to be Paid
		\$100 00	\$0 00
20020072	Andrea Butler Heart to Heart International 401 S. Clairborne Suite 302 Olathe, KS 66062 Name on IRS Determination Letter Heart to Heart International	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
		FY2002 Payments	Remaining to be Paid
		\$100 00	\$0 00
20020078	Karmello Brooks-Coleman Housing Projects Coordinator Catholic Charities, of Kansas City-St. Joseph, Inc 1112 Broadway Kansas City, MO 64105 Name on IRS Determination Letter Catholic Charities	Religious	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
		FY2002 Payments	Remaining to be Paid
		\$100 00	\$0 00
20020079	Gail Wilson Wayside Waifs, Inc 3901 East 119th Street Kansas City, MO 64137 Name on IRS Determination Letter Wayside Waifs, Inc	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
		FY2002 Payments	Remaining to be Paid
		\$100 00	\$0 00
20020082	Daniel J. Doty Executive Director City Union Mission 1100 East 11th Street Kansas City, MO 64106 Name on IRS Determination Letter City Union Mission	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
		FY2002 Payments	Remaining to be Paid
		\$100 00	\$0 00
20020087	Jean B. Moore Board Member Ronald McDonald House Charities, Kansas City 2501 Cherry Street Kansas City, MO 64108 Name on IRS Determination Letter Ronald McDonald House Charities of the Heart of America, Inc	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
		FY2002 Payments	Remaining to be Paid
		\$100 00	\$0 00

Number	Grantee	IRS Status	Purpose
20020088	Frank Dixon Temporary Lodging for Children P O Box 3505 Olathe KS 66063	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Temporary Lodging for Children		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020089	Eugene J Farrell Secretary/Treasurer Hairy Cell Leukemia Research Foundation, Inc 2345 County Farm Lane Schaumburg, IL 60194-4809	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Hairy Cell Leukemia Research Foundation, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020090	Noah Kirkwood Sickle Cell Disease Association of America, Urel Owens Chapter 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Sickle Cell Disease Association of America Urel Owens Chapter Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020091	Good Samantan Boys Ranch PO Box 817 Bnghton, MO 65617-0617	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Good Samantan Boys Ranch		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020092	Karmello Brooks-Coleman Housing Projects Coordinator Catholic Chanties of Kansas City-St Joseph, Inc 1112 Broadway Kansas City, MO 64105	Religious	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Catholic Chanties		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020093	Paula Cowart Director First Baptist Church of Raytown, Little Learners Preschool 10500 East 350 Highway Raytown, MO 64138	Church	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter First Baptist Church of Raytown		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020094	Matt Meyer American Red Cross, Kansas City Greater Kansas City Chapter 211 W Armour Boulevard Kansas City, MO 64111	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The American National Red Cross		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020095	J R Gourley Good Samantan Project 3030 Walnut Kansas City, MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter Good Samantan Project	FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020098	Juan M Rangel Executive Director National Conference for Community and Justice 8301 State Line Road Suite 203 Kansas City, MO 64114	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter National Conference for Community and Justice, Inc	FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020100	Michael Braude American Diabetes Association - Missouri Affiliate, Inc 9201 Ward Parkway Suite 300 Kansas City, MO 64114	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter American Diabetes Association - Missouri Affiliate, Inc	FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020101	Jana Allison National Multiple Sclerosis Society, Mid America P O Box 2292 5442 Martway Shawnee Mission, KS 66201	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter National Multiple Sclerosis Society	FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020102	Susan Rodgers Vice President, Agency Relations United Way, Heart of America 1080 Washington Street Kansas City, MO 64105-2249	501(c)(3) Public	Funding to provide technical assistance and training of trainers on outcome evaluation for United Way agencies and other nonprofit organizations
	Name on IRS Determination Letter Heart of America United Way, Inc	FY2002 Payments \$20,000 00	Remaining to be Paid \$0 00
20020103	Diana Silvers Kansas City Public Library 311 E 12th Street Kansas City MO 64106	501(c)(3) Public	As associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter Kansas City Public Library	FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020104	Rushworth M Kidder President The Institute for Global Ethics 11 Main Street P O Box 563 Camden, ME 04843	501(c)(3) Public	Funding to provide model ethics tools for emerging family foundations
	Name on IRS Determination Letter The Institute for Global Ethics	FY2002 Payments \$5,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020105	Daniel A Croy The Light House 7110 Wyandotte St Kansas City, MO 64114	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Light House Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020106	Gail Wilson Wayside Waifs, Inc 3901 East 119th Street Kansas City, MO 64137	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Wayside Waifs, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020107	Sara L Englehardt President The Foundation Center 79 Fifth Avenue New York, NY 10003-3376	501(c)(3) Public	Funding to support providing information on grantmakers widely accessible
Name on IRS Determination Letter The Foundation Center		FY2002 Payments \$60,000 00	Remaining to be Paid \$0 00
20020108	Janice Kreamer President Tony Richardson's Rich In Spirit Foundation Fund 1055 Broadway Kansas City, MO 64105	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Greater Kansas City Community Foundation		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020121	Sam E Mann President United Inner City Services 1101 Euclid P O Box 270538 Kansas City, MO 64127	501(c)(3) Public	To support continued capacity building efforts for the UICS Child Development and Full Start Center
Name on IRS Determination Letter United Inner City Services		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20020122	Peter S Jensen Research Foundation for Mental Hygiene, Inc 1051 Riverside Drive New York, NY 10032	501(c)(3) Public	Funding to support the activities of the Foundations and Agencies Network (FAN) to improve the links between research, practice and policy as it furthers public understanding of key issues affecting the mental health of children and adolescents
Name on IRS Determination Letter Research Foundation for Mental Hygiene, Inc		FY2002 Payments \$75,000 00	Remaining to be Paid \$0 00
20020123	Diana E Clemons Executive Director Future Leaders Outreach Network 202 W 36th Street Suite 2W Kansas City, MO 64111	501(c)(3) Public	Funding to support the "Pursue Your Dreams, You Can Do It" seminar for at-risk and not-at-risk young people to make healthy choices to live healthy as self-sufficient leaders
Name on IRS Determination Letter Kingsway Ministries, Inc		FY2002 Payments \$3,440 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020126	Zee Peters Executive Director Camps For Kids 1080 Washington Kansas City, MO 64105	501(c)(3) Public	Funding to send special referral youth to camp to help develop increased self-confidence and self-esteem and learn valuable social skills
Name on IRS Determination Letter Camps For Kids		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020128	Sara DeBaef Program Director Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	Funding for the Summer of Service project to conduct service projects that will create awareness about the environment, human services and urban development
Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City		FY2002 Payments \$5,000 00	Remaining to be Paid \$0 00
20020129	Chris Christensen Assistant Director of Admissions and Student Financial Assistance Kansas Association of Student Financial Aid Administrators c/o Kansas State University 104 Fairchild Hall Manhattan, KS 66506-1104	501(c)(3) Public	Funding 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		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20020141	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	Funding to support the "Chancellor's Transformative Change Fund"
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00
20020144	Kurt Mueller Kauffman Center for Entrepreneurial Leadership 4801 Rockhill Road Kansas City, MO 64110	Educational Institution	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		FY2002 Payments \$10,449,557 00	Remaining to be Paid \$0 00
20020156	Melody Keslo Animal Haven 9800 W 67 Street Meram, KS 66203	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Animal Haven Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020157	Gail Wilson Wayside Waifs, Inc 3901 East 119th Street Kansas City, MO 64137	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Wayside Waifs, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020159	Gail Wilson Wayside Waifs, Inc 3901 East 119th Street Kansas City, MO 64137	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Wayside Waifs, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020160	Jean B Moore Board Member Ronald McDonald House Charities, Kansas City 2501 Cherry Street Kansas City MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Ronald McDonald House Charities of the Heart of America, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020161	Pat Brown The Children's Mercy Hospital Cancer Center 2401 Gillham Road Kansas City, MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The Children's Mercy Hospital		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020162	Jean Roth Jacobs Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Praine Village KS 66208	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Camp Fire Boys and Girls		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020163	Robert Kessel Executive Director Raytown Educational Foundation 10500 E 60th Terrace Raytown, MO 64133	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The School District of Raytown Foundation Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020164	Shelley Wales Program Director Promise Project c/o Young Men's Christian Association of Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111	501(c)(3) Public	Funding for the Partnership Retreat, an annual two day event for organizations that want to strengthen the role of young people in decision making
Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City		FY2002 Payments \$2,000 00	Remaining to be Paid \$0 00
20020165	Lynette Poolman Program Manager HOMEFRONT/Family Life Education Heart of America Family Services HOMEFRONT 626 Minnesota Kansas City, KS 66101	501(c)(3) Public	Funding to increase HOMEFRONT'S capacity to impact the lives of children by providing all adults with relevant, timely and appropriate information that enhances and supports their role in raising healthy, vibrant children
Name on IRS Determination Letter Heart of America Family Services		FY2002 Payments \$140,000 00	Remaining to be Paid \$0 00
20020168	Kathy Goetz-Wolf Senior Group Vice President & COO Family Support America 20 North Wacker Dvne Suite 1100 Chicago, IL 60606	501(c)(3) Public	Funding to enhance Family Support America's Mapping and Certification Project, which will raise the visibility of family support programs across the country and ensure that programs are operating according to standards of quality
Name on IRS Determination Letter Family Support America		FY2002 Payments \$113,333 00	Remaining to be Paid \$111,642 00
20020170	Terrence Connelly Treasurer Uplift Organization, Inc P O Box 270175 5402 St John Kansas City, MO 64127-0175	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Uplift Organization		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020172	Robert N Bergman Manager St Joseph Education Center 5832 King Shawnee, KS 66203	Religious	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter St Joseph Education Center		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020173	Vida Hunter The Children's Mercy Hospital 2401 Gillham Road Kansas City, MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The Children's Mercy Hospital		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020174	St Luke's -Shawnee Mission Hospice 3100 Broadway Kansas City, MO 64111	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Hospice Care of Mid-America		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020175	Sharon Blicksenderfer Treasurer Project S O S Students Outfits Supplies, Inc 5200 West 94th Terrace Suite 202 Praine Village, KS 66207	501(c)(3) Public	Funding for operating support to purchase school supplies and clothing for approximately 8,000 children in the greater Kansas City area
Name on IRS Determination Letter Students Outfits and Supplies Inc		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020177	Deborah Smith Director of College of Arts and Sciences Family Studies Program 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	Funding to establish the Family Development Training and Credentialing Program training in the Kansas City region and throughout Missouri to meet the need of credentialing or certification of direct human service providers
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$110,000 00	Remaining to be Paid \$0 00
20020178	Kevin Limbeck Executive Director Family Focus, Inc 310 South Peoria Street Suite 510 Chicago, IL 60607-3534	501(c)(3) Public	Family Focus, Inc , in collaboration with Family Support America, will develop the Midwest Learning Center for Family Support to provide learning opportunities for family support program staff, build the capacity of existing training programs and inform ongoing debates and dialogues on training issues in the family support field
Name on IRS Determination Letter Family Focus, Inc		FY2002 Payments \$120,000 00	Remaining to be Paid \$0 00
20020179	Aids Project Los Angeles 3550 Wilshire Suite 300 Los Angeles, CA 90010	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Aids Project Los Angeles		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020181	Jean Roth Jacobs Executive Director Camp Fire Boys and Girls Heartland Council 7930 State Line Road Praine Village, KS 66208	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Camp Fire Boys and Girls		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020204	Cathy Breidenthal Executive Director Young Women's Christian Association, Kansas City, Kansas 1017 N 6th Street Kansas City, KS 66101	501(c)(3) Public	Funding to partially support the second year of the Community Change for Youth Development initiative in Northeast Kansas City, Kansas
Name on IRS Determination Letter Young Women's Christian Association		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20020209	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	Funding for continued operations for Youth Service Alliance of Greater Kansas City in its effort to promote and recognize youth service
Name on IRS Determination Letter Youth Service Alliance of Greater Kansas City Inc		FY2002 Payments \$7,500 00	Remaining to be Paid \$0 00
20020210	Sara E Melendez President and CEO INDEPENDENT SECTOR 1200 Eighteenth Street, NW Suite 200 Washington, DC 20036	501(c)(3) Public	To support the Campaign to Strengthen Philanthropy and the Nonprofit Sector
Name on IRS Determination Letter INDEPENDENT SECTOR		FY2002 Payments \$500,000 00	Remaining to be Paid \$0 00
20020212	William H Dunn, Sr Chairman of the Board Hope House Inc P O Box 520409 Independence, MO 64052-2040	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Hope House, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020214	Daniel J Doty Executive Director City Union Mission 1100 East 11th Street Kansas City MO 64106	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter City Union Mission		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020219	Ben Lamb Animal Haven 9800 W 67 Street Merriam, KS 66203	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Animal Haven Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020226	Karen Bond President Piper Community Education Association 3130 N 122nd Street Kansas City KS 66109	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Piper Community Education Association		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020227	Vida Hunter The Children's Mercy Hospital 2401 Gillham Road Kansas City MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter The Children's Mercy Hospital	FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020230	Jerry Kitz Executive Director Social Venture Partners of Greater Kansas City 1055 Broadway Suite 130 Kansas City, MO 64105	501(c)(3) Public	Funding for core operating support for the Social Venture Capital and Nonprofit Growth Funds which will grow philanthropy and strengthen the nonprofit sector in Kansas City
	Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020231	Karen Pittman International Youth Foundation, Forum for Youth Investment 7014 Westmoreland Avenue Takoma Park MD 20912	501(c)(3) Public	Funding to increase the capacity of the Forum, its members, and selected state and local intermediaries
	Name on IRS Determination Letter International Youth Foundaton	FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020233	Richard A. Ruiz Executive Director El Centro, Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	Funding to support a comdor planning project in the Argentine neighborhood of Kansas City, Kan
	Name on IRS Determination Letter El Centro, Inc	FY2002 Payments \$35,000 00	Remaining to be Paid \$0 00
20020236	Cynthia S. White Director, Research Office Washington University, Center for Social Development Research Office Campus Box 1054 One Brookings Drive St. Louis, MO 63130-4899	Educational Institution	Funding to build an information and knowledge base on Individual Development Accounts that will inform and facilitate a state policy infrastructure within Missouri and Kansas
	Name on IRS Determination Letter Washington University	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020237	Alan Young President Ivanhoe Neighborhood Council 3818 Highland Kansas City, MO 64109	501(c)(3) Public	To provide for core operating support for the start up of a new nonprofit organization. The Ivanhoe Neighborhood Council was formed to organize the community and bring about awareness for the purposes of empowering residents, revitalizing the neighborhood and improving the overall quality of life in Ivanhoe
	Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts	FY2002 Payments \$339,900 00	Remaining to be Paid \$145,000 00

Number	Grantee	IRS Status	Purpose
20020252	Tammy Skarda C Vaughn Executive Director Second Chance Animal Sanctuary 4500 N w 24th Street P O Box 1266 Norman, OK 73070	501(c)(3) Public	In appreciation of a Youth Development Board Member's service on the Youth Development Neighborhoods Task Force
Name on IRS Determination Letter Second Chance Animal Sanctuary Inc		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020253	Tammy Skarda C Vaughn Executive Director Second Chance Animal Sanctuary 4500 N w 24th Street P O Box 1266 Norman, OK 73070	501(c)(3) Public	In appreciation of a Youth Development Board Member's service on the Youth Development Early Education Task Force
Name on IRS Determination Letter Second Chance Animal Sanctuary Inc		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020255	James B Martin President Kansas University Endowment Association 3901 Rainbow Blvd Kansas City, KS 66160-7804	501(c)(3) Public	In appreciation of a Youth Development Board Member's service on the Youth Development Education Task Force
Name on IRS Determination Letter Kansas University Endowment Association		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020256	Patty DeBuck Hospice of Northern Virginia 6565 Arlington Blvd Suite 500 Falls Church VA 22042	501(c)(3) Public	In appreciation of a Youth Development Board Member's service on the Youth Development Opportunity "X" Task Force
Name on IRS Determination Letter Hospice of Northern Virginia		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020259	Linda Waring Habitat for Humanity - Kansas City 1423 E Linwood Boulevard Kansas City, MO 64109	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Habitat for Humanity - Kansas City		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020261	Connie Campbell President The Learning Exchange 3132 Pennsylvania Kansas City, MO 64111	501(c)(3) Public	In appreciation of an EMKF Board Member's service on the Young Americans Bank Task Force
Name on IRS Determination Letter The Learning Exchange		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020262	Kimberly Langmaid Executive Director Gore Range Natural Science School P O 250 Red Cliff, CO 81649	501(c)(3) Public	In appreciation of an EMKF Board Member's service on the Career and Technical Education Task Force
Name on IRS Determination Letter Gore Range Natural Science School Non Profit Corporation		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020263	James B Martin President Kansas University Endowment Association 3901 Rainbow Blvd Kansas City, KS 66160-7804	501(c)(3) Public	In appreciation of an EMKF Board Member's service on the President and CEO Search Task Force
Name on IRS Determination Letter Kansas University Endowment Association		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020264	Don Ehlers Director Wesley Foundation of Maryville 549 W 4th St Maryville, MO 64468	Church	As associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Wesley Foundation of Maryville		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020265	Amy Wolf The University of Missouri - Kansas City, Edgar and Rheta Berkley Child and Family Development Center 1012 E 52 Street Kansas City, MO 64110	Educational Institution	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020267	John Fallon American International College 1000 State Street Springfield MA 01109	501(c)(3) Public	In appreciation of a Youth Development Board member's service on the Youth Development Neighborhoods Task Force
Name on IRS Determination Letter American International College		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020270	Sandra Trice Gray President and CEO Centerpoint for Leaders, Inc 1400 I Street, NW Suite 800 Washington, DC 20005-6526	501(c)(3) Public	Capacity building grant primarily to provide administrative support that will strengthen the organization's ability to implement and operate several new program areas
Name on IRS Determination Letter Centerpoint for Leaders, Inc		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020271	Jessica Hams Celebrations! Educational Services, Inc PO Box 2656 431 SW 11th Oklahoma City, OK 73101-2656	501(c)(3) Public	In appreciation of an EMKF Board member's service on the Young Americans Bank Task force
Name on IRS Determination Letter Celebrations! Educational Services, Inc		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020272	Sharon Freden Kansas State Department of Education 120 S E 10th Avenue Topeka KS 66612-1182	Government	Funding for the Governor's Conference on School Readiness "Building the Foundation for Successful Children Implications of School Readiness "
Name on IRS Determination Letter Kansas State Department of Education		FY2002 Payments \$12,750 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020273	Karmello Brooks-Coleman Housing Projects Coordinator Catholic Charities of Kansas City-St Joseph, Inc. 1112 Broadway Kansas City, MO 64105	Religious	As associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Catholic Charities		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020276	Rodina Bishop Ward High School 708 N 18th Street Kansas City, KS 66102	Religious	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Bishop Ward High School		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020280	Peggy Berner Boyd 4-H Youth Development Agent Wyandotte County 4-H Council 9400 State Avenue Courthouse Annex Kansas City, KS 66112	501(c)(3) Public	Funding for Youth 2 Youth, giving children hands-on experiences with 4-H activities
Name on IRS Determination Letter 4 H Clubs Council Wyandotte County		FY2002 Payments \$3,000 00	Remaining to be Paid \$0 00
20020282	Janene Penllo Lupus Foundation of America Kansas City Chapter 11105 Hickman Mills Drive Kansas City, MO 64134	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Lupus Foundation of America, Kansas City Chapter		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020284	Ted Buckland CEO American Cancer Society, Kansas City 1100 Pennsylvania Avenue #3201 Kansas City, MO 64105	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter American Cancer Society Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020300	Miller Manne Toys for Tots Foundation Kansas City Chapter 3805 E 155th Street Building 710 Kansas City, MO 64147	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Manne Toys for Tots Foundation		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020303	Kathy Edwards Rachel House, Inc 1401 NW Vesper Blue Springs, MO 64015	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Rachel House, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020304	Everett Fine Lutheran Mission of the Good Shepherd 1755 Jefferson Kansas City, MO 64108	Church	As associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Lutheran Mission of the Good Shepherd		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020305	Karla Nichols Executive Director Cancer Action, Inc 1831 Minnesota Ave Kansas City, KS 66102	501(c)(3) Public	As associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Cancer Action, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020312	Pat Bennett American Lung Association, Western Missouri Division 2007 Broadway Kansas City MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter American Lung Association of Western Missouri Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020315	Kathleen Enright Executive Director Grantmakers for Effective Organizations 1528 18th Street NW Washington, DC 20036	501(c)(3) Public	Funding to expand the impact of the funder affinity group
Name on IRS Determination Letter The Tides Center		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020317	Barbara Conroy Campus Minister Saint Thomas Aquinas High School 11411 Pflumm Road Overland Park, KS 66215-4816	Educational Institution	Funding for science projects with the mid to upper grades of All Saint's School
Name on IRS Determination Letter Saint Thomas Aquinas High School		FY2002 Payments \$6,000 00	Remaining to be Paid \$0 00
20020318	Susan Eise Executive Director Hope House, Inc P O Box 520409 Independence, MO 64052-2040	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Hope House, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020330	Cns Medina Executive Director Guadalupe Center, Inc 1015 Avenida Cesar E Chavez Kansas City MO 64108	501(c)(3) Public	Funding to provide assistance to four initiatives Westside Education Team, Summer Adolescent Leadership and Enrichment Program, Organized Recreation and School-Age Child Care Program
Name on IRS Determination Letter Guadalupe Center, Inc		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020333	Deborah L. Craig President YouthNet, Greater Kansas City 104 W 9th Street Suite #104 Kansas City, MO 64105-1718	501(c)(3) Public	Funding to support the implementation of youth development standards with 19 area youth-serving organizations
Name on IRS Determination Letter YouthNet of Greater Kansas City		FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00
20020334	Barb Friedmann Executive Director Coalition for Community Collaboration 6811 W 63rd Street Suite 308 Overland Park KS 66202	501(c)(3) Public	Funding for development of "It's Business", the product development and marketing division of the Coalition for Community Collaboration
Name on IRS Determination Letter Coalition for Community Collaboration		FY2002 Payments \$55,000 00	Remaining to be Paid \$0 00
20020340	Monticello Trail & Middle School 6100 Monticello Road Shawnee KS 66226	Educational Institution	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Monticello Trail & Middle School		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020343	Deborah C Stein Treasurer The Susan G Komen Breast Cancer Foundation 5005 LBJ Freeway Suite 370 Dallas, TX 75244-1884	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The Susan G Komen Breast Cancer Foundation		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020346	Michael C Tarry Director of Development American Red Cross, Kansas City Greater Kansas City Chapter 211 W Armour Boulevard Kansas City, MO 64111	501(c)(3) Public	As associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The American National Red Cross		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020348	Susan Else Executive Director Hope House, Inc P O Box 520409 Independence, MO 64052-2040	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Hope House, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020349	Gina Smith Dragon Tumble Team Booster Club 1001 NW Jefferson Street Blue Springs MO 64015	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Dragon Tumble Team Booster Club		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020350	Donivan Best Kansas City Baptist Temple 5460 Blue Ridge Cut-Off Kansas City, MO 64133	Church	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Kansas City Baptist Temple		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020351	Dennis R Boody Director of Community Services Heart of America Family Services 628 Minnesota Avenue Kansas City, KS 66102	501(c)(3) Public	Funding to create 500 new Individual Development Accounts within the metropolitan Kansas City area with the primary objective of increasing the assets of low-income families through home ownership, micro-enterprise and post-secondary education
Name on IRS Determination Letter Heart of America Family Services		FY2002 Payments \$100,000 00	Remaining to be Paid \$300,000 00
20020352	Karen Shaw Wayside Waifs Inc. 3901 East 119th Street Kansas City MO 64137	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Wayside Waifs, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020353	Crazy Horse Memorial Foundation Avenue of the Chiefs Crazy Horse, SD 57730-9506	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Crazy Horse Memorial Foundation		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020360	Aletia Caughron The Arthritis Foundation, Inc 3420 Broadway Suite 105 Kansas City, MO 64111	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The Arthritis Foundation, Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020361	Ben Lamb Animal Haven 9800 W 67 Street Memam, KS 66203	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter Animal Haven Inc		FY2002 Payments \$100 00	Remaining to be Paid \$0 00
20020362	Robert T Gates Divisional Finance Administrator The Salvation Army, Missoun Division P O Box 855181 3637 Broadway Kansas City, MO 64111-2503	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter The Salvation Army, Missoun Division		FY2002 Payments \$100 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020364	Joseph Gilman American Lung Association, Western Missouri Division 2007 Broadway Kansas City, MO 64108	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
American Lung Association of Western Missouri Inc		\$100 00	\$0 00
20020366	Trust for Public Land Development Department 116 New Montgomery Street San Francisco, CA 94105-9719	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
Trust for Public Land		\$100 00	\$0 00
20020373	Gail Wilson Wayside Waifs Inc. 3901 East 119th Street Kansas City MO 64137	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
Wayside Waifs, Inc		\$100 00	\$0 00
20020375	Polly Bruekhardt Rose Brooks Center P O Box 320599 Kansas City, MO 64132-0599	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
Rose Brooks Center		\$100 00	\$0 00
20020376	Chns Rajala Young Life, Lee's Summit P O Box 1892 Lee's Summit MO 64083	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
Young Life, Lee's Summit		\$100 00	\$0 00
20020377	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	In appreciation of an EMKF Board member's service
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
The Greater Kansas City Community Foundation		\$40,000 00	\$0 00
20020378	William H Gray III United Negro College Fund, Virginia 8260 Willow Oaks Corporate Drive Fairfax VA 22031	501(c)(3) Public	An associate designated charitable contribution of \$100 00 to be given in their name in appreciation of service to EMKF
Name on IRS Determination Letter		FY2002 Payments	Remaining to be Paid
United Negro College Fund, Inc		\$100 00	\$0 00

Number	Grantee	IRS Status	Purpose
20020379	Diane Walker President /CEO The Children's Place #2 East 59th Street Kansas City, MO 64113	501(c)(3) Public	In appreciation of an EMKF Board member's service and in honor of Kathy Miller
Name on IRS Determination Letter The Children's Place		FY2002 Payments \$1,250 00	Remaining to be Paid \$0 00
20020396	Rowena Stewart Executive Director The 18th & Vine Authority 1616 E 18th Street Kansas City, MO 64108	501(c)(3) Public	Funding for current operations of the American Jazz Museum and Gem Theater including the educational outreach programs for teachers and children
Name on IRS Determination Letter The 18th & Vine Authority		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020412	Richard A Ruiz Executive Director El Centro, Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	Funding for the continuation and enhancement of El Centro's Family Support Programming
Name on IRS Determination Letter El Centro, Inc		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20020413	Irene Caudillo Executive Director Youth Opportunities Unlimited 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	Funding for the members of the KCK Extended Day Task Force to attend the National League of Cities "Your City's Families Conference" to build attendees' capacity to lead efforts to provide expanded before- and after-school services for children in the Kansas City, Kansas community
Name on IRS Determination Letter Youth Opportunities Unlimited Inc		FY2002 Payments \$5,626 43	Remaining to be Paid \$0 00
20020426	James P Nunn Executive Director Move Up 3330 Troost Kansas City, MO 64130	501(c)(3) Public	In appreciation of a Youth Development Board member's service on the Youth Development Education Task Force
Name on IRS Determination Letter Community Movement for Urban Progress Inc		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020456	Dona Cundiff Advisor Raymore-Peculiar Public Schools, Raymore-Peculiar High School 20801 School Road PO Box 366 Peculiar, MO 64078-0366	Educational Institution	Funding to support Unitown, a diversity training, in collaboration with Central High School and Paseo Academy
Name on IRS Determination Letter Raymore-Peculiar Public Schools		FY2002 Payments \$5,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020457	Siabhan May-Washington Department Chair of English/NHS Sponsor Kansas City, Missoun School District - Lincoln College Preparatory Academy 2111 Woodland Avenue Kansas City, MO 64108	Educational Institution	Funding for Lincoln College Preparatory members of the Peace Jam Club to attend the Peace Jam Conference on November 3 & 4 at Rockhurst University
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$1,412 00	\$0 00
20020458	Bev Timmons Shawnee Mission School District No 512, Shawnee Mission East High School 7500 Mission Road Prairie Village, KS 66208	Educational Institution	Funding to support 60 youth from Shawnee Mission East and Wyandotte High Schools to participate in the National Council for Community Justices's Unitown diversity training
Name on IRS Determination Letter Shawnee Mission School District No 512		FY2002 Payments	Remaining to be Paid
		\$5,850 00	\$0 00
20020464	Frank Vincent Prncipal Kansas City, Missoun School District - Faxon Montesson School 1320 E 32nd Terr Kansas City, MO 64109	Educational Institution	To strengthen literacy practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020466	Betty A Clark Kansas City, Missoun School District - Troost Academy 1215 E 59th Street Kansas City, MO 64110	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$10,006 00	\$0 00
20020468	Alice Osborn Prncipal Kansas City Missoun School District - Whittier Elementary School 1012 Bales Kansas City, MO 64127	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$12,418 91	\$0 00
20020469	Nicole King Prncipal Kansas City, Missoun School District - Gladstone Academy 335 N Elmwood Kansas City, MO 64123	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020470	Philomina Harshaw Prncipal Kansas City, Missoun School District - George Washington Carver Comprehensive Community School 4600 Elmwood Avenue Kansas City MO 64130	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$12,377 94	\$0 00

Number	Grantee	IRS Status	Purpose
20020471	Carolyn B Hill Principal Kansas City, Missoun School District - Garfield Elementary School 436 Prospect Avenue Kansas City, MO 64124	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020472	Zora A. Durham Principal Kansas City, Missoun School District - Satchel Paige School 3301 E 75th Street Kansas City, MO 64132	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$10,821.83	\$0 00
20020473	Rodney Hare Principal Kansas City, Missoun School District - East Elementary School 1924 Van Brunt Blvd Kansas City, MO 64127	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$12,489 41	\$0 00
20020474	Carol Durham Interim Principal Kansas City, Missoun School District - Foreign Language Academy 3450 Warwick Kansas City, MO 64111	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$12,312 19	\$0 00
20020475	Zandra Redding-Higgins Kansas City, Missoun School District - Kathanne B Richardson Elementary 3515 Park Kansas City MO 64109	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$9,252 03	\$0 00
20020476	Judith A. Reece Principal Kansas City, Missoun School District - North Rock Creek/Korte Academy of Environmental Studies 2437 S Hardy Independence, MO 64052	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020477	Robert Wilcox Principal Kansas City, Missoun School District - Primitivo Garcia World Language School 1000 W 17th Street Kansas City MO 64108	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missoun School District elementary schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$10,745 29	\$0 00

Number	Grantee	IRS Status	Purpose
20020478	Anita Gibbs Principal Kansas City, Missouri School District - Askew Elementary School 2630 Topping Avenue Kansas City MO 64129	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,184 57	\$0 00
20020481	Peggy Hill Acting Director The National Center for Children Families and Communities 4200 East Ninth Avenue Campus Box C-288-13 Denver, CO 80262	Government	Funding for dissemination of the Nurse-Family Partnership, a home-visiting program designed to assist first-time parents as they learn to care for their children and create an economically stable family
Name on IRS Determination Letter The Regents of the University of Colorado		FY2002 Payments	Remaining to be Paid
		\$180,000 00	\$0 00
20020484	Esther L Ray Principal Kansas City, Missouri School District - Graceland Elementary 2803 E 51st Street Kansas City, MO 64130	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$8,414 92	\$0 00
20020485	Chuck Waxler Executive Director Police Executive Research Forum 1120 Connecticut Avenue, N W Suite 930 Washington, DC 20036	501(c)(3) Public	To support the partnership between the Police Executive Research Forum and the Kansas City, Missouri Police Department to assess the internal communications among officers within the Kansas City Police Department to show how such interactions play a role in racial profiling
Name on IRS Determination Letter Police Executive Research Forum		FY2002 Payments	Remaining to be Paid
		\$100,000 00	\$0 00
20020487	Juana L Hishaw Principal Kansas City, Missouri School District - West Rock Creek Elementary 8820 E 27th Street Kansas City, MO 64129	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020488	Susan Hendricks Principal Kansas City, Missouri School District - Three Trails Investigative Learning Magnet 11801 E 32nd Street Independence, MO 64052	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$8,179 76	\$0 00
20020489	Franklin C Walker Kansas City, Missouri School District - Southeast K-8 Zoo Academy 6410 Swope Parkway Kansas City, MO 64132	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$10,661 99	\$0 00

Number	Grantee	IRS Status	Purpose
20020491	Craig Waters Prncpal Kansas City, Missoun School District - Milton Moore Comprehensive Elementary School 4510 Linwood Blvd Kansas City, MO 64128	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,507 78	\$0 00
20020492	Teresa M May Prncpal Kansas City, Missoun School District - Phillis Wheatley Comprehensive Community School 2415 Agnes Avenue Kansas City, MO 64127	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter. Kansas City, Missoun School District		FY2002 Payments	Remaining to be Paid
		\$11,477 25	\$0 00
20020493	Frank Vincent Prncpal Kansas City, Missouri School District - Harold Holliday Montesson Magnet School 7227 Jackson Kansas City, MO 64132	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,992 74	\$0 00
20020494	Belinda J Goolsby Prncpal Kansas City, Missouri School District - Scamitt Elementary Comprehensive Community School 3509 Anderson Kansas City, MO 64123	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$7,027 90	\$0 00
20020495	Gwendolyn Squire Vice Prncpal Kansas City, Missouri School District - E F Swinney Applied Learning Magnet School 1106 West 47th Street Kansas City, MO 64112	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$10,883 46	\$0 00
20020496	Carole Ann Ladd Prncpal Kansas City, Missouri School District - Wendell Phillips Elementary School 1619 E 24th Terr Kansas City, MO 64108	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,671 41	\$0 00
20020499	Vicki Munillo Prncpal Kansas City, Missouri School District - Hale Cook Elementary School 7302 Pennsylvania Kansas City, MO 64114	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$10,123 66	\$0 00

Number	Grantee	IRS Status	Purpose
20020500	Gayle Hurst Principal Kansas City, Missouri School District - Ecole Longan Elementary School 3421 Cherry Street Kansas City MO 64109	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$10,985 27	\$0 00
20020501	Brenda A. Matthews Principal Kansas City, Missouri School District - George B. Melcher Comprehensive Community School 3958 Chelsea Kansas City, MO 64130	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,346 48	\$0 00
20020502	JoLynn Nemeth Principal Kansas City, Missouri School District - McCoy Elementary School 1524 White Kansas City, MO 64128	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,517 56	\$0 00
20020503	Mamie Keith Principal Kansas City, Missouri School District - C. A. Franklin Comprehensive Community Elementary School 3400 Highland Kansas City, MO 64109	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020506	Elizabeth Budd Executive Director Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	Funding to educate and train the GKCPA Youth Advisory Council on how to be successful leaders
Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts		FY2002 Payments	Remaining to be Paid
		\$3,061 00	\$0 00
20020507	Yvonne Vazquez Rangel LNESC KS/MO 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	Funding for 23 students and leaders, participating in the Hispanic Leadership Opportunity Program, to attend the 19th Annual United States Hispanic Leadership Conference
Name on IRS Determination Letter LULAC National Educational Service Centers, Inc		FY2002 Payments	Remaining to be Paid
		\$6,355 00	\$0 00
20020510	Sharon Byrd Principal Kansas City, Missouri School District - Sugar Creek Elementary 11424 Gill Street Sugar Creek, MO 64054	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$8,255 37	\$0 00

Number	Grantee	IRS Status	Purpose
20020511	Pamela Coleman Principal Kansas City, Missouri School District - Knotts Environmental Studies Magnet Elementary 7301 Jackson Avenue Kansas City, MO 64132	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$12,500 00	\$0 00
20020512	Deborah T Johnson Principal Kansas City, Missouri School District - Benjamin Baneker Computers Unlimited 7050 Askew Kansas City, MO 64132	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$11,954 95	\$0 00
20020513	Christopher T Gates President National Civic League 1445 Market Street Suite 300 Denver, CO 80202-1717	501(c)(3) Public	Funding to assist in holding the All-American City Awards in Kansas City
Name on IRS Determination Letter National Civic League of Colorado Inc		FY2002 Payments	Remaining to be Paid
		\$25,000 00	\$0 00
20020515	Myra J Christopher President and CEO Midwest Bioethics Center 1021-1025 Jefferson Street Kansas City, MO 64105-1329	501(c)(3) Public	Funding to establish a research ethics focus in Kansas City This initiative promotes integrity in biomedical research, and will become a central aspect of the Kansas City Area Life Sciences Initiative
Name on IRS Determination Letter Midwest Bioethics Center		FY2002 Payments	Remaining to be Paid
		\$150,000 00	\$0 00
20020517	Betsy Topper Director, Literacy Initiatives United Way, Heart of America 1080 Washington Street Kansas City, MO 64105-2249	501(c)(3) Public	Funding to support adult and intergenerational literacy in the five-county metropolitan area
Name on IRS Determination Letter Heart of America United Way, Inc		FY2002 Payments	Remaining to be Paid
		\$20,000 00	\$0 00
20020520	Lone A Slutsky President and Director The New York Community Trust 2 Park Ave , 24th Floor New York, NY 10016-9385	501(c)(3) Public	For the September 11 Fund to be used to respond to the urgent needs of victims and their families affected by the terrorists attacks in New York and Washington, DC
Name on IRS Determination Letter The New York Community Trust		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20020531	Suzanne Fischer Guidance Counselor Kansas City, Missouri School District - Northeast High School 415 S Van Brunt Blvd Kansas City, MO 64124	Educational Institution	Funding to send a group of Northeast students to Uintown, a program which explores discrimination, race relations, stereotypes and cultural awareness
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments	Remaining to be Paid
		\$3,560 00	\$0 00

Number	Grantee	IRS Status	Purpose
20020533	Brent C. Allen Principal Kansas City, Missouri School District - Mary Harmon Weeks Elementary School 4201 Indiana Kansas City, MO 64130	Educational Institution	To strengthen literary practices and provide access to high quality children's literature in selected Kansas City, Missouri School District elementary schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2002 Payments \$8,653 52	Remaining to be Paid \$0 00
20020537	Palle M. Rilinger Executive Director Metropolitan Organization to Counter Sexual Assault 3217 Broadway, Suite 500 Kansas City, MO 64111-2414	501(c)(3) Public	Funding for general operating support, including programming for urban youth
Name on IRS Determination Letter Metropolitan Organization to Counter Sexual Assault		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020558	Jill Blair Project Director Grantmaker Forum on Community and National Service 2550 9th Street Suite 113 Berkeley, CA 94710-2500	501(c)(3) Public	Funding to deepen and broaden the scope of evaluations being conducted by the Grantmakers Forum
Name on IRS Determination Letter Grantmaker Forum on Community and National Service		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020573	Patsy Shawver Executive Director The Front Porch Alliance 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	The Front Porch Alliance is a partner to the Ivanhoe Neighborhood Council. The purpose of this grant is to strengthen its organizational capacity to better serve the Ivanhoe neighborhood.
Name on IRS Determination Letter Front Porch Alliance - Kansas City, Inc		FY2002 Payments \$32,450 00	Remaining to be Paid \$32,450 00
20020578	Lone A. Slutsky President and Director The New York Community Trust 2 Park Ave., 24th Floor New York, NY 10016-9385	501(c)(3) Public	For the September 11 Fund to be used to respond to the urgent needs of victims and their families affected by the terrorist attacks in New York and Washington, DC
Name on IRS Determination Letter The New York Community Trust		FY2002 Payments \$20,000 00	Remaining to be Paid \$0 00
20020605	Rachel B. Tompkins President The Rural School and Community Trust 1825 K Street NW Suite 703 Washington, DC 20006	501(c)(3) Public	Funding to support the Education Renewal Zone Initiative to develop teacher recruitment, teacher development and teacher retention strategies for rural schools and communities in Missouri
Name on IRS Determination Letter The Rural School and Community Trust		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20020609	Yvonne Vazquez Rangel LNEC KS/MO 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	Funding to support an after-school reading program targeted at English as a Second Language students in three elementary schools in the Kansas City, Missouri School District and the Kansas City, Kansas School District
Name on IRS Determination Letter LULAC National Educational Service Centers, Inc		FY2002 Payments \$35,000 00	Remaining to be Paid \$30,000 00

Number	Grantee	IRS Status	Purpose
20020629	Irene Caudillo Executive Director Youth Opportunities Unlimited 1333 S 27th Street Kansas City KS 66106	501(c)(3) Public	Funding to provide technical assistance to the Extended Day Initiative in Kansas City, Kansas
Name on IRS Determination Letter Youth Opportunities Unlimited Inc		FY2002 Payments \$41,075 00	Remaining to be Paid \$0 00
20020652	Janice 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 Kansas City Citistates Report
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020661	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to provide general operating support to provide neighborhood leaders and residents in Kansas City with high quality services
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$73,000 00	Remaining to be Paid \$0 00
20020677	John B Harvey Executive Director - City Vision Ministries, Inc 1321 N 7th Street Kansas City, KS 66101	501(c)(3) Public	Funding to support development of a financial literacy educational program for adults and youth in Wyandotte County
Name on IRS Determination Letter City Vision Ministries, Inc		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020686	Janice Rinne Staff Accountant Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City MO 64111	501(c)(3) Public	Funding to provide for neighborhood families to achieve their vision of living on a clean, beautiful block with recreational opportunities within walking distance
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$3,927 87	Remaining to be Paid \$0 00
20020691	William T Reed President and CEO Kansas City Public Television 125 East 31st Street Kansas City, MO 64108	501(c)(3) Public	To support KCPT and the National Partners Educational Outreach office of the Smithsonian Institution's National Museum of Natural History to develop a series of interactive, digital, web-based instructional TV programs
Name on IRS Determination Letter Public Television 19, Inc		FY2002 Payments \$375,000 00	Remaining to be Paid \$0 00
20020696	James B Martin President Kansas University Endowment Association 3901 Rainbow Blvd Kansas City, KS 66160-7804	501(c)(3) Public	To support an international symposium on the art, life and legacy of Lawrence, Kansas, native Langston Hughes
Name on IRS Determination Letter Kansas University Endowment Association		FY2002 Payments \$5,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020707	Warren Adams-Leavitt Executive Director Kansas City Church Community Organization 5814 Euclid Avenue Kansas City, MO 64130	501(c)(3) Public	Funding to provide general operating support
Name on IRS Determination Letter Kansas City Organization Project Training Institute		FY2002 Payments	Remaining to be Paid
		\$68,000 00	\$0 00
20020713	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to build the agency's technological capacity to support its internal operations, programs and services provided to neighborhoods
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20020715	Cris Medina Executive Director Guadalupe Center, Inc 1015 Avenida Cesar E Chavez Kansas City, MO 64108	501(c)(3) Public	To provide for general operating funds
Name on IRS Determination Letter Guadalupe Center, Inc		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20020726	Jim Dougherty Executive Director DeLaSalle Education Center 3740 Forest Avenue Kansas City, MO 64109-3200	501(c)(3) Public	To support the transition of 8th grade students to high school using a parent engagement and student mentoring strategy. The request also includes support for a teacher quality strategy that focuses on retention and recruitment of teachers to support urban education.
Name on IRS Determination Letter DeLaSalle Education Center		FY2002 Payments	Remaining to be Paid
		\$200,000 00	\$0 00
20020728	Ken Mark Kansas City Kansas Community College P O Box 12951 7250 State Avenue Kansas City KS 66112-2997	Educational Institution	In appreciation of the Kansas City, Kansas Community College Jazz Combo's services
Name on IRS Determination Letter Kansas City Kansas Community College		FY2002 Payments	Remaining to be Paid
		\$375 00	\$0 00
20020730	Philip Jamerson Executive Director Northeast Coalition Inc. 1021 N 7th Street Suite 103 Kansas City KS 66101	501(c)(3) Public	Funding to provide core operating expenses of the Northeast Kansas City, Kansas Coalition
Name on IRS Determination Letter. The Greater Kansas City Community Foundation		FY2002 Payments	Remaining to be Paid
		\$90,000 00	\$0 00
20020731	Matthew E Melmed Executive Director Zero to Three 2000 M Street, N W Suite 200 Washington, DC 20036-3307	501(c)(3) Public	Funding to support case studies on Kansas and Missouri Early Head Start partnerships and to nationally disseminate findings on promising practices for providing high-quality services to low-income infants and toddlers
Name on IRS Determination Letter Zero to Three National Center for Infants Toddlers and Families		FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
20020732	Martha Staker Director, Project Eagle The University of Kansas Medical Center, Research Institute, Inc 3901 Rainbow Blvd Kansas City, KS 66160-0770	Educational Institution	A collaboration between Early Education and Healthy Neighborhoods to support a 12-month feasibility study. This study will explore the development of an early care and education/family support campus for the Northeast Kansas City, Kan area which would integrate services for children, youth and families in one site
Name on IRS Determination Letter The University of Kansas Medical Center		FY2002 Payments \$40,000 00	Remaining to be Paid \$0 00
20020770	Elizabeth Budd Executive Director Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	Funding for organizational effectiveness to create a business plan and provide for board and staff development.
Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts		FY2002 Payments \$11,000 00	Remaining to be Paid \$0 00
20020771	Warren Adams-Leavitt Executive Director Kansas City Church Community Organization 5814 Euclid Avenue Kansas City, MO 64130	501(c)(3) Public	Funding support to help build the organization's capacity by upgrading its technology and improving external and internal communications
Name on IRS Determination Letter Kansas City Organization Project Training Institute		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20020794	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	In appreciation of a Youth Development Board member's service on the Youth Development Early Education Task Force
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020795	Dwayne Crompton Executive Director KCMC Child Development Corporation 2104 E 18th Street Kansas City, MO 64127	501(c)(3) Public	Funding for a development plan to strengthen the mission of KCMC Child Development Corporation
Name on IRS Determination Letter KCMC Child Development Corporation		FY2002 Payments \$600,000 00	Remaining to be Paid \$0 00
20020803	David Warm Executive Director Mid-America Regional Council 600 Broadway 300 Rvengate Center Kansas City MO 64105-1554	Government	Funding to provide direct technical support to Kansas City, Missouri and the Unified Government of Wyandotte County/ Kansas City, Kansas and to establish a regional training academy for other local governments to increase their skills to identify, seek, and manage grants from existing state and federal programs
Name on IRS Determination Letter Mid-America Regional Council		FY2002 Payments \$120,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020804	Phil Buchanan Executive Director Center for Effective Philanthropy 20 Park Plaza Suite 1127 Boston, MA 02116	No Final determ on pub status	To provide foundation trustees and CEOs the management tools necessary to define, assess, and improve overall foundation performance
Name on IRS Determination Letter The Center for Effective Philanthropy Inc		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020805	M Elizabeth Grffin Executive Director Citizens for Missouri's Children 2717 Sutton Blvd Suite 200 St Louis, MO 63143	501(c)(3) Public	Funding for "Building a Statewide Youth Development Network", an initiative to create sound public policy for the youth of Missouri
Name on IRS Determination Letter Citizens for Missouri's Children		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020807	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City MO 64111	501(c)(3) Public	In appreciation of an EMKF Board Members service on the President and CEO Search Committee
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20020808	Dean L. Hubbard President Northwest Missouri State University, Office of the President 800 University Drive Maryville, MO 64468-8600	Educational Institution	Funding to support a pilot program coordinated by Northwest Missouri State University that would allow senior education majors at Northwest Missouri State University, the University of Missouri at Kansas City, and Lincoln University to spend their senior years teaching in the Kansas City, Missouri School District
Name on IRS Determination Letter Northwest Missouri State University		FY2002 Payments \$120,621 00	Remaining to be Paid \$241,242 00
20020823	Kevin Gray The Greater Kansas City Sports Commission and Foundation 1308 Pennsylvania Ave Kansas City, MO 64105	501(c)(3) Public	To involve youth in the urban core in various athletic opportunities
Name on IRS Determination Letter Greater Kansas City Sports Foundation		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020828	Richard A. Ruiz Executive Director EI Centro, Inc 1333 S 27th Street Kansas City KS 66106	501(c)(3) Public	Funding to enhance the agency's technological capacity and internal operations
Name on IRS Determination Letter EI Centro, Inc		FY2002 Payments \$30,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020829	Carol A Grmald; Executive Director Brush Creek Community Partners 4743 Troost Avenue Suite 200 Kansas City MO 64110-1727	501(c)(3) Public	Funding to develop an economic development plan for the Brush Creek Corridor
	Name on IRS Determination Letter Brush Creek Community Partners	FY2002 Payments	Remaining to be Paid
		\$30,000 00	\$0 00
20020833	Jim Dougherty Executive Director DeLaSalle Education Center 3740 Forest Avenue Kansas City, MO 64109-3200	501(c)(3) Public	To provide for organizational effectiveness, capacity building to enhance business, communications and marketing planning and development.
	Name on IRS Determination Letter DeLaSalle Education Center	FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20020876	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	Funding to measure the relative capability of key nonprofit organizations that have the highest potential to drive social impact in the Greater Kansas City region
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2002 Payments	Remaining to be Paid
		\$250,000 00	\$0 00
20020884	Nelson L Thompson President Southern Christian Leadership Conference Greater Kansas City Chapter 1216 Brooklyn Kansas City, MO 64127	501(c)(3) Public	Funding for the Youth Leadership Development workshop commemorating the birth of Dr Martin Luther King, Jr
	Name on IRS Determination Letter Foundation for Human Development and Black Achievement	FY2002 Payments	Remaining to be Paid
		\$10,000 00	\$0 00
20020888	David Colburn Director Metropolitan Community Colleges, PVCC-Francis Child Development Institute 3201 Southwest Trafficway Kansas City, MO 64111	Educational Institution	Funding for professional development opportunities for Before- and After-School providers in the Kansas City, Missouri program
	Name on IRS Determination Letter Metropolitan Community Colleges	FY2002 Payments	Remaining to be Paid
		\$184,253 00	\$400,000 00
20020909	Jennifer Waterman Director Stephanie Waterman Tennis Foundation 5020 Sunset Drive Kansas City, MO 64112	501(c)(3) Public	Funding to provide for the Whole Child Program to provide disadvantaged inner city children with individual tutoring, high school and college mentors and the challenge of learning to play tennis
	Name on IRS Determination Letter Stephanie Waterman Tennis Foundation	FY2002 Payments	Remaining to be Paid
		\$10,000 00	\$0 00
20020910	Michael D Usdan Senior Fellow Institute for Educational Leadership, Inc 1001 Connecticut Avenue, N W Suite 310 Washington, DC 20036	501(c)(3) Public	Funding to publish and disseminate a summary report on the 15-state K-16 policy conference hosted by the Kauffman Foundation, June, 2001
	Name on IRS Determination Letter The Institute for Educational Leadership, Incorporated	FY2002 Payments	Remaining to be Paid
		\$20,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
20020911	Andrea Shelton President The Don Bosco Center 531 Garfield Kansas City, MO 64124	501(c)(3) Public	To provide for general operating funds
	Name on IRS Determination Letter Don Bosco Community Centers	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020913	Jessica Ramirez Vanmeter Associate Director Project AIM 8801 E 63 Street Suite 204 Raytown MO 64133	501(c)(3) Public	Funding to provide support for planning and organizing National Youth Service Day in greater Kansas City
	Name on IRS Determination Letter Project AIM	FY2002 Payments \$45,561 00	Remaining to be Paid \$0 00
20020915	Vickie Perkins Executive Director The Gardner Institute 2215 Parallel Avenue Kansas City, KS 66104	Religious	Funding to support teacher professional development and materials in the area of English as a Second Language
	Name on IRS Determination Letter United States Catholic Conference	FY2002 Payments \$20,000 00	Remaining to be Paid \$0 00
20020930	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City MO 64105-1595	501(c)(3) Public	In appreciation of an EMKF Board member's services
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20020931	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	Funding to support the Before- and After-School Program for children in the Kansas City, Missouri School District
	Name on IRS Determination Letter Greater KC LINC Inc	FY2002 Payments \$500,000 00	Remaining to be Paid \$1,000,000 00
20020938	Thomas Dugart President United Way, Heart of America 1080 Washington Street Kansas City, MO 64105-2249	501(c)(3) Public	A supplemental grant to support services of United Way agencies in 2002
	Name on IRS Determination Letter Heart of America United Way, Inc	FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20020960	Susan E Stroud Executive Director International Center for Innovation in Civic Participation 1776 Massachusetts Ave Suite 201 Washington, DC 20036	501(c)(3) Public	Funding for a forum on the future shape and purpose of national service in the United States
	Name on IRS Determination Letter International Center for Innovation in Civic Participation	FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20020962	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 support youth leadership opportunities and a safe place for youth to gather by making available quality accessible facilities and mentoring for urban core youth through baseball leagues
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2002 Payments \$76,930 00	Remaining to be Paid \$0 00
20020966	Karen T Haren Executive Director Harvesters 1811 N Topping Kansas City, MO 64120-0125	501(c)(3) Public	To continue the work of the Jackson and Wyandotte County Child Nutrition Work Groups that strengthen the metropolitan Kansas City area use of after-school, summer, school lunch and breakfast programs for students in the area school districts
	Name on IRS Determination Letter Harvesters - The Community Food Network	FY2002 Payments \$35,000 00	Remaining to be Paid \$30,000 00
20020967	Charles Bruner Executive Director Child and Family Policy Center 1021 Fleming Building 218 Sixth Avenue Des Moines, IA 50309-4006	501(c)(3) Public	Funding to support the creation of an Early Childhood Policy Technical Assistance Network to assist decision makers in the 16 state School Readiness Initiative considering policies and budget allocation to advance school readiness for young children and families
	Name on IRS Determination Letter Child and Family Policy Center	FY2002 Payments \$250,000 00	Remaining to be Paid \$250,000 00
20020973	John Bluford President Truman Medical Center Charitable Foundation 2301 Holmes Street Suite 735 Kansas City MO 64108	501(c)(3) Public	Funding to assist urban core residents to participate in The TMC Corporate Academy
	Name on IRS Determination Letter Truman Medical Center Charitable Foundation	FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20020997	Thomas E Backer President Human Interaction Research Institute 5435 Balboa Boulevard Suite 115 Encino, CA 91316	501(c)(3) Public	To support its Philanthropic Database on Nonprofit Capacity Building The Database will provide up-to-date information on capacity building programs, a chronicle of books, articles, newspapers, a Web site and an analysis of current trends in capacity building
	Name on IRS Determination Letter The Human Interaction Research Institute	FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20020999	Kansse W Grngsby Assistant Director Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	To support development of a curriculum guide, school site recruitment materials, and training resources to be piloted in greater Kansas City area classrooms
	Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts	FY2002 Payments \$7,500 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021002	Hugh B Pnce President National Urban League Inc 120 Wall Street 7th & 8th Floor New York, NY 10005	501(c)(3) Public	Funding for core operating support.
	Name on IRS Determination Letter National Urban League Inc	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20021004	Cathy Bredenthal Executive Director Young Women's Chrstian Association, Kansas City, Kansas 1017 N 6th Street Kansas City KS 66101	501(c)(3) Public	Funding to provide for expanding funding base for Annual Hearts of Gold fund-raiser and administration of the Child Development Center
	Name on IRS Determination Letter Young Women's Chrstian Association	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20021005	Pam Solo President Institute for Civil Society 42 Glen Avenue Newton, MA 02459	501(c)(3) Public	Funding to provide for the Building Early Learning Systems in the States initiative, a multi-year joint funding effort by the National Early Childhood Funders Collaborative designed to promote policy change leading to greater public investment in early childhood education
	Name on IRS Determination Letter Institute for Civil Society Inc	FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
20021006	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	The Center for Youth Development and Policy Research, in partnership with 10 capacity building intermediaries, including YouthNet, proposes to jointly create a learning network that will increase the knowledge base of state/local leaders, and others pursuing strategic approaches to youth development
	Name on IRS Determination Letter Academy for Educational Development Inc	FY2002 Payments \$50,000 00	Remaining to be Paid \$25,000 00
20021008	Heather Nacey Community Outreach Coordinator The Children's Place #2 East 59th Street Kansas City MO 64113	501(c)(3) Public	Funding to cover a holiday luncheon for The Children's Place and the purchase of program supplies
	Name on IRS Determination Letter The Children's Place	FY2002 Payments \$7,100 00	Remaining to be Paid \$0 00
20021013	Barb Friedmann Executive Director Coalition for Community Collaboration 6811 W 63rd Street Suite 308 Overland Park, KS 66202	501(c)(3) Public	Funding to provide general operating support to continue to build alliances and promote best practices among family support and youth development service providers
	Name on IRS Determination Letter Coalition for Community Collaboration	FY2002 Payments \$75,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021025	Elizabeth Burke Bryant Executive Director Rhode Island KIDS COUNT One Union Station Providence, RI 02903	501(c)(3) Public	Funding for a 16 state initiative including Kansas and Missouri, to develop indicators of school readiness to inform state and local policies and budget decisions for young children and their families
Name on IRS Determination Letter Rhode Island Kids Count, Inc		FY2002 Payments \$350,000 00	Remaining to be Paid \$350,000 00
20021033	Rennie R Dutton Vice President Special Assistant to the CEO for Planning and Evaluation Points of Light Foundation 1400 I Street, N W Suite 800 Washington, DC 20005-6526	501(c)(3) Public	Funding to provide for leadership for service and volunteersm curriculum development and to expand training capacity of the National Service Leadership Institute
Name on IRS Determination Letter Points of Light Foundation		FY2002 Payments \$80,000 00	Remaining to be Paid \$0 00
20021049	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	Funding to attend The National Service Learning Conference
Name on IRS Determination Letter Hickman Mills C-1 School District, Hickman Mills High School		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20021052	Jennifer Oliver Team Captain Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Shawnee Mission, KS 66207	Educational Institution	Funding to attend UNITOWN Conference scheduled in February
Name on IRS Determination Letter Shawnee Mission School District No 512		FY2002 Payments \$5,022 92	Remaining to be Paid \$0 00
20021057	Sylvia F Nadler Director, Pryor Leadership Program William Jewell College Box 1089 500 College Hill Liberty, MO 64068-1896	Educational Institution	To provide funding for preparing Kansas City's future nonprofit leaders through the American Humanics Kansas City Collaborative
Name on IRS Determination Letter William Jewell College		FY2002 Payments \$50,000 00	Remaining to be Paid \$75,000 00
20021058	Michelle Rhee President and CEO The New Teacher Project 304 Park Avenue South 11th Floor New York, NY 10010	501(c)(3) Public	To support the second year of the Kansas City Teaching Fellows Program, which recruits mid-career professionals into teaching careers in the two local urban school districts
Name on IRS Determination Letter The New Teacher Project, Inc		FY2002 Payments \$300,550 00	Remaining to be Paid \$25,000 00
20021073	Norma S Latin Early Childhood Director Whatsoever Community Center 1201 Ewing Avenue Kansas City, MO 64126	501(c)(3) Public	Funding to adopt one family at Christmas for the Project Choice Alumni Association
Name on IRS Determination Letter Whatsoever Community Center		FY2002 Payments \$500 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021075	Theodore Dalberg Divisional Commander Salvation Army Kansas City, MO 3637 Broadway Kansas City MO 64141-2503	Church	In appreciation of a Youth Development Board member's service on the Opportunity X Youth Development Task Force
	Name on IRS Determination Letter Salvation Army	FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20021076	Denise Graves Burns Executive Director Wyandotte County Interfaith Sponsoring Council 2900 Minnesota Avenue P O Box 2817 Kansas City, KS 66110-0817	501(c)(3) Public	Funding to increase the capacity of the Wyandotte Interfaith Sponsoring Council to support faith-based community organizing efforts
	Name on IRS Determination Letter Wyandotte County Interfaith Sponsoring Council Inc	FY2002 Payments \$25,000 00	Remaining to be Paid \$25,000 00
20021080	Gus Jacob The University of Missouri - Kansas City, School of Education 5306 Holmes Street Kansas City, MO 64110-2438	Educational Institution	To provide state-of-the-art training for urban Kansas City principals by providing funding and technical assistance to the Principals Institute
	Name on IRS Determination Letter The University of Missouri - Kansas City	FY2002 Payments \$112,650 00	Remaining to be Paid \$235,387 00
20021090	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	Funding to provide for five service learning projects Junior Achievement Mentoring Program, Adopt A Senior Citizen, Youth Alliance of Greater Kansas City, Big Brother/Big Sister Mentoring Program and Elmwood Cemetery Restoration Project
	Name on IRS Determination Letter Kansas City, Missouri School District	FY2002 Payments \$9,886 00	Remaining to be Paid \$0 00
20021127	Dwayne Crompton Executive Director KCMC Child Development Corporation 2104 E 18th Street Kansas City, MO 64127	501(c)(3) Public	Funding to provide for staff, training, educational materials and supplies for the Kansas City Freedom School Project, an outcomes-based curriculum for children, youth and families
	Name on IRS Determination Letter KCMC Child Development Corporation	FY2002 Payments \$301,534 00	Remaining to be Paid \$0 00
20021132	Alan J. Abramson The Aspen Institute, Headquarters One Dupont Circle, NW Suite 700 Washington, DC 20036-1133	501(c)(3) Public	Funding to support the Kellogg-Kauffman Seminar for Mid-Continent Foundation Chief Executives
	Name on IRS Determination Letter The Aspen Institute, Inc	FY2002 Payments \$49,248 00	Remaining to be Paid \$104,456 00
20021212	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 for general operating support to provide youth development services to children and youth in Kansas City
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2002 Payments \$200,000 00	Remaining to be Paid \$265,000 00

Number	Grantee	IRS Status	Purpose
20021217	John B. Harvey Executive Director City Vision Ministries, Inc 1321 N 7th Street Kansas City, KS 66101	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
Name on IRS Determination Letter City Vision Ministries, Inc		FY2002 Payments \$500.00	Remaining to be Paid \$0.00
20021218	Barb Friedmann Executive Director Coalition for Community Collaboration 6811 W 63rd Street Suite 308 Overland Park, KS 66202	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event.
Name on IRS Determination Letter Coalition for Community Collaboration		FY2002 Payments \$500.00	Remaining to be Paid \$0.00
20021219	Sandy Sanders Metropolitan Community Colleges Foundation 3200 Broadway Kansas City, MO 64111-1242	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
Name on IRS Determination Letter. Foundation of the Metropolitan Community Colleges		FY2002 Payments \$500.00	Remaining to be Paid \$0.00
20021220	Not Available Fidelity Charitable Gift Fund PO Box 9158 Boston, MA 02205	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
Name on IRS Determination Letter Fidelity Investments Charitable Gift Fund		FY2002 Payments \$500.00	Remaining to be Paid \$0.00
20021221	Lon Johns Director Lawrence Schools Foundation 110 McDonald Drive Lawrence, KS 66044	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
Name on IRS Determination Letter Lawrence Schools Foundation		FY2002 Payments \$500.00	Remaining to be Paid \$0.00
20021224	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66102	501(c)(3) Public	Funding for capacity building support to implement Heart of America Family Services' first phase of its technology upgrade
Name on IRS Determination Letter Heart of America Family Services		FY2002 Payments \$50,000.00	Remaining to be Paid \$0.00
20021226	Patricia Henley Principal University Academy Charter School 5605 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding for expanding learning opportunities before and after school hours, and to increase parent participation at the school site
Name on IRS Determination Letter University Leadership Academy		FY2002 Payments \$100,000.00	Remaining to be Paid \$0.00

Number	Grantee	IRS Status	Purpose
20021248	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding for KCNA's financial literacy training and to launch and sustain the first phase of the Kansas City Saves campaign. Kansas City Saves is a neighborhood focused initiative that encourages families to develop savings accounts and attain assets.
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20021273	David Hentges Counselor Turner Unified School District No 202 - Turner High School 2211 South 55th Street Kansas City KS 66107	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 - Turner High School		FY2002 Payments \$5,400 00	Remaining to be Paid \$0 00
20021279	Mishkat Az-Zubair Americorps Director Wyandotte County Neighborhood Corps 726 Armstrong Kansas City, KS 66117	501(c)(3) Public	Funding to support the Neighborhood Corps of Wyandotte County, volunteers of the Americorps program providing services to community groups in the areas of education, public safety and human services.
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20021287	Melicent Boysen Executive Director Visible Horizons 4112 Pennsylvania Suite 202 Kansas City, MO 64111	501(c)(3) Public	Funding to educate the community about the history, customs and lifestyles of Kansas City's earliest indigenous people.
Name on IRS Determination Letter Visible Horizons Inc		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20021370	Frank Lenk Director of Research Services Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City, MO 64105-1554	Government	Funding to evaluate and improve Metro Outlook, a tool to evaluate the Kansas City Metropolitan Region's progress.
Name on IRS Determination Letter Mid-America Regional Council		FY2002 Payments \$50,000 00	Remaining to be Paid \$125,000 00
20021372	Tim Smith YouthFront Inc 4715 Rainbow Shawnee Mission, KS 66205	501(c)(3) Public	Funding to provide for Serve Day 2002, an annual event placing groups of young people from across the metro area in a variety of service projects.
Name on IRS Determination Letter YouthFront, Inc		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20021385	Jessica Ramirez Vanmeter Associate Director Project AIM 8801 E 63 Street Suite 204 Raytown, MO 64133	501(c)(3) Public	Funding to provide for the Youth Recognition Board to attend Symposium 2002. Partners in Vision, Partners in Action, to strengthen service learning, enhance education, develop youth leadership and address community needs.
Name on IRS Determination Letter Project AIM		FY2002 Payments \$9,992 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021412	David Batley President Youth Volunteer Corps 4600 W 51st Street Suite 300 Shawnee Mission KS 66205	501(c)(3) Public	Funding to support organizational effectiveness to improve national and local programming while expanding the number of Youth Volunteers in Greater Kansas City
Name on IRS Determination Letter Youth Volunteer Corps of America		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
20021428	John F. Marvin President Friends of the Zoo Inc of Kansas City, Missouri 6800 Zoo Drive Kansas City MO 64132	501(c)(3) Public	For the Founders Fund to assist with the development of the Kansas City Zoo as an entrepreneurial organization
Name on IRS Determination Letter Friends of the Zoo, Inc of Kansas City, Missouri		FY2002 Payments \$500,000 00	Remaining to be Paid \$0 00
20021460	Donald Lee Executive Director Niles Home for Children 1911 E 23rd Street Kansas City MO 64127	501(c)(3) Public	Funding to provide for Summer Wellness, a summer experience targeted for children ages (6-12) offering a safe and interactive place for children to be engaged during the weekdays
Name on IRS Determination Letter Niles Home for Children		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20021480	Manlyn Alstrom KAW Valley Center 759 Vermont Kansas City, KS 66101	501(c)(3) Public	Funding to assist in expanding Leadership 2020 to become a metropolitan-wide project.
Name on IRS Determination Letter KAW Valley Center Inc		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
20021482	John Laney Chairman Downtown Council 1020 Central Suite 200 Kansas City, MO 64105	501(c)(3) Public	Funding for the implementation of the "Downtown Corridor Development Strategy"
Name on IRS Determination Letter Greater Kansas City Community Foundation		FY2002 Payments \$300,000 00	Remaining to be Paid \$0 00
20021542	Claudia Baker Vice President for Development Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66102	501(c)(3) Public	Funding to provide for implementation of the agency's website development plan
Name on IRS Determination Letter Heart of America Family Services		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20021545	Jim Terry Scout Executive Boy Scouts of America, Heart of America Council 10210 Holmes Road Kansas City, MO 64131-2412	501(c)(3) Public	Support for the Urban Scouting program in the Kansas City bi-state urban core
Name on IRS Determination Letter Boy Scouts of America National Council		FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021546	Linda Abrams Teacher/Coach Independence School District, Bndger Eighth Grade Center 18200 E M-78 Highway Independence, MO 64057	Educational Institution	Funding to provide for the Itty Bitty Adoption Agency to rescue small animals to be used as classroom pets throughout the Independence School District.
Name on IRS Determination Letter Independence School District, Bndger Eighth Grade Center		FY2002 Payments \$1,501 40	Remaining to be Paid \$0 00
20021547	Stevie Brooks JROTC Senior Army Instructor Kansas City, Missoun School District - Paseo Academy of the Fine and Performing Arts 4747 Flora Kansas City MO 64110	Educational Institution	Funding for National Youth Service Day projects
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments \$10,000.00	Remaining to be Paid \$0 00
20021549	Gwen Shirkey Bndging the Gap 435 Westport Road Kansas City MO 64171	501(c)(3) Public	Funding to make a film about the impact of youth involvement in a community
Name on IRS Determination Letter Bndging the Gap, Inc		FY2002 Payments \$8,050 00	Remaining to be Paid \$0 00
20021551	Harnette Homer School Improvement Facilitator Kansas City, Kansas Unified School District #500 - J C Harmon High School 2400 Steele Road Kansas City, KS 66106	Educational Institution	Funding for six youth and two adults to attend the National Youth Leadership Council Conference
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2002 Payments \$8,000 00	Remaining to be Paid \$0 00
20021583	Andrea Genser Executive Director Wheelock College, Center for Career Development in Early Care and Education 200 The Riverway Boston, MA 02215-4176	Educational Institution	Funding to disseminate information about early childhood professional development career advising approaches, materials and systems
Name on IRS Determination Letter Wheelock College		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20021585	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City MO 64105-1595	501(c)(3) Public	In appreciation of an EMKF Board member's services
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2002 Payments \$38,750 00	Remaining to be Paid \$0 00
20021587	Diane Walker President /CEO The Children's Place #2 East 59th Street Kansas City MO 64113	501(c)(3) Public	In appreciation of an EMKF Board member's services and in honor of Kathy Miller
Name on IRS Determination Letter The Children's Place		FY2002 Payments \$1,250 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021599	Rebecca Evans Executive Director The Tides Center 1010 Vermont Avenue NW Washington, DC 20005	501(c)(3) Public	Funding to educate youth regarding the importance of voting
	Name on IRS Determination Letter Tides Center	FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
20021602	Robert Bisi Director of Outreach Youth Service America 1101 15th Street N W Suite 200 Washington, DC 20005-5002	501(c)(3) Public	Funding to provide for the 2nd Annual Youth As Decision Makers Forum
	Name on IRS Determination Letter. Youth Service America	FY2002 Payments \$20,000 00	Remaining to be Paid \$0 00
20021672	Paul Mannel Gamaliel Foundation 2720 E 22nd Street Minneapolis, MN 55406	501(c)(3) Public	Funding to support the feasibility of creating a metropolitan coalition of faith-based organizations focused on promoting public policy efforts for neighborhood and community development.
	Name on IRS Determination Letter Gamaliel Foundation	FY2002 Payments \$37,500 00	Remaining to be Paid \$37,500 00
20021689	Yvonne Jameson Unicorn Theatre 3828 Main Street 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 Unicorn Theatre	FY2002 Payments \$500 00	Remaining to be Paid \$0 00
20021765	Jewel D Scott Executive Director The Civic Council of Greater Kansas City One Kansas City Place 1200 Main Street Suite 230 Kansas City, MO 64105	501(c)(3) Public	To fund a study of public school finance in Missouri
	Name on IRS Determination Letter Greater Kansas City Community Foundation	FY2002 Payments \$15,000 00	Remaining to be Paid \$0 00
20021768	Shen Dunn Berry Executive Director National Community Building Network 1624 Franklin Suite 1000 Oakland, CA 94612	501(c)(3) Public	Funding to support the Equitable Development Conference to be held in Kansas City, March 14-15, 2002. The conference will focus on a variety of issues related to equitable development
	Name on IRS Determination Letter National Community Building Network Inc	FY2002 Payments \$18,000 00	Remaining to be Paid \$0 00
20021771	Scott Roberts Vice Principal Blue Valley School District, Blue Valley High School 6001 West 159th Street Stilwell, KS 66085	Educational Institution	Funding to provide for various community projects
	Name on IRS Determination Letter Blue Valley School District	FY2002 Payments \$4,340 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021772	Beth Hecht Extension Agent Kansas State University, Leavenworth County 4-H 500 Eisenhower Road Suite 103 Leavenworth KS 66048	501(c)(3) Public	Funding to provide for a County Wide Youth Service Day
	Name on IRS Determination Letter Leavenworth County 4-H	FY2002 Payments \$8,452 00	Remaining to be Paid \$0 00
20021773	Peggy Berner Boyd 4-H Youth Development Agent Wyandotte County 4-H Council 9400 State Avenue Courthouse Annex Kansas City, KS 66112	501(c)(3) Public	Funding to provide community service projects that will benefit Wyandotte County senior citizens
	Name on IRS Determination Letter 4 H Clubs Council Wyandotte County	FY2002 Payments \$2,570 00	Remaining to be Paid \$0 00
20021774	Shelley Wales Program Director Promise Project c/o Young Men's Christian Association of Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111	501(c)(3) Public	Funding to provide support for the sixth annual Kansas City Regional Service-Learning Conference
	Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City	FY2002 Payments \$1,500 00	Remaining to be Paid \$0 00
20021782	Jennifer Jokerst Business Education Teacher Independence School District, William Chrnsman High School 1223 N. Notand Road Independence, MO 64050	Educational Institution	Funding to provide for Unitown, a leadership and diversity training program
	Name on IRS Determination Letter Independence School District	FY2002 Payments \$1,727 00	Remaining to be Paid \$0 00
20021786	Heather Coates Community Service Coordinator Notre Dame De Sion High School 10631 Wornall Road Kansas City, MO 64114	Educational Institution	Funding to provide for Notre Dame De Sion Senior Service community projects
	Name on IRS Determination Letter Notre Dame De Sion High School	FY2002 Payments \$1,897 00	Remaining to be Paid \$0 00
20021787	Fran Daniel Manager, Fairmount Community Center Northwest Communities Development Corporation Fairmount Community Center PO Box 520532 Independence, MO 64054	501(c)(3) Public	Funding to provide for Fairmount Community Center's Helping Hands community service project
	Name on IRS Determination Letter Northwest Communities Development Corporation	FY2002 Payments \$1,773 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021788	Elizabeth McClure Program Officer Truman Heartland Community Foundation Commerce Bank Building 300 N Osage Independence, MO 64050	501(c)(3) Public	Funding to provide for National Youth Service Day projects
Name on IRS Determination Letter Truman Heartland Community Foundation		FY2002 Payments \$361 00	Remaining to be Paid \$0.00
20021789	Alvin N Davis County Extension Agent Kansas State University Johnson County 4-H Cooperative Extension Service Johnson County Extension Office 13480 S Arapaho Drive Olathe, KS 66062	501(c)(3) Public	Funding to provide for Operation Open Door, a project where youth will visit shut-ins and offer to help with various household tasks
Name on IRS Determination Letter Johnson County 4-H		FY2002 Payments \$7,100 00	Remaining to be Paid \$0 00
20021790	Gene Brseno Program Director Kansas City, Missoun School District - Central High School 3221 Indiana Street Kansas City, MO 64128	Educational Institution	Funding to provide for National Youth Service Day project to conduct a cleanup of the areas around four schools
Name on IRS Determination Letter Kansas City, Missoun School District		FY2002 Payments \$3,947 00	Remaining to be Paid \$0 00
20021791	Jenny Frenzel Young Men's Chrstian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	Funding to provide support for the Promise Project and PeaceJam, which support youth/adult partnerships and empower young people to influence change in their communities
Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City		FY2002 Payments \$65,000 00	Remaining to be Paid \$0 00
20021792	Kansse W Grngsby Assistant Director Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	Funding to provide for a Recognition Ceremony for everyone who has participated in the GKCPA this year
Name on IRS Determination Letter Greater Kansas City Community Foundation & Affiliated Trusts		FY2002 Payments \$4,300 00	Remaining to be Paid \$0 00
20021795	John V Villanueva Executive Director Cabot Westside Clinic 1600 Genessee Suite 634 Kansas City, MO 64102	501(c)(3) Public	Funding to provide for core operation support to Cabot Westside Clinic to continue to address the growing needs of Spanish speaking, undennsured and uninsured children, youth and families in the greater Kansas City area
Name on IRS Determination Letter Cabot Westside Clinic		FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20021803	Lucy White Piper School Distnct Unified 203, Piper High School 4400 N 107th Street Kansas City KS 66109	Educational Institution	Funding to provide for Unitown, a diversity training to expose members to new ideas and aspects of diversity
Name on IRS Determination Letter Piper School Distnct Unified 203		FY2002 Payments \$1,879 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021813	Cooker Rydquist Key Club Sponsor - Gifted Facilitator Piper School District Unified 203, Piper High School 4400 N 107th Street Kansas City, KS 66109	Educational Institution	Funding to provide for minor inside repairs, cleaning and interior painting, outdoor lawn care and tree branch removal at an inner city daycare facility
Name on IRS Determination Letter Piper School District Unified 203		FY2002 Payments \$632 00	Remaining to be Paid \$0 00
20021815	Jessica Ramirez Vanmeter Associate Director Project AIM 8801 E 63 Street Suite 204 Raytown, MO 64133	501(c)(3) Public	Funding to provide for National Youth Service Day community service
Name on IRS Determination Letter Project AIM		FY2002 Payments \$870 00	Remaining to be Paid \$0 00
20021817	Pat Wyatt Swope Ridge Foundation 5900 Swope Parkway Kansas City MO 64130	501(c)(3) Public	Funding to provide for the Swope Ridge Intergenerational Playground and Garden
Name on IRS Determination Letter SR Foundation Inc		FY2002 Payments \$991 00	Remaining to be Paid \$0 00
20021819	Kwesi Kamau Bowers Memorial Church, Christian Youth Fellowship 2456 Park Kansas City, MO 64127	Church	Funding to provide for the Community Festival and Food Give-Away project as a part of the National Youth Service Day
Name on IRS Determination Letter Christian Methodist Episcopal Church		FY2002 Payments \$4,630 00	Remaining to be Paid \$0 00
20021821	Patricia Jackson President Twin City Riders Saddle Club 106 West 11th Street Suite 1630 Kansas City MO 64105	501(c)(3) Public	Funding for the Twin City Annual Youth Rodeo
Name on IRS Determination Letter Twin Cities Saddle Club		FY2002 Payments \$15,000 00	Remaining to be Paid \$0 00
20021822	Frank Campbell Chapter Treasurer and Venturing Crew Advisor Beta Lambda Chapter of Alpha Phi Alpha Fraternity Inc PO Box 300221 Kansas City, MO 64130	501(c)(3) Public	Funding to provide for KC Retirement Community Day service project
Name on IRS Determination Letter Beta Lambda Educational Foundation		FY2002 Payments \$5,225 00	Remaining to be Paid \$0 00
20021823	Eric Schaps President Developmental Studies Center 2000 Embarcadero Suite 305 Oakland CA 94606-5300	501(c)(3) Public	Funding to support the Developmental Studies Center's strategic business plan, build a national training network, and capitalize on "economies of scale" to achieve a break-even point where dissemination costs are fully covered by earned income
Name on IRS Determination Letter Developmental Studies Center		FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021830	Marcus Forte Unit Director Boys and Girls Clubs, Troost Midtown 3936 Troost Kansas City MO 64110	501(c)(3) Public	Funding for the project "Life Skills 2002"
Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City		FY2002 Payments \$1,700 00	Remaining to be Paid \$0 00
20021833	Regina Ellis Assistant Principal Kansas City, Kansas Unified School District #500 - Sumner Academy 1610 N 8th Street Kansas City, KS 66101	Educational Institution	Funding for their project "Creating Unity Through Service 2002"
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2002 Payments \$5,160 00	Remaining to be Paid \$0 00
20021847	Richard A Ruiz Executive Director El Centro, Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	Funding for a feasibility study of the potential to create a Kansas Advocacy Institute under the administration of EL Centro, Inc
Name on IRS Determination Letter El Centro, Inc		FY2002 Payments \$36,750 00	Remaining to be Paid \$36,750 00
20021859	Brenda Pelofsky Director Swope Parkway Health Center 3801 Blue Parkway Kansas City, MO 64130-0435	501(c)(3) Public	Funding to support Swope Parkway Health Center's "Campaign for Continuity," an effort to sustain services for children, youth and low-income families in the urban core
Name on IRS Determination Letter Model Cities Health Corporation of Kansas City		FY2002 Payments \$200,000 00	Remaining to be Paid \$0 00
20021958	Raul Yzaguirre President and CEO National Council of La Raza, National Office 1111 19th Street N W Suite 1000 Washington, DC 20036	501(c)(3) Public	Funding to provide strategic planning sessions for the executive leadership of National Council of LaRaza affiliates
Name on IRS Determination Letter National Council of La Raza		FY2002 Payments \$15,000 00	Remaining to be Paid \$0 00
20021963	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 expand operations of the Reviving Baseball in the Inner City (RBI) program for mentoring urban core youth through baseball leagues
Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City		FY2002 Payments \$84,623 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20021967	Ron Filipowicz Assistant Director Rockhurst University 1100 Rockhurst Road Kansas City, MO 64110	Educational Institution	Funding to provide for National Youth Service Day community projects
Name on IRS Determination Letter Rockhurst University		FY2002 Payments \$2,464 00	Remaining to be Paid \$0 00
20021969	Carol Sanders Park University, Natural Science Division 8700 NW River Park Drive Parkville, MO 64152	501(c)(3) Public	Funding to provide for "It's Global" Ecology Day Camp, a five-day science camp
Name on IRS Determination Letter The Board of Trustees of Park University		FY2002 Payments \$4,200 00	Remaining to be Paid \$0 00
20021971	Lester M Salamon Director Johns Hopkins University, Institute for Policy Studies Wyman Park Building 3400 N Charles Street Baltimore, MD 21218-2688	Educational Institution	Funding to provide for the Listening Post Project, which will monitor the challenges facing nonprofit organizations, document nonprofit responses, and catalyze improvements in nonprofit management practice
Name on IRS Determination Letter Johns Hopkins University		FY2002 Payments \$75,000 00	Remaining to be Paid \$0 00
20021973	Len Bronec Vice President for Institutional Advancement Saint Mary College 4100 South 4th Street Leavenworth, KS 66048-8508	Educational Institution	Funding for the Latino Summer Science Academy to teach science to Latino students
Name on IRS Determination Letter Saint Mary College		FY2002 Payments \$32,275 00	Remaining to be Paid \$0 00
20021992	Marva Wotorson Community Builders of Kansas City 5908 Swope Parkway Kansas City, MO 64130	501(c)(3) Public	Funding to provide for Youth Clean Sweep Day community service project
Name on IRS Determination Letter Midtown Community Development Corporation		FY2002 Payments \$1,366 00	Remaining to be Paid \$0 00
20021996	Jerry McEvoy Executive Director Swope Comdor Renaissance 5931 Swope Parkway Kansas City, MO 64130	501(c)(3) Public	Funding to provide for general operations of Swope Comdor Renaissance's after-school and summer programming
Name on IRS Determination Letter Swope Renaissance Inc		FY2002 Payments \$100,000 00	Remaining to be Paid \$50,000 00
20021998	Janice S Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to provide for a forum series, curriculum development and special reports related to children and youth in the Greater Kansas City Metropolitan area
Name on IRS Determination Letter The Partnership for Children		FY2002 Payments \$185,980 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20022013	James Timothy Barry Vice President of Development People to People International 501 East Armour Boulevard Kansas City, MO 64109-2200	501(c)(3) Public	Funding for the "Worldwide Conference and Global Youth Forum" to be held in Kansas City, Missouri, to advance international understanding, education and friendship through face-to-face interaction with Kansas City Youth
	Name on IRS Determination Letter People to People International	FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20022022	Stephen B. McCue Executive Director Camp Fire Boys and Girls Heartland Council 7930 State Line Road Praine Village KS 66208	501(c)(3) Public	Funding to provide for National Youth Service Day community projects
	Name on IRS Determination Letter Camp Fire Boys and Girls	FY2002 Payments \$753 50	Remaining to be Paid \$0 00
20022046	Linda M. Shaw President & CEO Blue Hills Homes Corporation 301 E. Armour Blvd Suite 650 Kansas City MO 64111-1245	501(c)(3) Public	Funding for the purchase of a new technology system and upgrades for Blue Hills in Kansas City
	Name on IRS Determination Letter Blue Hills Homes Corporation	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20022048	Phil B. Curfs Missouri Legislative Black Caucus Foundation, Inc State Capitol Building Room 323 Jefferson City, MO 65101	501(c)(3) Public	Scholarship support for outstanding college-age youth from throughout Missouri to participate in the 2002 Summer Youth Leadership Conference, "Today's Vision, Tomorrow's Reality"
	Name on IRS Determination Letter Missouri Legislative Black Caucus Foundation, Inc	FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20022049	Roy Mornil Executive Director Big Brothers & Big Sisters Greater Kansas City 3908 Washington Kansas City MO 64111-2925	501(c)(3) Public	A capacity building grant to Big Brothers Big Sisters to enhance existing matches, involvement in Wyandotte County and expand diversity at all levels of the organization
	Name on IRS Determination Letter Big Brothers and Sisters of Greater Kansas City	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20022051	Phil Sparks Vice President Communications Consortium Media Center 1200 New York Avenue NW Suite 300 Washington, DC 20005-1754	501(c)(3) Public	Funding to continue support of the six state Early Care and Education Collaborative using media strategies for quality, affordable, accessible early childhood care and educational development. This investment adds Kansas as the seventh state in the collaborative and supports dissemination of research and effective strategies to the national early education field
	Name on IRS Determination Letter Communications Consortium Media Center	FY2002 Payments \$400,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20022054	Sara E Melendez President and CEO INDEPENDENT SECTOR 1200 Eighteenth Street, NW Suite 200 Washington, DC 20036	501(c)(3) Public	Funding for their 2002 Annual Conference
Name on IRS Determination Letter INDEPENDENT SECTOR		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20022063	Jo Brown Vice President of Operations The Urban League, Greater Kansas City 1710 Paseo Blvd Kansas City, MO 64108	501(c)(3) Public	To support the upgrade of the organization's technological capacity to communicate internally and to provide services and assistance to external constituents more efficiently
Name on IRS Determination Letter Urban League of Kansas City, Missouri		FY2002 Payments \$58,059 00	Remaining to be Paid \$0 00
20022098	Gus Jacob The University of Missouri - Kansas City, School of Education 5306 Holmes Street Kansas City MO 64110-2438	Educational Institution	Funding for the planning of an in-depth study of principal leadership skills necessary to improve student learning
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$32,500 00	Remaining to be Paid \$0 00
20022103	Slan Mengel President & CEO Economics America, Missouri Council on Economic Education University of Missouri-Kansas City Room 104H Manheim Hall, Geosciences Building 5100 Rockhill Road Kansas City, MO 64110	501(c)(3) Public	Funding to support the Missouri Coalition for Economic and Financial Literacy in Missouri to include economics and personal finance education in Missouri classrooms
Name on IRS Determination Letter Economics America, Missouri Council on Economic Education		FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20022104	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding for a national conference held in Kansas City entitled, Nonprofit Organizational Effectiveness and Performance Challenges and Advances in Theory and Practice
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20022106	Dennis J Barnett Executive Director Kansas City's Promise 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to provide training and support for volunteers in Kansas City
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2002 Payments \$5,590 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20022116	Revelyn Alpaugh S H O C Sponsor Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Shawnee Mission, KS 66207	Educational Institution	Funding to provide for Raiders for Reading student community service project
Name on IRS Determination Letter Shawnee Mission School District No 512		FY2002 Payments	Remaining to be Paid
		\$780 00	\$0 00
20022122	Jee-hyon Park Youth Volunteer Corps 4600 W 51st Street Suite 300 Shawnee Mission KS 66205	501(c)(3) Public	Funding to provide for the YVC Summer Enrichment Program, an 8-week intensive volunteering program
Name on IRS Determination Letter Youth Volunteer Corps of America		FY2002 Payments	Remaining to be Paid
		\$4,268 00	\$0 00
20022154	Kirk P Perucca President/CEO Project Equality Inc. 7132 Main Street Kansas City, MO 64114-1406	501(c)(3) Public	Funding to create a report on the diversity of nonprofit boards in Kansas City
Name on IRS Determination Letter Project Equality		FY2002 Payments	Remaining to be Paid
		\$10,000 00	\$0 00
20022170	Janice S Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City MO 64111	501(c)(3) Public	Funding to develop and implement a pilot project to help parents of children in the Kansas City, Missouri and Kansas City, Kansas School Districts learn to use Standards Guides to assist in the education of their children
Name on IRS Determination Letter The Partnership for Children		FY2002 Payments	Remaining to be Paid
		\$200,000 00	\$245,850 00
20022207	Betsy Topper Director, Literacy Initiatives United Way, Heart of America 1080 Washington Street Kansas City MO 64105-2249	501(c)(3) Public	Funding for the Partnership for Adult Learning to support professional development for young-adult basic education/literacy practitioners, and to encourage intergenerational learning
Name on IRS Determination Letter Heart of America United Way, Inc		FY2002 Payments	Remaining to be Paid
		\$20,000 00	\$0 00
20022217	Heather Nacey Community Outreach Coordinator The Children's Place #2 East 59th Street Kansas City MO 64113	501(c)(3) Public	Funding to refurbish the existing playground and provide safety equipment for the Summer Swim Program
Name on IRS Determination Letter The Children's Place		FY2002 Payments	Remaining to be Paid
		\$5,803 00	\$0 00
20022221	Lon Reesor Assistant Dean The University of Missouri - Kansas City, School of Education 5306 Holmes Street Kansas City MO 64110-2438	Educational Institution	Funding to provide for Beyond the Boundaries, a summer enrichment program to increase the matriculation of high school students from low socio-economic backgrounds to higher education
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments	Remaining to be Paid
		\$74,454 58	\$0 00

Number	Grantee	IRS Status	Purpose
20022232	Peter Raducha Executive Director Foundation of America Youth In Action 43 Malaga Cove Suite D Palos Verdes Estates, CA 90274	501(c)(3) Public	Funding to provide for a four day National Youth Action Council retreat
	Name on IRS Determination Letter Foundation of America Youth In Action	FY2002 Payments \$15,000 00	Remaining to be Paid \$0 00
20022241	Julia Lara Deputy Executive Director Council of Chief State School Officers One Massachusetts Avenue NW Suite 700 Washington, DC 20001-1431	501(c)(3) Public	Funding to support a working conference on the No Child Left Behind Act to support middle grades school improvement
	Name on IRS Determination Letter Council of Chief State School Officers	FY2002 Payments \$25,000 00	Remaining to be Paid \$0 00
20022246	Argie Wallace Chair of the Board Northeast Coalition Inc 1021 N 7th Street Suite 103 Kansas City, KS 66101	501(c)(3) Public	Funding to provide for extended operating hours of the Parkwood Pool, a summer recreational facility for children and youth living in the Northeast Kansas City, Kan neighborhood
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2002 Payments \$22,400 00	Remaining to be Paid \$0 00
20022248	Pal Munoz Guadalupe Center, Inc 1015 Avenida Cesar E Chavez Kansas City, MO 64108	501(c)(3) Public	Funding to provide for the Young Leaders Conference to inform Hispanic youth on issues and challenges facing the community
	Name on IRS Determination Letter Guadalupe Center, Inc	FY2002 Payments \$10,000 00	Remaining to be Paid \$0 00
20022255	Lauren LeRoy President and CEO Grantmakers In Health 1100 Connecticut Avenue, NW Suite 1200 Washington, DC 20036-4110	501(c)(3) Public	Funding for core operating support
	Name on IRS Determination Letter Grantmakers In Health	FY2002 Payments \$5,500 00	Remaining to be Paid \$0 00
20022268	Donna Wilson Guidance Counselor University Academy Charter School 5605 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding to provide for the Neighborhood Beautification Community Service Project
	Name on IRS Determination Letter University Leadership Academy	FY2002 Payments \$1,940 00	Remaining to be Paid \$0 00
20022269	Marcus Brown Move Up 3330 Troost Kansas City MO 64130	501(c)(3) Public	Funding to provide for on-going activities to build leadership among youth in the Hilltop homes
	Name on IRS Determination Letter Community Movement for Urban Progress Inc	FY2002 Payments \$2,110 04	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20022345	Deborah L. Craig President YouthNet, Greater Kansas City 104 W 9th Street Suite #104 Kansas City, MO 64105-1718	501(c)(3) Public	Funding to support the development of quality standards in Kansas City youth-serving organizations
	Name on IRS Determination Letter YouthNet of Greater Kansas City	FY2002 Payments \$250,000 00	Remaining to be Paid \$0 00
20022349	Lynn Navin President Association for the Education of Young Children of Missouri Stephens College Box 2063 Columbia, MO 65215	501(c)(3) Public	Funding to enhance operations for AEYC-MO as it serves early childhood providers through local affiliate chapters
	Name on IRS Determination Letter Association for the Education of Young Children of Missouri	FY2002 Payments \$40,000 00	Remaining to be Paid \$0 00
20022369	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	Funding to provide for KC-HOME, a strategic alliance consisting of five nonprofit agencies with the mission to assist individuals and families to become successful homeowners
	Name on IRS Determination Letter Consumer Credit Counseling Services	FY2002 Payments \$100,000 00	Remaining to be Paid \$0 00
20022373	Rita Valenciano Executive Director AVANCE Kansas City P O Box 171063 36 S Boeke Kansas City, KS 66117	501(c)(3) Public	To support general operations and capacity building of Avance - Kansas City to ensure that the parent education and family support needs of Spanish-speaking children and families are met in Kansas City, Kansas
	Name on IRS Determination Letter AVANCE Inc	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20022388	Andrew Campos Executive Director Minute Circle Friendly House 2405 Elmwood Kansas City, MO 64127	501(c)(3) Public	Funding for the agency's "Prime Time" (out-of-school time) youth development program
	Name on IRS Determination Letter Minute Circle Friendly House Association	FY2002 Payments \$35,000 00	Remaining to be Paid \$0 00
20022401	Kelly McKane Director of Development National Public Radio 635 Massachusetts Avenue, N W Washington, DC 20001-3753	501(c)(3) Public	Funding to provide for in-depth coverage of education reforms on NPR's newsmagazines Morning Edition and All Things Considered
	Name on IRS Determination Letter National Public Radio, Inc	FY2002 Payments \$150,000 00	Remaining to be Paid \$0 00
20022409	James D. Weill President Food Research & Action Center 1875 Connecticut Ave, NW Suite 540 Washington, DC 20009	501(c)(3) Public	Funding to support efforts to improve and expand child nutrition programs in the states of Missouri and Kansas
	Name on IRS Determination Letter Food Research & Action Center, Inc	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20022410	Kathy Jensen Director The University of Missouri - Kansas City, School of Education 5306 Holmes Street Kansas City, MO 64110-2438	Educational Institution	To support the Kansas City Area Assessment Project in developing standards-driven assessment modules and instructional units for metropolitan school districts
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2002 Payments \$19,000 00	Remaining to be Paid \$0 00
20022412	Jean Harty Executive Director KC Reads 3901 Rainbow Blvd Kansas City, KS 66160	501(c)(3) Public	Funding to provide books to incoming kindergarten students in the greater Kansas City area when they complete their pediatric school physicals
Name on IRS Determination Letter Kansas University Endowment Association		FY2002 Payments \$30,000 00	Remaining to be Paid \$0 00
20022413	Charles Gascich Program Coordinator Whatsoever Community Center 1201 Ewing Avenue Kansas City, MO 64126	501(c)(3) Public	Funding to support youth development programs in out-of-school time
Name on IRS Determination Letter Whatsoever Community Center		FY2002 Payments \$35,000 00	Remaining to be Paid \$0 00
20022415	Diana E Clemons Executive Director Future Leaders Outreach Network 202 W 36th Street Suite 2W Kansas City, MO 64111	501(c)(3) Public	Funding to provide for character leadership education for young people
Name on IRS Determination Letter Kingsway Ministries, Inc		FY2002 Payments \$7,410 00	Remaining to be Paid \$0 00
20022417	Carroll Macke, APR Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	Funding to develop new marketing materials to support the District's "Just Read" initiative in which parents and teachers work together to increase the amount of reading by students during out of school time
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2002 Payments \$20,000 00	Remaining to be Paid \$0 00
20022418	Michael Holland Headmaster & Executive Director Linden Hill School 154 South Mountain Road Northfield, MA 01360	Educational Institution	In appreciation of an EMKF Board member's service on the Nominating Committee
Name on IRS Determination Letter Linden Hill School		FY2002 Payments \$1,000 00	Remaining to be Paid \$0 00
20022426	John F Jennings Director Center on Education Policy 1001 Connecticut Avenue NW Suite 522 Washington, D C 20036	501(c)(3) Public	Funding to provide for monitoring and reporting on the federal role in education, and focusing the debate on education reform on the essential principles underlying public education
Name on IRS Determination Letter Center on Education Policy		FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20022439	David Brown Executive Director FIRST 200 Bedford St Manchester, NH 03101	501(c)(3) Public	Funding for a competitive robotics design program for middle- and high-school students
Name on IRS Determination Letter			
	US Foundation For The Inspiration and Recognition of Science and Technology	FY2002 Payments	Remaining to be Paid
		\$25,000 00	\$0 00
20022440	John B Harvey Executive Director City Vision Ministries, Inc 1321 N 7th Street Kansas City, KS 66101	501(c)(3) Public	Funding to promote community development efforts in the Northeast area of Kansas City, Kan
Name on IRS Determination Letter.			
	City Vision Ministries, Inc	FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20022444	Bernard Taylor Superintendent Kansas City, Missouri School District 1211 McGee Kansas City, MO 64106	Educational Institution	Funding to support the improvement of classroom libraries in the 32 Balanced Literacy Program schools
Name on IRS Determination Letter			
	Kansas City, Missouri School District	FY2002 Payments	Remaining to be Paid
		\$32,000 00	\$0 00
20022445	Ron Nitcher Director Fiscal Services and Operations Kansas Learning First Alliance 715 SE 10th Avenue Topeka, KS 66612	Government	Funding to support a statewide study on the quality of mathematics instruction in the state of Kansas in order to identify possible causes for the gaps in math achievement
Name on IRS Determination Letter			
	Kansas State Department of Education	FY2002 Payments	Remaining to be Paid
		\$35,000 00	\$15,000 00
20022446	Kathy R. Thornburg Professor and Director The University of Missouri - Columbia Office of Sponsored Program Administration 310 Jesse Hall Columbia MO 65211-1230	Educational Institution	Funding to conduct analysis across multiple initiatives and data bases examining school readiness, quality early childhood programs and child outcomes, with an emphasis on studies conducted in rural areas
Name on IRS Determination Letter			
	The Curators of the University of Missouri	FY2002 Payments	Remaining to be Paid
		\$68,764 00	\$0 00
20022459	James Scott Executive Director Applied Urban Research Institute 6314 Brookside Plaza Suite 302 Kansas City, MO 64113	501(c)(3) Public	Funding to enhance organizational effectiveness, and strengthen the organization's administrative procedures, marketing program and technical capacity
Name on IRS Determination Letter			
	Applied Urban Research Institute	FY2002 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
20022460	Andrea Shelton President The Don Bosco Center 531 Garfield Kansas City, MO 64124	501(c)(3) Public	To provide support for neighborhood youth development programs in out-of-school time
Name on IRS Determination Letter			
	Don Bosco Community Centers	FY2002 Payments	Remaining to be Paid
		\$100,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
20022473	Diane R. Hershberger Executive Director Kansas City Harmony Pioneer Campus 2700 E 18th Street Kansas City, MO 64127	501(c)(3) Public	Funding to provide support for organizational effectiveness and core operations
	Name on IRS Determination Letter Kansas City Harmony, Inc	FY2002 Payments \$50,000 00	Remaining to be Paid \$0 00
20022568	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. See detail on Statement # <u>20</u>
	Name on IRS Determination Letter Matching Gifts	FY2002 Payments \$935,788 26	Remaining to be Paid \$0 00
20022569	Manilyn Rundell 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	FY2002 Payments \$2,150 00	Remaining to be Paid \$0 00
20022570	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	FY2002 Payments \$44,381 05	Remaining to be Paid \$0 00
20022571	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: Ron Bernstein - \$1,515 50, Elizabeth Budd - \$2,534 29, Remona Callair - \$3,820 02, Alan Corbet - \$2,682 66, David Frankland - \$1,515 50, Sandi Lucata - \$2,694 79, Amy Millman - \$3,504 40, Dean Olson - \$2,509 74, Jim Pitofsky - \$608 00, Jeffrey Reid - \$669 24, Dorothy Ridings - \$2,687 00, Paulette Riley - \$2,438 50, Palle Rillinger - \$2,602 39, Patsy Shawver - \$2,527 04, Andrea Shelton - \$65 00, Andrea Silbert - \$2,404 15, Karen Swisher - \$2,782 50, Gail Vessels - \$377 40, Ivy Walker - \$1,515 50, Janet Washington Watson - \$2,744 60, Heather Weiss - \$4,728 50, and Raul Yzaguirre - \$2,687 00
	Name on IRS Determination Letter Center for Creative Leadership Scholarships	FY2002 Payments \$49,613 72	Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
	Grand Total (502 items)	\$48,276,061.28	\$29,327,382.00

Additional approved grants STMT 19-1 75,000⁰⁰

Center for Entrepreneurial Leadership
Additional approved grants STMT 19-3 3,939,472.00
33,341,854.00

Grants to:	<u>Paid</u>	<u>Approved</u>
INDIVIDUALS (20022570-1)	93,995	-0-
ORGANIZATIONS (ALL OTHER GRANTS)	<u>48,182,067</u>	<u>33,341,854</u>
	<u>48,276,062</u>	<u>33,341,854</u>

**EWING MARION KAUFFMAN FOUNDATION
 FY2002 TAX REPORT
 ADDITIONAL APPROVED GRANTS (with \$0 Paid)**

EIN 43-6064859
 Form 990-PF, Part XV

Number	Grantee	IRS Status	Purpose
20021850	Julia Kauffman Munel McBnen Kauffman Foundation 4801 Rockhill Road Kansas City, MO 64110-0204	Private Foundation	An in-kind grant for use of office space at 4801 Rockhill Road
	Name on IRS Determination Letter Munel McBnen Kauffman Foundation	FY2002 Payments \$0 00	Remaining to be Paid 00
20021989	Vanessa Finley Executive Director The First Step Fund 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding to provide microenterpse business development training in Northeast Kansas City, Kan
	Name on IRS Determination Letter The First Step Fund	FY2002 Payments \$0 00	Remaining to be Paid 75,000 00
Grand Total (2 items)			\$ 75,000.00

KAUFFMAN CENTER for ENTREPRENEURIAL LEADERSHIP
FY2002 TAX REPORT
ADDITIONAL APPROVED GRANTS (with \$0 Paid)

EIN 43-1649206
 Form 990-PF, Part XV

Number	Grantee	IRS Status	Purpose
20020854	Antionette Ball Program Director Women's Employment Opportunity Project, Inc. 2818 East Point Street, 2D East Point, GA 30344	501(c)(3) Public	Funding for the FastTrac Entrepreneurship Initiative which covers entrepreneurial development training
	Name on IRS Determination Letter Women's Employment Opportunity Project, Inc	FY2002 Payments	Remaining to be Paid
		\$0 00	5,000 00
20020870	Linda Lawrey Abner S Baker Central School 300 Lake Street Fort Morgan, CO 80701	Educational Institution	Entrepreneur Invention Society classroom implementation and local business plan competition
	Name on IRS Determination Letter Abner S Baker Central School	FY2002 Payments	Remaining to be Paid
		\$0 00	972 00
20020980	Krstina Hartel University of Wisconsin - Whitewater, Research and Sponsored Programs 2047 Roseman 800 West Main Street Whitewater WI 53190	Educational Institution	For the enlargement of Premier FastTrac programs for the state of Wisconsin
	Name on IRS Determination Letter University of Wisconsin - Whitewater	FY2002 Payments	Remaining to be Paid
		\$0 00	13,500 00
20021703	Bernard Meineke Director Georgia State University, Small Business Development Center, College of Business Administration University Plaza Atlanta, GA 30303-3308	Educational Institution	Funding for FastTrac program materials
	Name on IRS Determination Letter Georgia State University	FY2002 Payments	Remaining to be Paid
		\$0 00	8,000 00
20021707	Connie Callison Grants Administrator, Office of Sponsored Programs Virginia Polytechnic Institute & State University, Office of Sponsored Programs College Square 460 Turner Street Suite 306 Blacksburg, VA 24061-0170	Educational Institution	Funding for implementation of the 4-H Mini-Society program in Virginia
	Name on IRS Determination Letter Virginia Polytechnic Institute & State University	FY2002 Payments	Remaining to be Paid
		\$0 00	71,000 00

Number	Grantee	IRS Status	Purpose
20022065	B J Tatum Senior Pastor Canaan Academy 404 West Main Street Urbana, IL 61801	Educational Institution	Funding to implement the Making A Job curriculum in Illinois

Name on IRS Determination Letter

Canaan Academy

FY2002 Payments

\$0 00

Remaining to be Paid

1,000 00

20022293	Alan B Corbet Executive Director GO Connection 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding for continued support of the Western Missouri Women's Business Center as it works to provide expanded education, access to capital and advocacy services for women entrepreneurs
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Name on IRS Determination Letter

Growth Opportunity Connection dba Go Connection

FY2002 Payments

\$0 00

Remaining to be Paid

40,000 00

20030010	Patricia Costello The Institute for Education in Entrepreneurship and Venture Creation 4200 Somerset Suite 115 Prairie Village, KS 66208	501(c)(3) Public	Funding to support the transition of the Kauffman Fellows Program, the purpose of which is to provide an educational curriculum for graduates of masters' level programs targeted to the needs of entrepreneurs and venture capitalists. The Kauffman Center has recently determined to discontinue its operation of the Program and to transition sponsorship and operation of the Program to the Institute
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Name on IRS Determination Letter

Institute for Education in Entrepreneurship and Venture Creation

FY2002 Payments

\$0 00

Remaining to be Paid

3,800,000 00

Grand Total

(8 items)

\$3,939,472.00

Matching Gifts Totals by Organization

7/1/2001 - 6/30/2002

Subtitle 1
SubTitle 2
7/23/2002

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
The Actors' Fund of America	1	5,000 00	10,000.00
The Advertising Council Inc	1	100 00	200.00
Aids Project Los Angeles	2	134 00	268.00
AIDS Service Foundation of Greater Kansas City	11	600 00	1,200.00
The Alden Kindred of America, Inc	1	500 00	1,000.00
Alliance for Nonprofit Management	1	250 00	500.00
Alzheimer's Association, Heartland Chapter	19	1,235 00	2,470.00
American Cancer Society	2	75 00	150.00
American Cancer Society, Inc	3	300 00	600.00
American Diabetes Association - Missouri Affiliate, Inc	1	30 00	60.00
American Diabetes Association, National Center	2	40 00	80.00
The American Ditchley Foundation	1	200 00	400.00
American Foundation for AIDS Research	2	300 00	600.00
American Heart Association, Inc	4	275 00	550.00
American International College	1	2,000 00	4,000.00
American Ireland Fund	1	100 00	200.00
American Lung Association, Kansas	2	75 00	150.00
American Lung Association, Western Missouri Division	1	25 00	50.00
American Red Cross in Greater New York	1	100 00	200.00
American Red Cross, Kansas City	38	2,665 00	5,330.00
The Andrew Glover Youth Program, Inc	1	2,000 00	4,000.00
Archbishop Mitty High School	1	16,366 00	28,634.00
Archbishop O'Hara High School	2	340 00	680.00
The Arthritis Foundation, Inc	3	290 00	580.00
Associated Youth Services	3	600 00	1,200.00
Association for Research On Nonprofit Organizations & V	1	100 00	200 00
Avila College	2	1,075 00	2,150.00
Avon Products Foundation, Inc	1	250 00	500 00
Big Brothers & Big Sisters, Greater Kansas City	19	635 00	1,270.00
Blue Valley Educational Foundation	1	150 00	300.00
Bowling Green State University Foundation	1	500 00	1,000.00
Boy Scouts of America, Heart of America Council	3	25,065 00	50,130.00
Boy Scouts of America, Philmont Scout Ranch	1	2,500 00	5,000.00
Boys and Girls Clubs, Greater Kansas City	1	75 00	150.00
Breckenridge Music Institute, Inc	1	1,000 00	2,000.00

STAT 20-1

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
Bristlecone Health Services, Inc	1	500 00	1,000.00
University of Chicago	1	10,000 00	20,000.00
Bryn Mawr College	1	1,000 00	2,000.00
Butterfield Youth Services, Inc	11	1,100 00	2,200.00
California Institute of Technology	1	250 00	500.00
Camp Fire USA	1	2,500 00	5,000.00
Camps For Kids	1	25 00	50 00
Cancer Therapy and Research Center	1	50 00	100.00
Cape and Islands United Way	1	100 00	200.00
Cape Cod Community College Educational Foundation	1	585 00	1,170.00
Cape Cod Museum of Natural History	1	100 00	200.00
Cape Cod Opera	1	100 00	200.00
Cape Cod Symphony Orchestra	1	200 00	400.00
Cape Museum of Fine Arts, Inc	1	100 00	200.00
The Carter Center, Inc	1	100 00	200.00
Catholic Charities	4	1,175 00	2,350.00
Catholic Charities, of Kansas City-St Joseph, Inc	1	25 00	50.00
Center for Management Assistance	1	200 00	400.00
Center Point for Leaders	1	500 00	1,000.00
Central City Schools, The Central City School Fund	1	100 00	200.00
Central Union Mission	1	1,000 00	2,000.00
Chatham Cultural Council	1	500 00	1,000.00
Children's Center for the Visually Impaired	1	1,670 00	3,340.00
The Children's Mercy Hospital	1	200 00	400 00
The Children's Place	1	100 00	200.00
Christian Foundation for Children & Aging	4	235 00	470.00
Church of the Ascension Educational Corporation	3	4,000 00	8,000.00
City Union Mission	2	525 00	1,050.00
CIVICUS the World Alliance for Citizen Participation	1	400 00	800.00
Claremont Graduate University	1	1,500 00	3,000.00
Clinton County Historical Society	1	50 00	100.00
Coastal Conservation Association	1	1,000 00	2,000.00
Colorado Council on Economic Education	1	175 00	350.00
Colorado Music Festival	1	250 00	500.00
Columbia Business School	1	500 00	1,000 00
Common Cause Education Fund	1	100 00	200.00
Community Foundation of Cape Cod	1	100 00	200.00
The Conservation Fund	1	100 00	200.00
Creative Arts Center in Chatham, Inc	1	200 00	400.00
Cross-Lines Cooperative Council, Inc	1	100 00	200.00
Cystic Fibrosis Foundation	1	2,500 00	5,000.00
Deer Creek Public School	1	200 00	400 00

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
DeLaSalle Education Center	2	1,100 00	2,200.00
Diocese of Kansas City-St Joseph	1	325 00	650 00
Disabled American Veterans	1	50 00	100.00
Doctors Without Borders USA, Inc	1	100 00	200.00
The Peter F Drucker Foundation for Nonprofit Manageme	1	100 00	200.00
Duke University	1	8,183 00	16,366.00
Eagle Hill School	1	1,000 00	2,000.00
Earlham College	1	1,750 00	3,500.00
East Tennessee Childrens Hospital Inc	1	50 00	100.00
Education and Life Training Center	1	500 00	1,000.00
Eldredge Public Library	1	100 00	200.00
Epilepsy Foundation	1	25 00	50.00
Family Time Training, Inc	2	3,156 93	6,313.86
FireDonations	1	100 00	200.00
First Baptist Church of Raytown	1	25 00	50.00
Friends of Chamber Music	1	50 00	100.00
Friends of Powell Gardens Inc	1	40 00	80.00
Friends of the Kansas City Public Library Inc	1	40 00	80 00
Friends of the Zoo, Inc of Kansas City, Missouri	1	45 00	90.00
The Front Porch Alliance	1	1,000 00	2,000.00
Genesis School	1	300 00	600.00
Good Samaritan Project	1	100 00	200.00
Gore Range Natural Science School	1	7,500 00	15,000.00
Greater Kansas City Community Foundation & Affiliated	4	1,900 00	3,800.00
Greater Kansas City Council on Philanthropy	2	670 00	1,340.00
Greater Kansas City Local Investment Commission, Inc	1	4,000 00	8,000.00
The Greenwich Country Day School	1	1,500 00	3,000.00
Rensselaer Polytechnic Institute	3	20,500 00	41,000.00
Habitat for Humanity, Clay County	1	100 00	200.00
Harvesters	4	325 00	650.00
The Healthcare Foundation of Cape Cod	1	100 00	200.00
Heartland Mens Chorus	1	100 00	200 00
Helias Foundation Incorporation	1	100 00	200.00
Hillcrest Ministries	2	600 00	1,200.00
The Honorable Order of Kentucky Colonels, Inc	1	25 00	50.00
Hospice Foundation of Cape Cod, Inc	1	100 00	200.00
The Hospices of the National Capital Region	1	1,000 00	2,000.00
Housing Assistance Corporation	1	100 00	200.00
Hudson Valley Shakespeare Festival	1	1,500 00	3,000.00
Humane Society of the United States	1	25 00	50 00
INDEPENDENT SECTOR	1	200 00	400 00
Indiana University Foundation	2	250 00	500.00

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
Institute for Educational Leadership, Inc	1	2,000 00	4,000.00
The Institute for Global Ethics	1	100 00	200.00
Interfaith Housing Association	1	2,500 00	5,000.00
Iowa State University Foundation	2	75 00	150.00
Jewish Community Center	1	300 00	600.00
Jewish Community Federation of Richmond	1	200 00	400.00
Jewish Family & Children's Services	1	416 67	833.34
Jewish Federation of Greater Kansas City	3	5,250 00	10,500.00
Jewish National Fund	1	250 00	500.00
Johns Hopkins University	2	500 00	1,000.00
Johnson County Community College Foundation	2	6,500 00	9,700.00
Josephson Institute of Ethics	1	1,000 00	2,000.00
Junior Achievement of Memphis	1	8,000 00	16,000.00
Juvenile Diabetes Foundation	8	230 00	460.00
Kansas City Ballet	1	1,000 00	2,000.00
Kansas City Church Community Organization	1	100 00	200.00
Kansas City Harmony	2	60 00	120.00
Kansas City Public Television	4	310 00	620.00
Kansas City Rescue Mission	4	100 00	200.00
Kansas City Symphony Chorus	1	1,670 00	3,340.00
The Kansas City Symphony	1	50 00	100.00
Kansas SPECIALTY DOG Service Inc	1	1,000 00	2,000.00
Kansas University Endowment Association	6	25,650 00	51,300.00
Lawyers Committee for Human Rights	1	11,825 00	23,650.00
The Learning Exchange	1	1,000 00	2,000.00
Learning Leaders, Inc	3	15,000 00	10,000.00
The Leukemia & Lymphoma Society	4	1,150 00	2,300.00
The Leukemia & Lymphoma Society, Inc	1	25 00	50.00
Lifewater Inc	1	100 00	200.00
The Light House	1	25 00	50 00
Los Angeles Jewish Home for the Aging	1	100 00	200.00
Lydia's House, Inc	1	200 00	400.00
March of Dimes, White Plains NY	1	25 00	50.00
Marine Toys for Tots Foundation, Kansas City Chapter	1	50 00	100.00
Marquette University	1	25,000 00	50,000.00
Mesner Puppet Theater	1	100 00	200 00
Metropolitan Organization to Counter Sexual Assault	2	9,075 00	10,150 00
Michigan State University	2	8,000 00	16,000.00
Mid America Assistance Coalition	1	25 00	50.00
Midwest Center for Holocaust Education	1	500 00	1,000.00
Move Up	1	500 00	1,000.00
Muscular Dystrophy Association	1	50 00	100 00

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
Muscular Dystrophy Association, Inc	2	55 00	110.00
Muscular Dystrophy Association	3	150 00	300.00
Nanticoke Memorial Hospital	1	100 00	200.00
National Academy of Public Administration	1	300 00	600.00
National Alliance for the Mentally III	1	75 00	150.00
National Association for Children of Alcoholics	1	50 00	100.00
National Association for the Advancement of Colored Peo	1	100 00	200.00
National Audobon Society	1	25 00	50.00
National Caregiving Foundation	1	50 00	100.00
National Civic League	1	300 00	600.00
National Conference for Community and Justice	3	375 00	750.00
National Council of the Churches of Christ U S A	2	50 00	100.00
National Ghost Ranch Foundation, Inc	1	100 00	200.00
The National Mental Health Association	1	100 00	200.00
National Multiple Sclerosis Society, Denver	4	150 00	200.00
National Multiple Sclerosis Society, Mid America	3	75 00	150.00
National Museum of Women in the Arts	1	50 00	100.00
National Repertory Orchestra, Inc Colorado Philharmonic	1	1,000 00	2,000.00
The Nature Conservancy	1	50 00	100.00
Negro Leagues Baseball Museum Inc	5	1,335 00	2,670.00
Nelson Gallery Foundation	1	200 00	400.00
The Nelson-Atkins Museum of Art	1	5,000 00	10,000.00
New House, Inc	1	50 00	100.00
New York City Public/Private Initiatives, Inc	1	50 00	100.00
New York Fire Fighters 9-11 Disaster Relief Fund	1	50 00	100.00
Oak Park Elementary School	1	25 00	50.00
Oceanographic Teaching Stations	1	100 00	200.00
Old Village Association	1	100 00	200.00
Omicron Delta Kappa Foundation Inc	1	100 00	200.00
O'Neill Health Center, Inc	1	1,000 00	2,000.00
Operation Break Through	1	100 00	200.00
Our Lady of Presentation School	1	1,000 00	2,000.00
Parkinson Association of Greater Kansas City	1	100 00	200.00
A Peaceful Place	1	1,000 00	2,000 00
Piper Community Education Association	2	1,745 00	3,490.00
Planned Parenthood of Kansas and Mid-Missouri	2	200 00	400.00
Platte County R-3 School District, Platte City High Schoo	1	50 00	100 00
Project AIM	1	250 00	500.00
Project Angel Food	1	50 00	100.00
R M Pyles Boys Camp	1	100 00	200.00
Research Foundation	1	75 00	150.00
reStart Inc , Kansas City	3	200 00	400.00

STMT 20-5

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
Rockhurst High School	1	250 00	500.00
Rockhurst University	2	2,150 00	4,300.00
Ronald McDonald House Charities, Kansas City	2	150 00	300.00
Rose-Hulman Institute of Technology	1	7,000 00	14,000.00
Safehome, Inc	1	2,000 00	4,000.00
Saint Luke's Hospital Foundation	1	200 00	400.00
Salvation Army of Norman Oklahoma	1	500 00	1,000.00
Salvation Army, Kansas City, MO	1	100 00	200.00
The Salvation Army, Missouri Division	6	300 00	600.00
The Salvation Army, Washington	1	5,000 00	10,000.00
Samuel U Rodgers Community Health Center	1	125 00	250.00
Second Chance Animal Sanctuary	3	12,300 00	24,600.00
Shawnee Mission Northwest Cross Country Foundation	1	100 00	200.00
Sickle Cell Disease KC Chapter	1	50 00	100.00
Social Venture Partners of Greater Kansas City	3	5,400 00	10,800.00
Somerset Hills Learning Institute	1	150 00	300 00
Southern Poverty Law Center	2	200 00	400.00
Special Olympics, Kansas	2	125 00	250.00
St Ann's School	1	50 00	100.00
St Jude Children's Research Hospital	1	50 00	100.00
St Mark's Historic Landmark Fund	1	2,000 00	4,000.00
St Mary's College	1	200 00	400.00
St Regis School	1	300 00	600.00
St Scholastica Academy	1	250 00	500.00
St Teresa's Academy	1	100 00	200.00
The Starlight Children's Foundation	2	400 00	800.00
Starlight Theatre Association	1	1,000 00	2,000.00
Students in Free Enterprise	1	1,000 00	2,000.00
Summerfest Concerts and/or Recording, Inc	5	400 00	800.00
Summit Foundation	2	2,000 00	4,000.00
The Susan G Komen Breast Cancer Foundation	24	755 00	1,510.00
Syracuse University	1	250 00	500.00
Telfair Museum of Art Inc	2	6,500 00	13,000.00
Trustees of Phillips Academy	1	5,000 00	10,000.00
The Trustees of the University of Pennsylvania	1	350 00	700.00
Trustees of Tufts College	2	600 00	1,200.00
Unicorn Theatre	3	500 00	1,000.00
United Negro College Fund, Virginia	1	100 00	200.00
United Service Organization	1	50 00	100 00
United States Mission Corporation	1	35 00	70.00
United Way, Heart of America	8	85,119 61	141,870.12
University of Chicago, Graduate School of Business	1	10,000 00	20,000 00

Recipient Organization	Number of Gifts (Refunds not subtracted)	Gift(s) Amount(s)	Payment Amount
The University of Missouri - Columbia	1	100 00	200 00
The University of Missouri - Columbia, School of Vet Me	1	1,000 00	2,000.00
The University of Missouri - Kansas City	2	7,600 00	15,200.00
The University of Missouri - Kansas City, KCUR-FM	9	705 00	1,410.00
The University of Missouri - Kansas City, Women's Coun	1	50 00	100 00
University of Nebraska Foundation	1	1,000 00	2,000.00
University of North Dakota Foundation	1	2,500 00	5,000.00
University of Notre Dame	1	10,000 00	20,000.00
University of Notre Dame, Gigot Center for Entrepreneur.	1	100 00	200.00
University of Southern California	1	1,500 00	3,000.00
University of Virginia, Alumni Association	1	150 00	300.00
Up & Comers Junior Achievement Fund	1	50 00	100.00
Variety Health Center	2	2,000 00	4,000.00
Washington Humane Society	1	1,000 00	2,000.00
Washington University, Center for Social Development	1	500 00	1,000.00
Wayside Waifs, Inc	4	200 00	400.00
WBJC-FM	1	2,000 00	4,000.00
West Virginia University Foundation, Office of Developm	1	500 00	1,000.00
Westport Cooperative Services	1	87 14	174.28
WHO Women Helping Others, Inc	1	100 00	200.00
Wild Care, Inc	1	100 00	200.00
Wildwood Outdoor Educational Center	1	2,000 00	4,000.00
Women's Employment Network	3	2,920 00	5,840.00
The Women's Foundation of Greater Kansas City	4	1,334 33	2,668.66
The Workman Fund	1	100 00	200.00
World Faiths Center for Religious Experience & Study	2	200 00	400 00
World Wildlife Fund	1	25 00	50.00
Wylliams-Henry Danse Theatre	1	50 00	100.00
Young Men's Christian Association, Greater Kansas City	2	5,000 00	10,000.00
Grand Total		499,827.68	935,788.26

OCT 25 2001

J.C.Harmon High School

Dates: From 07/01/2001 to 10/30/2001

Kaufman Foundation - Project Choice
 Management Reports

Name/College	Soc Sec No.	HS Grad	Date Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Freeman, Maurice T Johnson County Community College	513-94-9182	1994			16.10		100.00	116.10

Total Number of Participants		1			16.10		100.00	116.10
Number Disqualified								
Remaining Active Participants								

STMT 21-1

Kaufman Foundation - Project Choice
Management Reports
Dates: From 07/01/2001 to 10/30/2001

J.C. Harmon High School

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition	Fees, Books	Room & Board	Travel/Incidentals	Total	Project Choice Award Payments
Bennett, Jeremy M University of Kansas	511-80-1086	1996	1996	1,840.13	1,400.00	50.00	2,490.13	650.00	1,450.00	1,450.00
Valdivieso, Josephine M Washington University of Topoka	498-80-2631	1996	1996	1,400.00	3,240.13	700.00	3,940.13	700.00	3,940.13	3,940.13
Total Number of Participants										
Number Disqualified										
Remaining Active Participants										

STMT 21-2

Kaufman Foundation - Project Choice
Management Reports

Dates: From 07/01/2001 to 10/30/2001

Name/College	Soc Sec No.	HS Date	Grad Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Harris, Byron Morehouse College	514-78-6177	1996			3,059.05			3,059.05
Jackson, Oranfel Kansas State University	432-37-9785	1996			416.99	6,078.40		6,495.39
Total Number of Participants								
2								
Number Disqualified								
2								
Remaining Active Participants								
2								

9,554.44

Kaufman Foundation - Project Choice
Management Reports
Dates: From 07/01/2001 to 10/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Nguyen, Ly University of Missouri: Kansas City	491-78-9710	1995	08-FEB-2001	1,729.35	1,143.00	2,872.35	645.71	2,872.35
Wooten, Sara Park University	513-96-2865	1995	08-FEB-2001	2,134.06	1,143.00	3,518.06	241.00	3,518.06

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

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Fears, Reginald L Stanford University	510-78-6899	1996		8,161.75	600.00		7,561.75	
Garner, Brandon University of Kansas	508-59-0935	1996						
Harris, Oniquita Langston University	513-78-6490	1996		64.36			314.36	
Moore, Phillip University of Kansas	489-80-7015	1996	01-JUN-2001	22.54			22.54	
Total Number of Participants								
4								
Number Disqualified								
1								
Remaining Active Participants								
3								

Project Choice Award Payments

5-18 11/15

Kaufman Foundation - Project Choice
 Management Reports
 Washington High School
 Dates: From 07/01/2001 to 10/30/2001

Name/College	Soc Sec No.	HS Grad	Date Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Murray, Demetrius Hampton University	110-60-3918	1995			1,927.03	4,013.00		5,940.03
----- Project Choice Award Payments -----								
Total Number of Participants		1			1,927.03	4,013.00		5,940.03
Number Disqualified			1					
Remaining Active Participants								1

STMT 21-6

Kaufman Foundation - Project Choice
Management Reports
Washington High School
Dates: From 07/01/2001 to 10/30/2001

Name/College	Soc Sec No.	HS Date	Grad Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/ Incidentals	Total
BILBERTY, Katrina L William Jewell College	512-80-9317	1996			2,599.41			2,599.41
Dyer, Michael North Carolina Agricultural and Technical State University	514-78-2876	1996			213.96	809.20		1,023.16
Holmes, Talona S Kansas State University	493-80-4410	1996			681.04	764.00	800.00	2,245.04
Johnson, Andre D Pittsburg State University	512-96-6065	1996			1,039.06	1,060.00		2,099.06
Total Number of Participants		4			4,533.47	2,633.20	800.00	7,966.67
Number Disqualified								
Remaining Active Participants								4

STMT 21-7

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/ Incidentals	Total
Bowers, Kyara Research College of Nursing	513-82-4802	1993	01-JUN-2001			2,560.00		2,560.00

Total Number of Participants		1				2,560.00		2,560.00
Number Disqualified		1						
Remaining Active Participants								

STMT 219

Name/College	Soc Sec No.	HS Grad Disqualified	HS Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Bledsoe, Tonia Pittsburg State University	515-80-2221	1996			719.48	455.00		1,174.48
Edgely, Mark A Park University	509-84-5449	1996			1,766.75		50.00	1,816.75

Project Choice Award Payments						455.00	50.00	2,991.23
Total Number of Participants					2	2,486.23		
Number Disqualified					2			
Remaining Active Participants					2			

Myandotte High School
 Dates: From 07/01/2001 to 10/30/2001
 Kaufman Foundation - Project Choice
 Management Reports
 Citizens' Scholarship Foundation of America
 Scholarship Management Services

Kauffman Foundation - Project Choice
Summary Report
Dates: From 07/01/2001 to 10/30/2001

School	1992 GRAD	1993 GRAD	1994 GRAD	1995 GRAD	1996 GRAD	Total
Hartman			116.10			116.10
Schlagle			3,518.06			3,518.06
Summer			7,224.85			7,224.85
Hessington			5,940.03			5,940.03
Hessport				7,966.67		7,966.67
Hyandote		2,560.00				2,560.00
Unknown				2,991.23		2,991.23
Totals		2,560.00	116.10	9,458.09	31,677.32	43,811.51
Freeman, Maurice			26343			26343
(Johnson County Community College-tuition, fees, books)						
Thomas, Eugene				30611		30611
(Baylor University-tuition, fees, books)						
						44,381.05

Invoices Total _____
 Ledger Balance _____
 Awards Paid _____*

* Totals must match!

- STMT 8/10

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART XI - LINE 4a
Recoveries of Amounts Treated As Qualifying Distributions
For Fiscal Year Ended June 30, 2002

EIN 43-6064859

Return of funds granted in prior years to various organizations	\$ 57,531
University of Pittsburgh (# 2001-0466) - \$681	
Kansas City Missouri School District (# 20002891) - \$3,941	
Kansas City Missouri School District (# 20002857) - \$1,238	
Kansas City Missouri School District (# 20002883) - \$1,860	
Kansas City Missouri School District (# 20002892) - \$4,030	
University of Pittsburgh (# 1999-0424) - \$479	
University of Pittsburgh (# 2001-0877) - \$472	
University of Missouri (# 20010252) - \$42,194	
Camp Fire Boys and Girls, Heartland Council (# 20022022) - \$2,636	
Return of funds granted in prior year to Citizens' Scholarship Foundation of America	\$ 54,626
Reimbursement from Danforth Foundation for Missouri Legislative Forum	\$ 238,279
	<u>\$ 350,436</u>

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, 2002

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	\$ 57,531
b	Return of funds granted in prior year to Citizens' Scholarship Foundation of America	\$ 54,626
c	Return of funds granted in prior year to Danforth Foundation	\$ 238,279
d	Revenue from sale of tax credits received as result of grant made to the Discovery Center for site clean-up (# 20012327)	<u>\$ 116,778</u>
	Total other revenue	<u><u>\$ 467,214</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 Refund of prior period charitable disbursement
- 11d Incidental revenue from the sale of tax credits that were received as a result of a grant

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2002

	Net proceeds	Cost	Total capital gains/(losses)	Partnerships (continued)	Net proceeds	Cost	Total capital gains/(losses)
Custodied accounts							
Cash Account	1,808	1,520	288	Charles River Partnership X	(179,785)		(179,785)
Janus Prio	133,106,327	151,545,149	(18,438,822)	Charles River Partnership XI	(1,500)		(1,500)
State Street Global Advisors	249,766,363	244,443,883	5,322,480	Chemicals & Materials Enterprise Associates LP	(18,365)		(18,365)
Gardner Lewis Asset Management	36,030,057	43,753,784	(7,723,727)	CID Ohio Equity Capital LP	(40,248)		(40,248)
Capital Guardian	123,344,054	128,883,023	(5,538,969)	Claffin Capital VI	(40,836)		(40,836)
Capital Guardian Emerging Balanced	69,610,732	76,534,430	(7,923,698)	Davidson Kemper Institutional Partners	1,971,467		1,971,467
Roccifer & Co	78,845,243	89,877,413	(11,032,170)	Discovery Fund II	(92,024)		(92,024)
Janus Chang	266,256,327	311,240,715	(44,984,388)	Fir Tree Institutional Value Fund LP	138,978		138,978
Templeton Managed Account	49,094,233	71,063,387	(21,969,154)	Foundation Capital III LP	(523,758)		(523,758)
Strong Capital Management - Small Cap	129,899,564	118,079,609	11,819,955	Institutional Venture Partners VIII	(892,878)		(892,878)
PLMCO	620,728,196	914,871,959	(294,143,763)	InterSouth Partners III	(321,804)		(321,804)
Subtotal custodied accounts	2,072,845,724	2,148,094,892	(75,249,168)	InterSouth Partners IV	(558,856)		(558,856)
Broker accounts				Int'l Small Company Fund	(13,564)		(13,564)
A G Edwards	270,684	76,411	194,273	J H Whitney III LP	1,018,552		1,018,552
BancBoston Robertson Stephens	295,648	341,167	(45,519)	J H Whitney IV LP	(505,444)		(505,444)
Bank of America Securities LLC - Montgomery Div	379,098	498,831	(117,733)	KCEP I LP	61,803		61,803
CIBC World Markets	211,159	114,219	96,940	KCEP Ventures II LP	(695,156)		(695,156)
Hambrecht & Quist	1,080,496	368,818	711,680	L R Global Partners LP	(358,131)		(358,131)
Credit Suisse First Boston	679,054	262,568	416,486	Mayfield X	(184,810)		(184,810)
Deutsche Bank Alex Brown	750,158	258,980	491,178	Mayfield XI	(194,370)		(194,370)
Donaldson Lufkin & Jenrette	30,062	293,214	(263,152)	Meadowbrook Real Estate Fund LLC	815,968		815,968
J.P. Morgan	310,888	51,185	259,703	Metrichek Capital Partners	(1,046,297)		(1,046,297)
Leimann Brothers	714,878	215,190	499,688	Morganlatter Venture Partners V	(799,834)		(799,834)
Merrill Lynch, Pierce, Fenner & Smith	328,750	821,094	(492,344)	Morganlatter Venture Partners VI	(74,091)		(74,091)
Morgan Stanley Dean Witter	588,801	165,848	422,953	New Enterprise Associates VI	(851,481)		(851,481)
North Smith Barney	2,298,362	229,670	2,068,692	New Enterprise Associates VII	(537,224)		(537,224)
Thomas Weisel Partners	2,925,140	1,110,549	1,814,591	New Enterprise Associates VIII	(696,414)		(696,414)
U.S. Trust Strategic Trading	2,298,876	647,849	1,651,027	New Enterprise Associates IX	(320,802)		(320,802)
UBS PaineWebber	983,588	271,481	712,107	New Enterprise Associates X	(8,045)		(8,045)
Charles Schwab	478,506	127,815	350,691	Oak Investment Partners VII LP	(202,003)		(202,003)
Subtotal - broker accounts	14,601,890	6,820,803	7,781,087	Oak Investment Partners VIII LP	(1,432,283)		(1,432,283)
Partnerships				Oak Investment Partners IX LP	(109,485)		(109,485)
Abrigworth Bioventures	(3,354)		(3,354)	Oak Investment Partners X LP	(75)		(75)
ABS Capital Partners LP	(669,028)		(669,028)	OCM Opportunities Fund LP	68,995		68,995
ABS Capital Partners II LP	(10,791)		(10,791)	OCM Opportunities Fund II LP	1,251,648		1,251,648
ABS Capital Partners III LP	(1,052,750)		(1,052,750)	OCM Opportunities Fund III LP	84,571		84,571
Acacia Venture Partners LP	(598,602)		(598,602)	OCM Opportunities Fund IV LP	139,371		139,371
Acacia Venture Partners II LP	(350,199)		(350,199)	Olympic Venture Partners III LP	(142,257)		(142,257)
Accel VII LP	(57,237)		(57,237)	Olympic Venture Partners IV LP	(75,782)		(75,782)
Accel VIII LP	(97,350)		(97,350)	Onset Enterprise Associates II LP	(404,768)		(404,768)
Advent Private Equity Fund - Central Europe LP	203,115		203,115	Onset Enterprise Associates III LP	275,740		275,740
Advent Global Private Equity III LP	(863,328)		(863,328)	Pavlen Walden Ventures II LP	(108,718)		(108,718)
Apollo Investment Fund III LP	1,094,453		1,094,453	Polaris Venture Partners II LP	(495,508)		(495,508)
Apollo Investment Fund IV LP	498,112		498,112	Polaris Venture Partners III LP	(515,872)		(515,872)
Arch Venture Fund II LP	41,149		41,149	Polaris Ventures VI LP	(484,250)		(484,250)
Arch Venture Fund III LP	(118,075)		(118,075)	Spectrom Equity Investors LP	(717,781)		(717,781)
Arch Venture Fund IV LP	(550,578)		(550,578)	Spectrom Equity Investors II LP	(1,028,011)		(1,028,011)
Baltic Fund I LP	(1,147,748)		(1,147,748)	Spectrom Equity Investors III LP	(1,125,102)		(1,125,102)
Baltic Fund II LP	(11,512)		(11,512)	Triotech Partners LP	(152,241)		(152,241)
Baltic Fund III LP	(231,129)		(231,129)	US Venture Partners IV LP	(184,204)		(184,204)
Baltic Fund IV LP	(2,347)		(2,347)	US Venture Partners V LP	133,820		133,820
BancBoston Strategic Partners Fund LP	(133,187)		(133,187)	US Venture Partners VI LP	46,238		46,238
Barclay Partners V LP	347,877		347,877	US Venture Partners VII LP	(28,078)		(28,078)
Benchmark Capital Partners IV, LP	(513,987)		(513,987)	Venrock Associates II LP	306,229		306,229
Benchmark Capital Partners V LP	521,798		521,798	Venrock Associates III LP	54,904		54,904
Carroll Warwick Strategic Partners Fund LP	7,000		7,000	Waterseed Partners LP - Brookhaven	(1,889,847)		(1,889,847)
Catalyst Ventures Limited Partnership	13,860		13,860	Weston Presidio Capital III LP	(482,837)		(482,837)
CFB Venture Fund II LP	(1,011,037)		(1,011,037)	Wingate Partners II LP	(443,548)		(443,548)
Charles River Partnership IX				Subtotal partnerships (per K 1 g)	(18,331,147)		(18,331,147)
				Total realized capital gains/(losses)	2,070,938,187	2,153,718,487	(82,780,300)

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NFT	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT SEC TY SECTY	GN/LS GN/LS	SELL RATE BASE CURR	TRD DTS OF SUS/PAR	DTL FUND RSN NFT	ORIG BUYS BASE (N/LS)
FOREIGN CASH												
CURRENCY TRADES												
CUR - EURO CURRENCY												
** EUR **	003	5 40 4 85		5 40 4 56		13AUG01	00 00		113586 79	5 40		CI 29
** EUR **	005	6 13 5 50		6 13 5 38		13AUG01	00 00		113586 12	6 13		CI 12
** EUR **	011	946 59 875 67		946 59 829 22		18SEP01	00 00		1 083717 44 25	946 59		CI 44 25
** EUR **	013	769 29 709 86		769 29 667 15		18SEP01	00 00		1 083717 42 71	769 29		CI 42 71
** EUR **	015	42 39		42 36		18SEP01	00 00		1 083717 03	42		CI 03
** EUR **	017	14 91 13 76		14 91 12 93		18SEP01	00 00		1 083717 83	14 91		CI 83
EUR TOTAL		1 742 74 1 607 83		1 742 74 1,519 60			00 00		88 23			88 23
FOREIGN CASH TOTAL		1 607 83		1 519 60			00		88 23			88 23

FUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC BASE	GN/LS SECTY	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES					
FOREIGN CASH					
CURRENCY TRADES					
SPOTS					
			00 00	88 23	88 23
FOREIGN CASH TOTAL					
			00 00	88 23	88 23
CURRENCY TOTAL					
			00 00	88 23	88 23

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
CURRENCY TRADES SPOTS	00	88 23	88 23
FOREIGN CASH TOTAL	00	88 23	88 23
CURRENCY TOTAL	00	88 23	88 23

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FOREIGN CASH CURRENCY TRADES SPOTS	1,607 83	1,519 60	N/A	N/A

KAUFFMAN-CASH ACCT
EWING MARION KAUFFMAN FOUNDATI
FUND TOTAL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

FUND GAIN/LOSS TOTALS	BASE SEC CM/LS	BASE CURR CM/LS	BASE TOTAL CM/LS
NET GAINS/LOSSES			
FOREIGN CASH			
CURRENCY TRADES			
SPOTS	00	88 23	88 23
FOREIGN CASH TOTAL	00	88 23	88 23
CURRENCY TOTAL	00	88 23	88 23

RUN DATE 17 JUL02

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USD

ANNUAL

KAUFFMAN-CASH ACCT
EWING MARION KAUFFMAN FOUNDATI
MBS PAYDOWN/UP REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY
101	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SELTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR	NET BASE	NET BASE
								GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS				
FOREIGN CASH								
CURRENCY TRADES								
EUR - EURO CURRENCY								
** EUR **	003	5 40 4 85	5 40 4 56	13AUG01	13AUG01	1 113586	5 40	CT
						29		
** EUR **	005	6 13 5 50	6 13 5 38	15AUG01	15AUG01	1 113586	6 13	CT
						12		
** EUR **	011	946 59 873 47	946 59 829 22	18SEP01	18SEP01	1 083717	946 59	CT
						44 25		
** EUR **	013	769 29 709 84	769 29 667 15	18SEP01	18SEP01	1 083717	769 29	CT
						42 71		
** EUR **	015	42 39	42 36	18SEP01	18SEP01	1 083717	42	CT
						03		
** EUR **	017	14 91 13 76	14 91 12 93	18SEP01	18SEP01	1 083717	14 91	CT
						83		
EUR TOTAL								
		1 742 74 1,607 83	1 742 74 1 519 60				88 23	88 23

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS				
FOREIGN CASH TOTAL								
		1 607 83	1 519 60			88 23		88 23

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC BASE SEC	GN/LS GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES					
FOREIGN CASH					
	CURRENCY TRADES SPOTS		00 00		
			=====	88 23	===== 88 23
FOREIGN CASH TOTAL					
			00 00		
			=====	88 23	===== 88 23
CURRENCY TOTAL					
			00 00		
			=====	88 23	===== 88 23

FUND GAIN/LOSS TOTALS		BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS		00	
			=====	88 23
FOREIGN CASH TOTAL				
			00	
			=====	88 23
CURRENCY TOTAL				
			00	
			=====	88 23

21A1
USD

ANNUAL

KAUFFMAN-CASH ACCT
EWING MARTON KAUFFMAN FOUNDATI
DETAIL REALIZED GAIN/LOSS RLPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 5
AS-OF DATE 30JUN02

FUND TOTALS BASE PRINCIPAL NET BASE COST SHARES # OF TRANSACTIONS

FOREIGN CASH
CURRENCY TRADES
SPOTS

1 607 83

1,519 60

N/A

N/A

RUN DATE 17 JUL02

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2141
USD

KAUFFMAN-CASH ACCT
EWING MARION KAUFFMAN FOUNDATI
INTERIM MBS PAYDOWN REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 19
AS-OF DATE 30JUN2002

*** FUND MUST BE AN ID FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17JUL2002

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KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY CN/LS	SECY CN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN	NET BASE CN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY CN/LS				NET	

EQUITY

COMMON STOCK

USD - US DOLLAR

68521105	PARTNERRE LTD	COM		01OCT01	04OCT01	1 000000	17AUG00	TO 17AUG00	
656			154 246 53	10 855 84		00	3,400 000		10 855 84
680			171,385 04	30 514 62		00	4 000 000		30 514 62
697			115,684 90	21 200 53		00	2 700 000		21 200 53
832			119,969 52	12,759 49		00	2 800 000		12,759 49
002			34 277 01	4 002 19		00	800 000		4 002 19
150			64 610 54	12 223 89		00	1 500 000		12 223 89
202			103 784 15	14,898 04		00	2 400 000		14,898 04
211			60 541 92	9,945 72		00	1 400 000		9 945 72
245			82 144 03	18 543 52		00	1 900 000		18 543 52
440			95 137 30	25 418 91		00	2 200 000		25 418 91

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY CN/LS	SECY CN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN	NET BASE CN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY CN/LS				NET	

(CONTINUED)

USD - US DOLLAR

667			84 488 46	24 229 87		00	2 000 000		24 229 87
68521105	TOTAL		1 222 912 02	1 088 299 40		00			184 612 62
M41450103	PREFISE SOFTWARE SOLUTIONS LTD/SHS								
701			374 741 64	-101 627 82		00	17,900 000		-101 627 82
019			440 759 81	33 123 72		00	22 000 000		33,123 72
298			161 471 86	45 123 73		00	7 700 000		45 123 73
304			20 920 37	5,011 73		00	1 000 000		5 011 73
579			177 494 64	29 135 94		00	8 200 000		29 135 94
584			294 134 93	50 737 88		00	14 400 000		50 737 88
644			2 034 447 08	-108 330 85		00	99 600 000		-108 330 85
M41450103	TOTAL		3 449,196 64	3 514 022 33		00			-46 825 67
00738A104	ADIRAN INC	COM							
354			77 384 47	1,414 90		00	5 100 000		1,414 90

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 LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
376	153,594 88	159,761 49		30JUL01 -6,166 61	02AUG01	1 000000 00	31JAN01 TO 01FEB01 6,400 000	-6,166 61
714	47,524 21	49,495 06		15OCT01 -1,970 85	18OCT01	1 000000 00	01FEB01 TO 01FEB01 2,000 000	-1,970 85
718	88,453 01	89,091 10		15OCT01 -658 09	18OCT01	1 000000 00	01FEB01 TO 01FEB01 3,600 000	-658 09
010	67,757 74	69,293 08		05NOV01 1,535 34	08NOV01	1 000000 00	01FEB01 TO 01FEB01 2,800 000	-1,535 34
101	70,353 65	64,343 57		26NOV01 6,010 08	29NOV01	1 000000 00	01FEB01 TO 02FEB01 2,600 000	6,010 08
258	133,025 44	128,687 15		02JAN02 4,338 29	07JAN02	1 000000 00	02FEB01 TO 02FEB01 5,200 000	4,338 29
00738A106 TOTAL	639,508 30	638,055 92		1,452 38		00		1,452 38
007865108 014	AEROPOSTALE 22,454 86	COM 16,200 00		16MAY02 6 254 86	21MAY02	1 000000 00	15MAY02 TO 15MAY02 900 000	6,254 86
011659109 414	ALASKA AIR GROUP INC 155,754 03	COM 157,163 13		06AUG01 1,409 10	09AUG01	1 000000 00	31JUL00 TO 31JUL00 4,900 000	-1 409 10
100	162,014 14	164,067 21		26NOV01 -2,053 07	29NOV01	1 000000 00	31JUL00 TO 31JUL00 5,500 000	2,053 07
409	91,714 92	89,491 20		04FEB02 2,223 72	07FEB02	1 000000 00	31JUL00 TO 31JUL00 3,000 000	2,223 72

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 LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
413	131,467 54	131,253 77		05FEB02 208 77	08FEB02	1 000000 00	31JUL00 TO 31JUL00 4,400 000	208 77
444	91,844 05	95,457 28		19FEB02 -3,613 23	22FEB02	1 000000 00	31JUL00 TO 31JUL00 5,200 000	-3,613 23
457	131,092 95	131,253 77		20FEB02 -160 82	25FEB02	1 000000 00	31JUL00 TO 31JUL00 4,400 000	-160 82
478	109,643 19	107,389 45		25FEB02 2,253 74	28FEB02	1 000000 00	31JUL00 TO 31JUL00 3 600 000	2,253 74
481	73,790 73	71,592 96		25FEB02 2,197 77	28FEB02	1 000000 00	31JUL00 TO 31JUL00 2,400 000	2,197 77
011659109 TOTAL	947,316 55	947 668 77		-352 22		00		-352 22
02148M100 041	ALTIRIS INC 8,186 40	COM 9,000 00		23MAY02 -813 40	29MAY02	1 000000 00	22MAY02 TO 22MAY02 900 000	-813 40
052	834 49	1,000 00		24MAY02 -165 51	30MAY02	1 000000 00	22MAY02 TO 22MAY02 100 000	-165 51
02148M100 TOTAL	9,021 09	10,000 00		-978 91		00		-978 91
03072M108 632	AMERUS GROUP CO 155,795 30	COM 140,828 85		08APR02 14,966 45	11APR02	1 000000 00	28FEB02 TO 28FEB02 4 100 000	14,966 45
647	101,534 99	89 306 10		11APR02 12,228 89	16APR02	1 000000 00	28FEB02 TO 28FEB02 2,600 000	12,228 89

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUY'S DTI FUND RSN BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
678	77,305.07	48,697.00	8,608.07	19APR02	24APR02	1.000000	28FEB02 TO 28FEB02 2,000.000	8,608.07
688	54,827.97	50,913.65	5,114.52	25APR02	24APR02	1.000000	28FEB02 TO 28FEB02 900.000	5,114.52
692	154,850.69	140,828.85	14,021.84	24APR02	29APR02	1.000000	28FEB02 TO 28FEB02 4,100.000	14,021.84
699	105,870.40	96,175.80	9,694.60	25APR02	30APR02	1.000000	28FEB02 TO 28FEB02 2,800.000	9,694.60
718	82,530.73	75,566.70	6,964.03	01MAY02	06MAY02	1.000000	28FEB02 TO 28FEB02 2,200.000	6,964.03
730	184,969.42	168,507.65	16,461.77	03MAY02	08MAY02	1.000000	28FEB02 TO 28FEB02 4,900.000	16,461.77
765	277,771.62	261,048.60	16,723.02	09MAY02	14MAY02	1.000000	28FEB02 TO 28FEB02 7,600.000	16,723.02
766	161,387.13	151,133.40	10,253.73	09MAY02	14MAY02	1.000000	28FEB02 TO 28FEB02 4,400.000	10,253.73
768	1,184,589.29	1,116,326.25	68,263.04	10MAY02	14MAY02	1.000000	28FEB02 TO 28FEB02 57,500.000	68,263.04
03072M108 TOTAL	2,520,632.61	2,339,132.85	181,499.76					181,499.76
037933108 591	APRIA HEALTHCARE GROUP INC 252,245.57	COM 170,215.13	82,030.44	19SEP01	24SEP01	1.000000	31JUL00 TO 31JUL00 10,000.000	82,030.44

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUY'S DTI FUND RSN BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
479	91,937.45	76,125.85	15,811.60	25FEB02	28FEB02	1.000000	31JUL00 TO 31JUL00 4,200.000	15,811.60
683	178,070.58	117,813.82	60,256.76	19APR02	24APR02	1.000000	31JUL00 TO 31JUL00 6,500.000	60,256.76
057933108 TOTAL	522,253.60	344,154.80	158,098.80					158,098.80
050095108 392	ATWOOD OCEANICS INC 1,221,792.02	COM 1,470,394.50	248,602.48	02AUG01	07AUG01	1.000000	31JUL00 TO 31JUL00 38,600.000	248,602.48
412	336,149.60	407,596.40	-71,446.80	03AUG01	08AUG01	1.000000	31JUL00 TO 31JUL00 10,700.000	71,446.80
417	143,891.12	186,654.30	32,765.18	06AUG01	09AUG01	1.000000	31JUL00 TO 08NOV00 4,900.000	32,765.18
427	303,205.79	373,312.59	-70,106.80	07AUG01	10AUG01	1.000000	08NOV00 TO 08JUN01 9,800.000	70,106.80
050095108 TOTAL	2,015,038.53	2,437,959.79	422,921.26					422,921.26
053762100 671	AVIRON 68,577.71	COM 66,131.18	2,446.53	02OCT01	05OCT01	1.000000	04SEP01 TO 04SEP01 2,700.000	2,446.53
703	147,269.16	117,566.54	29,702.62	11OCT01	16OCT01	1.000000	04SEP01 TO 04SEP01 4,800.000	29,702.62
749	129,145.69	110,218.43	18,927.06	22OCT01	25OCT01	1.000000	04SEP01 TO 04SEP01 4,500.000	18,927.06

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
766	142,680 85	105,320 02	24OCT01	29OCT01	1 000000	00	04SEP01 TO 04SEP01	37,360 83	
							4,300 000		
768	81,405 28	58,783 27	24OCT01	29OCT01	1 000000	00	04SEP01 TO 04SEP01	22,622 01	
							2,400 000		
817	86,399 03	58,783 27	26OCT01	31OCT01	1 000000	00	04SEP01 TO 04SEP01	27,615 76	
							2,400 000		
075	84,844 17	54,333 96	20NOV01	26NOV01	1 000000	00	04SEP01 TO 04SEP01	28,510 21	
							2,300 000		
129	502,171 25	178,799 11	03DEC01	06DEC01	1 000000	00	04SEP01 TO 04SEP01	123,372 12	
							7,300 000		
132	371,732 59	217,987 95	03DEC01	06DEC01	1 000000	00	04SEP01 TO 04SEP01	153,744 64	
							8,900 000		
134	92,239 00	51,435 36	04DEC01	07DEC01	1 000000	00	04SEP01 TO 04SEP01	40,883 64	
							2,100 000		
154	137,695 41	73,479 08	11DEC01	14DEC01	1 000000	00	04SEP01 TO 04SEP01	64,216 33	
							3,000 000		
328	1,298,130 50	1,298,130 50	16JAN02	16JAN02	1 000000	00	04SEP01 TO 24SEP01	00	
							53,000 000		
053762100 TOTAL	2,942,290 62	2,592,968 87				00		549,321 75	
054937107	BB+T CORP	COM	09AUG01	14AUG01	1 000000	00	31JUL00 TO 31JUL00	15,850 80	
433	37 779 43	21,928 63					1,000 000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
728	29,654 01	19,735 77	16OCT01	19OCT01	1 000000	00	31JUL00 TO 31JUL00	9,918 24	
							900 000		
814	49,143 00	32,892 94	26OCT01	31OCT01	1 000000	00	31JUL00 TO 31JUL00	16,250 06	
							1,500 000		
054937107 TOTAL						00		42,019 10	
073325102	BEA SYS INC	COM	16OCT01	19OCT01	1 000000	00	31JUL00 TO 31JUL00	-52,650 74	
734	215,193 52	267,844 26					14,900 000		
271	206,786 89	203,130 21	04JAN02	09JAN02	1 000000	00	31JUL00 TO 29MAR01	3,656 68	
							11,300 000		
318	148,476 87	138,416 16	14JAN02	17JAN02	1 000000	00	29MAR01 TO 04APR01	10,060 71	
							7,700 000		
073325102 TOTAL	570,457 28	609,390 63				00		38,933 35	
124889V106	CBRL GROUP INC	COM	19SEP01	24SEP01	1 000000	00	24JAN01 TO 24JAN01	9,057 71	
585	128,326 72	119,269 01					6,300 000		
658	131,600 53	117,375 85	01OCT01	04OCT01	1 000000	00	24JAN01 TO 24JAN01	14,224 68	
							6,200 000		
690	266,935 42	223,392 74	05OCT01	11OCT01	1 000000	00	24JAN01 TO 24JAN01	43,542 68	
							11,800 000		
752	262,977 23	200,674 84	22OCT01	25OCT01	1 000000	00	24JAN01 TO 24JAN01	62,302 39	
							10,600 000		

ASSET ID	SECURITY DESCRIPTION LOI 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 CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG BUY DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
769	135 373 48	102 230 58		24OCT01	29OCT01	1 000000	24 JAN01 TO 24 JAN01	53 142 90
							5,400 000	
783	127,045 76	94,657 94		25OCT01	30OCT01	1 000000	24 JAN01 TO 25 JAN01	32 387 82
							5 000 000	
812	118 835 28	87,085 31		26OCT01	31OCT01	1 000000	25 JAN01 TO 25 JAN01	30 949 97
							4,600 000	
824	101 409 41	75 726 35		30OCT01	02NOV01	1 000000	25 JAN01 TO 23FEB01	75 683 06
							4,000 000	
830	96,549 07	71,940 04		31OCT01	05NOV01	1 000000	23FEB01 TO 26FEB01	24 609 03
							3 800 000	
043	757 655 22	579,306 61		15NOV01	20NOV01	1 000000	26FEB01 TO 01MAR01	178,348 61
							30 600 000	
242	113 998 29	71 940 04		31DEC01	04JAN02	1 000000	01MAR01 TO 01MAR01	42 058 25
							3 800 000	
263	1,096 075 25	723,186 68		02JAN02	07JAN02	1 000000	01MAR01 TO 10JUL01	372 888 57
							38 200 000	
12489V106 TOTAL	5 335 981 66	2,466 785 99		869 195 67				869 195 67
124501105 CIS CORP		COM		06AUG01	09AUG01	1 000000	02MAY01 TO 02MAY01	4 370 53
425	93 247 28	97 617 81					4 000 000	
458	583 117 31	546 659 72		07SEP01	12SEP01	1 000000	02MAY01 TO 02MAY01	-163 547 41
							22,400 000	

ASSET ID	SECURITY DESCRIPTION LOI 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 CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG BUY DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
573	122 572 39	178 152 50		17SEP01	20SEP01	1 000000	02MAY01 TO 02MAY01	55 580 11
							7 500 000	
124501105 TOTAL	598,931 98	822,430 03		223 498 05				-223 498 05
12686109 CABLEVISION NY GROUP CLASS A IL A				10JUL01	13JUL01	1 000000	31 JUL00 TO 31 JUL00	4 864 03
292	18 075 68	13 211 65					300 000	
160903100 CHARTER ONE FINL INC		COM		10JUL01	13JUL01	1 000000	31 JUL00 TO 31 JUL00	23 054 45
297	73,725 53	50 671 08					2 400 000	
309	115 624 83	78 117 92		12JUL01	17JUL01	1 000000	31 JUL00 TO 31 JUL00	37 506 91
							3 700 000	
353	160 031 15	105 564 75		17JUL01	24JUL01	1 000000	31 JUL00 TO 31 JUL00	56 466 40
							5 000 000	
730	60 809 96	46,247 41		16OCT01	19OCT01	1 000000	31 JUL00 TO 31 JUL00	14 562 55
							2 500 000	
737	85 797 13	66 354 99		17OCT01	22OCT01	1 000000	31 JUL00 TO 31 JUL00	19,442 14
							3 300 000	
014	71 497 61	50 268 93		06NOV01	09NOV01	1 000000	31 JUL00 TO 31 JUL00	21 228 68
							2 500 000	
105	74,279 51	52 974 53		27NOV01	30NOV01	1 000000	31 JUL00 TO 31 JUL00	21 311 98
							2 600 000	
274	1 365 525 11	1 020 778 48		04JAN02	09JAN02	1 000000	31 JUL00 TO 31 JUL00	344 746 63
							50 100 000	

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	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
289	632,256 15	476,770 78		08JAN02	11JAN02	1 000000	31JUL00	TO 20NOV01	
				155,485 37			25,400 000		155,485 37
160903100	TOTAL						00		491,798 11
162813109	CHECKFREE CORP NEW	COM		17DEC01	20DEC01	1 000000	31JUL00	TO 31JUL00	
207	92,696 91	115,296 38		-22,599 47			4,500 000		-22,599 47
696	183,568 50	223,207 74		25APR02	30APR02	1 000000	31JUL00	TO 31JUL00	
				-39,639 24			9,200 000		-39,639 24
762	220,983 33	237,764 77		09MAY02	14MAY02	1 000000	31JUL00	TO 31JUL00	
				-16,781 44			9,800 000		-16,781 44
784	261,254 42	266,878 82		10MAY02	15MAY02	1 000000	31JUL00	TO 19MAR01	
				-5,644 40			11,000 000		-5,644 40
162813109	TOTAL						00		84,664 55
16867C101	CHIEFTAIN INTL INC	COM		03AUG01	13AUG01	1 000000	31JUL00	TO 08JUN01	
453	2,525,900 00	1,601,945 31		923,954 69			87,100 000		923,954 69
179584107	CLAIRE S STORES INC	COM		20SEP01	25SEP01	1 000000	31JUL00	TO 31JUL00	
604	74,109 49	104,551 61		-30,442 12			5,700 000		-30,442 12
426	156,445 56	227,445 61		24SEP01	27SEP01	1 000000	31JUL00	TO 31JUL00	
				-71,000 05			12,400 000		-71,000 05
632	312,579 54	458,559 70		25SEP01	28SEP01	1 000000	31JUL00	TO 31JUL00	
				-145,980 16			25,000 000		-145,980 16

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	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
639	174,219 77	264,130 38		26SEP01	01OCT01	1 000000	31JUL00	TO 31JUL00	
				-89,910 61			14,400 000		-89,910 61
645	100,215 42	159,578 77		27SEP01	02OCT01	1 000000	31JUL00	TO 31JUL00	
				-59,363 35			8,700 000		-59,363 35
646	125,996 14	198,097 79		27SEP01	02OCT01	1 000000	31JUL00	TO 31JUL00	
				-72,101 65			10 800 000		-72,101 65
666	204,994 78	315,489 07		01OCT01	04OCT01	1 000000	31JUL00	TO 18DEC00	
				-110,494 29			17,200 000		110,494 29
673	134,201 75	205,434 75		02OCT01	05OCT01	1 000000	18DEC00	TO 21DEC00	
				-71,233 00			11,200 000		-71,233 00
683	489,755 97	724,524 32		03OCT01	09OCT01	1 000000	21DEC00	TO 08JUN01	
				-234,768 35			39,500 000		-234,768 35
179584107	TOTAL						00		-885,293 58
184190106	CLAYTON HOMES INC	COM		24JUL01	27JUL01	1 000000	08AUG00	TO 09AUG00	
360	213,184 04	133,607 22		79,576 82			15,700 000		79,576 82
470	137,223 41	88,746 40		16AUG01	21AUG01	1 000000	09AUG00	TO 09AUG00	
				48,477 01			9,100 000		48,477 01
482	231,828 44	150,186 22		20AUG01	23AUG01	1 000000	09AUG00	TO 10AUG00	
				81,642 24			15,400 000		81,642 24
526	43,353 55	28,281 82		30AUG01	05SEP01	1 000000	10AUG00	TO 10AUG00	
				15,071 73			2,900 000		15,071 73

KATH FMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L5 BASE SECY CN/L5	STL DT	SELL RATE BASE CURR CN/L5	TRD DTS SHS/PAR	OF ORG DTL FUND R5N	BUYS NET BASE GN/L5
(CONTINUED)									
USD - US DOLLAR									
533	73,252 55	47,786 53		31AUG01 25,466 02	06SEP01	1 000000	10AUG00 TO 10AUG00 4,900 000		25,466 02
051	74,722 50	47,952 60		19NOV01 26,769 90	23NOV01	1 000000	10AUG00 TO 10AUG00 4,900 000		26,769 90
053	72,681 09	46,973 98		19NOV01 25,707 11	25NOV01	1 000000	10AUG00 TO 10AUG00 4,800 000		25,707 11
145	116,796 09	71,439 59		07DEC01 45,356 50	12DEC01	1 000000	10AUG00 TO 10AUG00 7,300 000		45,356 50
224	93,716 86	53,874 35		20DEC01 39,892 51	24DEC01	1 000000	10AUG00 TO 10AUG00 5,500 000		39,892 51
458	51,567 17	34,251 86		20FEB02 17,315 31	25FEB02	1 000000	10AUG00 TO 10AUG00 3,500 000		17,315 31
466	142,199 86	94,926 58		21FEB02 47,273 28	26FEB02	1 000000	10AUG00 TO 10AUG00 9,700 000		47,273 28
489	194,347 07	127,221 19		26FEB02 67,125 88	01MAR02	1 000000	10AUG00 TO 10AUG00 13,000 000		67,125 88
516	423,258 15	260,314 14		04MAR02 162,944 01	07MAR02	1 000000	10AUG00 TO 14AUG00 26,600 000		162,944 01
526	197,777 02	121,349 45		05MAR02 76,427 57	08MAR02	1 000000	14AUG00 TO 15AUG00 12,400 000		76,427 57
620	615,425 73	347,962 84		03APR02 247,462 89	08APR02	1 000000	15AUG00 TO 24OCT00 37,600 000		247,462 89

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L5 BASE SECY CN/L5	STL DT	SELL RATE BASE CURR CN/L5	TRD DTS SHS/PAR	OF ORG DTL FUND R5N	BUYS NET BASE GN/L5
(CONTINUED)									
USD - US DOLLAR									
623	204,456 54	123,306 70		04APR02 81,149 84	09APR02	1 000000	24OCT00 TO 31JAN01 12,600 000		81,149 84
625	9,876 18	5,871 75		05APR02 4,004 43	10APR02	1 000000	31JAN01 TO 31JAN01 400 000		4,004 43
634	283,612 55	168,321 42		08APR02 115,289 13	11APR02	1 000000	31JAN01 TO 21SEP01 17,200 000		115,289 13
184190106	TOTAL								
	3,179,278 82	1,972,324 64		1,246,952 18		00-			1,206,952 18
200525103	COMMERCE BANCSHARES INC 046	121,203 40	106,146 53	28MAY02 15,056 87	31MAY02	1 000000	04JAN02 TO 04JAN02 2,700 000		15,056 87
231021106	CUMMINS INC 491	210,391 34	188,487 54	27FEB02 21,903 80	04MAR02	1 000000	20DEC01 TO 20DEC01 5,000 000		21,903 80
507	222,291 66	188,487 54		04MAR02 33,804 12	07MAR02	1 000000	20DEC01 TO 20DEC01 5,000 000		33,804 12
543	145,117 82	120,632 03		11MAR02 24,485 79	14MAR02	1 000000	20DEC01 TO 20DEC01 3,200 000		24,485 79
589	76,598 85	60,316 01		20MAR02 16,082 84	25MAR02	1 000000	20DEC01 TO 20DEC01 1,600 000		16,082 84
616	119,362 40	98,013 52		03APR02 21,348 88	08APR02	1 000000	20DEC01 TO 20DEC01 2,600 000		21,348 88
626	51,896 43	41,467 26		05APR02 10,429 17	10APR02	1 000000	20DEC01 TO 20DEC01 1,100 000		10,429 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 SECTY GN/LS	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
641	99.117 01	75.395 02		10APR02	15APR02	1 000000	20DEC01 TO 20DEC01 2,000 000
				23,721 99		00	23,721 99
677	131.764 02	105.553 02		18APR02	23APR02	1 000000	20DEC01 TO 20DEC01 2,800 000
				26.211 00		00	26,211 00
231021106	TOTAL						
	1,056,339 53	878,351 94		177,987 59		00	177,987 59
256049105	DOBSON COMMUNICATIONS CORP	CL A		17AUG01	22AUG01	1 000000	31JUL00 TO 31JUL00 6,200 000
476	99.196 69	102.740 07		-3,543 38		00	-3,543 38
484	788 101 32	818,606 35		20AUG01	23AUG01	1 000000	31JUL00 TO 04OCT00 49,400 000
				-30,505 03		00	-30,505 03
490	79,747 34	82,854 89		21AUG01	24AUG01	1 000000	04OCT00 TO 09OCT00 5,000 000
				-3,107 55		00	-3,107 55
560	684,477 18	613,126 22		06SEP01	11SEP01	1 000000	09OCT00 TO 31JAN01 37,000 000
				71,350 96		00	71,350 96
570	448,428 37	818,606 36		17SEP01	20SEP01	1 000000	31JAN01 TO 08JUN01 49,400 000
				-370,177 99		00	-370,177 99
256049105	TOTAL						
	2,099,950 90	2,435,933 89		-335,982 99		00	-335,982 99
256743105	DOLLAR THRIFTY AUTOMOTIVE GRP COM			19JUL01	24JUL01	1 000000	31JUL00 TO 31JUL00 14,400 000
344	280,770 45	255 026 25		25,744 20		00	25,744 20
114	88,810 22	102,473 03		28NOV01	03DEC01	1 000000	31JUL00 TO 31JUL00 7,100 000
				-13,662 81		00	-13,662 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 SECTY GN/LS	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
111	88.014 35	101,029 75		29NOV01	04DEC01	1 000000	31JUL00 TO 31JUL00 7,000 000
				-13,015 40		00	-13,015 40
119	95,547 89	102,473 03		30NOV01	05DEC01	1 000000	31JUL00 TO 31JUL00 7,100 000
				-6,925 14		00	-6,925 14
144	90,968 95	90,926 77		07DEC01	12DEC01	1 000000	31JUL00 TO 31JUL00 6,300 000
				42 18		00	42 18
160	151,923 32	150,101 34		12DEC01	17DEC01	1 000000	31JUL00 TO 31JUL00 10,400 000
				1,821 98		00	1,821 98
244	39,133 57	37,525 25		28DEC01	03JAN02	1 000000	31JUL00 TO 31JUL00 2,600 000
				1,608 32		00	1,608 32
250	91,219 11	85,153 44		31DEC01	04JAN02	1 000000	31JUL00 TO 31JUL00 5,900 000
				6,065 67		00	6,065 67
257	61,124 68	57,731 15		02JAN02	07JAN02	1 000000	31JUL00 TO 31JUL00 4,000 000
				3,393 53		00	3,393 53
549	179,397 30	173,193 44		22JAN02	25JAN02	1 000000	31JUL00 TO 31JUL00 12,000 000
				6,203 86		00	6,203 86
555	106,398 39	101,029 51		23JAN02	28JAN02	1 000000	31JUL00 TO 31JUL00 7,000 000
				5,368 88		00	5,368 88
530	1 781 17	1,443 28		06MAR02	11MAR02	1 000000	31JUL00 TO 31JUL00 100 000
				337 89		00	337 89
686	220 983 35	145,771 15		22APR02	25APR02	1 000000	31JUL00 TO 03NOV00 10,100 000
				75,212 20		00	75,212 20

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
698	91,532 16	60,814 51	09OCT01 12OCT01 30,717 65		1 000000 00	31JUL00 TO 31JUL00 1,800 000	30,717 65
721	60,387 98	37,164 42	15OCT01 18OCT01 23,223 56		1 000000 00	31JUL00 TO 31JUL00 1,100 000	23,223 56
117	102,476 57	58,122 63	30NOV01 05DEC01 44,553 94		1 000000 00	31JUL00 TO 31JUL00 1,700 000	44,553 94
124	126,236 87	71,798 55	05DEC01 06DEC01 54,438 32		1 000000 00	31JUL00 TO 31JUL00 2,100 000	54,438 32
137	58,103 86	30,770 81	05DEC01 10DEC01 27,333 05		1 000000 00	31JUL00 TO 31JUL00 900 000	27,333 05
285	85,538 01	47,865 70	07JAN02 10JAN02 37,672 31		1 000000 00	31JUL00 TO 27SEP00 1,400 000	37,672 31
286	417,808 14	242,747 46	08JAN02 11JAN02 175,060 68		1 000000 00	27SEP00 TO 09NOV00 7,100 000	175,060 68
293	48,111 99	27,351 83	09JAN02 14JAN02 20,760 16		1 000000 00	09NOV00 TO 13NOV00 800 000	20,760 16
294	113,385 54	64,960 59	09JAN02 14JAN02 48,424 95		1 000000 00	13NOV00 TO 13NOV00 1,900 000	48,424 95
295	390,763 08	222,233 59	09JAN02 14JAN02 168,529 49		1 000000 00	13NOV00 TO 17JAN01 6,500 000	168,529 49
348	94,348 58	58,122 63	22JAN02 25JAN02 36,225 95		1 000000 00	17JAN01 TO 17JAN01 1,700 000	36,225 95

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
368	595,247 62	358,992 73	24JAN02 29JAN02 236,254 89		1 000000 00	17JAN01 TO 20NOV01 10,500 000	236,254 89
285512109 TOTAL							
	2,295,012 53	1,345,138 54	949 873 99		00		949,873 99
291525103	EMHIS COMMUNICATIONS CORP	CL A	06DEC01 11DEC01 -41,820 89		1 000000 00	31JUL00 TO 31JUL00 8 100 000	-41,820 89
146	146,848 09	188,668 98	07DEC01 12DEC01 -36,539 14		1 000000 00	31JUL00 TO 31JUL00 8,200 000	-36,539 14
147	154,459 07	190,998 23	18DEC01 13DEC01 -27,712 87		1 000000 00	31JUL00 TO 31JUL00 6,100 000	-27,712 87
149	114,371 18	142,084 05	12DEC01 17DEC01 -23,463 38		1 000000 00	31JUL00 TO 31JUL00 5,800 000	-23,463 38
159	111,632 93	135,096 31	31DEC01 04JAN02 -439 05		1 000000 00	31JUL00 TO 31JUL00 9,500 000	-439 05
246	220,839 38	221,278 43	07JAN02 10JAN02 10,482 94		1 000000 00	31JUL00 TO 31JUL00 6,000 000	10,482 94
281	150,237 74	139,754 80	09JAN02 14JAN02 17,946 98		1 000000 00	31JUL00 TO 05SEP00 9,500 000	17,946 98
292	239,225 41	221,278 43	25JAN02 30JAN02 -85 32		1 000000 00	05SEP00 TO 12SEP00 2,600 000	-85 32
366	60,475 09	60,540 41	12FEB02 15FEB02 3,540 90		1 000000 00	12SEP00 TO 26SEP00 2,500 000	3,540 90
427	61,772 07	58,231 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 BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG NET	BUY DTL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
455	98 918 51	93 169 87		19FEB02	22FEB02	1 000000	26SEP00 TO 26SEP00	4 000 000	5 748 64
484	1 881 184 52	1,770 227 45		25FEB02	28FEB02	1 000000	26SEP00 TO 28NOV01	76 000 000	110 957 07
291525103	TOTAL								
	3,259 963 99	3,221,348 13							18 615 86
292845104	ENGELHARD CORP 264	77,307 41	55 406 98	02JUL01	06JUL01	1 000000	11SEP00 TO 11SEP00	3,000 000	21 900 43
282	53,228 02	36 937 98		09JUL01	12JUL01	1 000000	11SEP00 TO 11SEP00	2 000 000	16,290 04
500	477,762 12	344,941 59		24AUG01	28AUG01	1 000000	11SEP00 TO 11SEP00	18,400 000	132 820 53
760	124,522 97	92,649 78		23OCT01	26OCT01	1 000000	11SEP00 TO 11SEP00	4 900 000	51,873 19
350	1,796,400 80	1,342 676 42		22JAN02	25JAN02	1 000000	11SEP00 TO 20SEP01	71 000 000	453 924 38
359	165 304 86	122 902 77		25JAN02	28JAN02	1 000000	20SEP01 TO 20SEP01	6 500 000	42,402 09
292845104	TOTAL								
	2 694,526 18	1 995 315 52							699,210 66
293620104	EMIEGRIS INT 384	320 903 25	190,962 12	01AUG01	06AUG01	1 000000	30NOV00 TO 30NOV00	25,900 000	129 941 13

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 BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG NET	BUY DTL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
385	304 230 34	181,377 15		01AUG01	06AUG01	1 000000	30NOV00 TO 30NOV00	24 600 000	122,853 19
279	212,936 26	128,716 90		07JAN02	10JAN02	1 000000	30NOV00 TO 30NOV00	17 100 000	84 219 36
315	314 748 97	197,215 37		14JAN02	17JAN02	1 000000	30NOV00 TO 01DEC00	24 200 000	117,533 60
519	133 717 11	81 294 88		05MAR02	08MAR02	1 000000	01DEC00 TO 01DEC00	10 800 000	52,422 23
551	93 852 86	58,712 97		15MAR02	18MAR02	1 000000	01DEC00 TO 01DEC00	7 800 000	35,139 89
703	173,762 76	87,516 73		29APR02	02MAY02	1 000000	01DEC00 TO 01DEC00	11,600 000	86,446 03
706	76 054 20	37,636 52		30APR02	03MAY02	1 000000	01DEC00 TO 01DEC00	5 000 000	38,417 68
748	198 446 52	94 844 03		08MAY02	13MAY02	1 000000	01DEC00 TO 01DEC00	12,600 000	103 602 49
001	169 044 91	79,036 69		13MAY02	16MAY02	1 000000	01DEC00 TO 01DEC00	10 500 000	90 008 22
794	80 928 41	36 883 79		14MAY02	17MAY02	1 000000	01DEC00 TO 01DEC00	4 900 000	66,044 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 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								
293620104	TOTAL							
	2,078,625 59	1,173,997 15		904,678 44		00		904,628 44
29412E100	EDN LABS INC	COM		23MAY02	29MAY02	1 000000	22MAY02 TO 22MAY02	
042	7,454 57	7,500 00		-45 43		00	500 000	-45 43
320960107	FIRST HEALTH GROUP CORP	COM		19APR02	24APR02	1 000000	09JAN02 TO 09JAN02	
680	140,157 77	113,591 49		26,566 28		00	5,000 000	26,566 28
338032204	FISHER SCIENTIFIC INTL INC	COM NEW		13FEB02	19FEB02	1 000000	12FEB02 TO 12FEB02	
432	385,379 20	384,100 00		-720 80		00	14,300 000	-720 80
799	2,218,110 27	1,908,900 00		309,210 27		00	70,700 000	309,210 27
338032204	TOTAL							
	2,403,489 47	2,295,000 00		308,489 47		00		308,489 47
369300108	GENERALE CABLE CORP DEL NEW	COM		02JUL01	06JUL01	1 000000	31JUL00 TO 31JUL00	
263	503,936 88	228,401 10		275,535 78		00	28,200 000	275,535 78
387328107	GRANITE CONSTR INC			21JUN02	26JUN02	1 000000	01MAR02 TO 01MAR02	
123	78,743 21	77,629 62		1,113 59		00	3,300 000	1,113 59
412552309	HARKEN ENERGY CORP	COM NEW		06AUG01	09AUG01	1 000000	08NOV00 TO 22JAN01	
423	135,118 23	1,275,085 14		-1,139,966 91		00	67,690 000	-1,139,966 91
423452101	HELMERICH AND PAYNE INC	COM		26OCT01	31OCT01	1 000000	31JUL00 TO 31JUL00	
811	133,244 33	126,568 84		6,675 49		00	4,200 000	6,675 49
041	102,986 51	123,555 30		-20,568 79		00	31JUL00 TO 31JUL00	-20,568 79
							4,100 000	

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 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								
095	103,796 53	120,541 75		19NOV01	23NOV01	1 000000	31JUL00 TO 31JUL00	
						00	4,000 000	-16,745 22
389	45,599 31	45,077 22		31JAN02	05FEB02	1 000000	31JUL00 TO 31JUL00	
						00	1,500 000	522 09
576	72,808 90	54,092 66		20MAR02	25MAR02	1 000000	31JUL00 TO 31JUL00	
						00	1,800 000	18,716 24
423452101	TOTAL							
	458,435 50	469,835 77		-11,400 19		00		-11,400 19
42822Q100	HEWITT ASSOCS INC	COM		27JUN02	02JUL02	1 000000	26JUN02 TO 26JUN02	
150	212,056 40	180,500 00		31,556 40		00	9,500 000	31,556 40
45245W109	IMCLONE SYS INC	COM		02JUL01	06JUL01	1 000000	31JUL00 TO 22DEC00	
262	143,215 22	79,159 70		64,055 52		00	2,800 000	64,055 52
317	221,992 60	141,356 60		13JUL01	18JUL01	1 000000	22DEC00 TO 22DEC00	
						00	5,000 000	80,636 00
324	107,871 40	70,678 30		16JUL01	19JUL01	1 000000	22DEC00 TO 05JAN01	
						00	2,500 000	57,193 10
326	420,457 78	279,886 07		16JUL01	19JUL01	1 000000	05JAN01 TO 16FEB01	
						00	9,900 000	140,571 71
332	1,520,621 68	992,323 33		17JUL01	20JUL01	1 000000	16FEB01 TO 09MAR01	
						00	35,100 000	528,298 35

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 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	BUYS GN/LS
(CONTINUED)									
USD - US DOLLAR									
247	21,119 68	15,007 68		31DEC01	04 JAN02	1 000000	31 JUL00 TO 31 JUL00		
				6,112 00		00	1,100 000		6,112 00
267	110,146 14	79,131 59		03JAN02	08 JAN02	1 000000	31 JUL00 TO 31 JUL00		
				31,014 75		00	5,800 000		31,014 75
404	144,265 03	94,139 06		04FEB02	07FEB02	1 000000	31 JUL00 TO 31 JUL00		
				50,123 97		00	4,900 000		50,123 97
465855104 TOTAL	900,372 63	636,581 85		263,790 78		00			263,790 78
466367109 JACK IN THE BOX INC	COM			06AUG01	09AUG01	1 000000	31 JUL00 TO 31 JUL00		
421	230,485 86	119,985 54		110,500 30		00	7,600 000		110,500 30
459	162,994 63	80,514 63		15AUG01	20AUG01	1 000000	31 JUL00 TO 31 JUL00		
				82,478 00		00	5,100 000		82,478 00
021	165,545 00	85,654 47		21MAY02	24MAY02	1 000000	31 JUL00 TO 31 JUL00		
				79,888 53		00	5,000 000		79,888 53
126	69,272 71	35,975 72		21JUN02	26JUN02	1 000000	31 JUL00 TO 31 JUL00		
				33,296 99		00	2,100 000		33,296 99
466367109 TOTAL	628,298 20	322,154 38		306,163 82		00			306,163 82
482584109 K MART CORP	COM			03JUL01	09JUL01	1 000000	14NOV00 TO 14NOV00		
271	171,894 25	95,737 59		76,156 66		00	15,000 000		76,156 66
279	481,805 88	280,830 26		04JUL01	11JUL01	1 000000	14NOV00 TO 14NOV00		
				200,975 62		00	44,000 000		200,975 62

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 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	BUYS GN/LS
(CONTINUED)									
USD - US DOLLAR									
295	192,633 15	114,885 10		10JUL01	13JUL01	1 000000	14NOV00 TO 14NOV00		
				77,748 05		00	18,000 000		77,748 05
315	605,979 24	352,952 57		12JUL01	17JUL01	1 000000	14NOV00 TO 14NOV00		
				253,026 67		00	55,300 000		253,026 67
331	96,044 78	54,251 30		16JUL01	19JUL01	1 000000	14NOV00 TO 14NOV00		
				41,795 48		00	8,500 000		41,795 48
375	377,073 46	214,452 20		30JUL01	02AUG01	1 000000	14NOV00 TO 14NOV00		
				162,621 24		00	35,600 000		162,621 24
388	393,163 96	214,452 19		02AUG01	07AUG01	1 000000	14NOV00 TO 31JAN01		
				178,711 77		00	33,600 000		178,711 77
482584109 TOTAL	2,318,596 72	1,327,561 21		991,035 51		00			991,035 51
488044108 KELLWOOD CO	COM			28NOV01	03DEC01	1 000000	31 JUL00 TO 25OCT01		
109	2,653,505 02	2,681,167 96		-27,662 94		00	124,300 000		-27,662 94
488360108 KEMET CORP	COM			11OCT01	16OCT01	1 000000	05SEP01 TO 05SEP01		
710	232,889 81	225,635 80		7,254 01		00	13,000 000		7,254 01
210	171,508 54	163,129 10		18DEC01	21DEC01	1 000000	05SEP01 TO 05SEP01		
				8,379 44		00	9,400 000		8,379 44
213	170,604 29	163,129 10		19DEC01	24DEC01	1 000000	05SEP01 TO 05SEP01		
				7,475 19		00	9,400 000		7,475 19
272	291,494 27	265,518 65		04JAN02	09JAN02	1 000000	05SEP01 TO 05SEP01		
				25,975 62		00	15,300 000		25,975 62

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL POST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
446	449,785 68	459,885 74		19FEB02 10,099 56	27FEB02	1 000000	05SLP01 TO 05SEP01 26,500 000 -10,099 56
512	90 738 65	90 241 65		04MAR02 497 00	07MAR02	1 000000	05SEP01 TO 05SEP01 5,200 000 497 00
515	108,298 37	104,124 96		04MAR02 4,173 41	07MAR02	1 000000	05SLP01 TO 05SLP01 6 000 000 4,173 41
525	180 754 28	173,541 60		05MAR02 7,212 68	08MAR02	1 000000	05SLP01 TO 05SEP01 10 000 000 7 212 68
615	813,393 45	728 874 72		02APR02 84,518 93	05APR02	1 000000	05SEP01 TO 20NOV01 42,000 000 84 518 93
488360108	TOTAL	2,509,467 57	2 374,080 80	135,386 72		00	135,386 72
501577100	KYPHON INC 026	COM		17MAY02 6,188 10	22MAY02	1 000000	17MAY02 TO 17MAY02 2 000 000 6 188 10
502392103	LTX CORP 436	COM		09AUG01 28,796 01	14AUG01	1 000000	19DEC00 TO 19DEC00 4 600 000 28 796 01
831	174 030 64	133 271 82		31OCT01 40 758 82	05NOV01	1 000000	19DEC00 TO 19DEC00 10 500 000 40 758 82
020	206 481 11	134 541 07		07NOV01 71,940 04	13NOV01	1 000000	19DEC00 TO 19DEC00 10,600 000 71 940 04
141	190,805 84	97 732 67		04DEC01 92,333 17	11DEC01	1 000000	19DEC00 TO 20DEC00 7 700 000 92,333 17

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL POST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
152	167 521 91	88 847 88		10DEC01 78,674 03	13DEC01	1 000000	20DEC00 TO 20DEC00 7,000 000 78,674 03
280	193,285 78	99,001 92		07JAN02 94,283 86	10JAN02	1 000000	20DEC00 TO 20DEC00 7 800 000 94 283 86
428	200,286 59	125,783 77		12FEB02 74,502 82	15FEB02	1 000000	20DEC00 TO 20DEC00 9 600 000 74 502 82
502392103	TOTAL	1 217,226 71	735 937 96	481 288 75		00	481 288 75
518415104	LATTICE SEMICONDUCTOR CORP 314	COM		12JUL01 144 471 65	17JUL01	1 000000	31JUL00 TO 31JUL00 15,300 000 144 471 65
691	442,410 25	391 694 11		05OCT01 50 716 14	11OCT01	1 000000	31JUL00 TO 31JUL00 25,500 000 50 716 14
637	127,317 30	98,690 60		07MAR02 28,626 70	12MAR02	1 000000	31JUL00 TO 31JUL00 6,300 000 28 626 70
671	105 923 80	93 991 04		18APR02 11 932 76	23APR02	1 000000	31JUL00 TO 31JUL00 6 000 000 11 932 76
518415104	TOTAL	1 054,534 04	818,786 79	235,747 25		00	235,747 25
521863100	LFAP WIRELESS INTL INC 566	COM		10SEP01 -52 397 94	13SEP01	1 000000	16AUG01 TO 16AUG01 24 300 000 -52 397 94
572	1 093 297 84	1 288 404 54		17SEP01 195 106 71	20SEP01	1 000000	16AUG01 TO 22AUG01 77 900 000 195 106 71

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	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									
580	161,555 11	203,432 30		18SEP01	21SEP01	1 000000	22AUG01	TO 30AUG01	
							12,300 000		-41,877 19
592	158,517 11	203,432 30		19SEP01	24SEP01	1 000000	30AUG01	TO 05SEP01	
							12,300 000		-44,915 19
521863100	TOTAL								
	1,766,182 79	2,100,479 82							-334,297 03
521865105	LEAR CORP	COM		05JUL01	10JUL01	1 000000	24NOV00	TO 24NOV00	
274	73,277 55	44,884 94					2,000 000		28,392 61
348	123,831 54	69,571 46		20JUL01	25JUL01	1 000000	24NOV00	TO 27NOV00	
							3,100 000		54,259 90
428	86,097 12	47,129 19		07AUG01	10AUG01	1 000000	27NOV00	TO 27NOV00	
							2,100 000		38,967 93
441	72,807 57	40,394 45		10AUG01	15AUG01	1 000000	27NOV00	TO 27NOV00	
							1,800 000		32,411 12
479	1,278,020 74	763,044 00		17AUG01	22AUG01	1 000000	27NOV00	TO 27NOV00	
							34,000 000		514,976 74
574	672,625 53	538,419 30		17SEP01	20SEP01	1 000000	27NOV00	TO 18DEC00	
							24,000 000		134,006 23
521865105	TOTAL								
	2,306,660 07	1,503,645 54							803,014 53
532774106	LIN TV CORP	CL A		03MAY02	08MAY02	1 000000	03MAY02	TO 03MAY02	
738	36,847 04	35,200 00					1,600 000		1,647 04

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	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									
553409103	MPS GROUP INC	COM		27JUL01	01AUG01	1 000000	31JUL00	TO 31JUL00	
372	134,598 53	134,501 35					20,000 000		-1,902 82
556	37,922 98	43,312 93		07SEP01	12SEP01	1 000000	31JUL00	TO 31JUL00	
							6,600 000		-5,389 95
270	589,619 12	474,332 46		04JAN02	09JAN02	1 000000	31JUL00	TO 11AUG00	
							75,400 000		115,286 66
742	187,579 67	135,253 95		07MAY02	10MAY02	1 000000	11AUG00	TO 11AUG00	
							21,500 000		52,325 72
750	131,991 50	94,363 22		08MAY02	13MAY02	1 000000	11AUG00	TO 21AUG00	
							15,000 000		37,628 28
753	56,613 28	40,890 73		08MAY02	13MAY02	1 000000	21AUG00	TO 21AUG00	
							6,500 000		15,722 55
763	199,677 29	146,577 54		09MAY02	14MAY02	1 000000	21AUG00	TO 22AUG00	
							23,300 000		53,099 75
013	96,404 08	67,312 43		16MAY02	21MAY02	1 000000	22AUG00	TO 12SEP00	
							10,700 000		29,091 65
062	150,815 63	113,235 87		30MAY02	04JUN02	1 000000	12SEP00	TO 12SEP00	
							18,000 000		37,579 76
078	126,939 66	94,363 22		04JUN02	07JUN02	1 000000	12SEP00	TO 12SEP00	
							15,000 000		32,576 44

KAUFFMAN-STRONG STRONG CAPITAL MANAGEMENT SUMMARY REALIZED GAIN/LOSS REPORT JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINIPAL NET	BASE PRINIPAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL SECY GNLS	BASE SECY GNLS	SELL RATE	TRD DT	ORIG BUYS
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553609103 TOTAL

1 712,161 76 1 566 143 70 366 018 04 02 JUL 01 06 JUL 01 1 000000 5,000 000 1 467 03

MSF INML DIRECT INC CL A 82 729 55 1 467 03 02 JUL 01 06 JUL 01 1 000000 5,000 000 1 467 03

83,124 24 01 074 77 2,049 47 03 JUL 01 09 JUL 01 1 000000 4,900 000 2 049 47

127,941 72 122,439 44 5 502 28 12 JUL 01 17 JUL 01 1 000000 7,400 000 5 502 28

127,536 95 122 439 44 5 097 51 23 JUL 01 26 JUL 01 1 000000 7,400 000 5 097 51

121,036 45 115,821 09 5 215 36 27 JUL 01 01 AUG 01 1 000000 7,000 000 5 215 36

62 341 67 56,255 96 6,085 71 17 AUG 01 22 AUG 01 1 000000 3,400 000 6,085 71

95,740 23 86 058 53 9 701 70 25 AUG 01 28 AUG 01 1 000000 5,200 000 9 701 70

55 407 24 49,637 61 5 769 63 05 SEP 01 05 SEP 01 1 000000 3,000 000 5 769 63

36,498 78 33 091 74 3 407 04 31 AUG 01 06 SEP 01 1 000000 2,000 000 3,407 04

40,745 50 44 675 05 3,910 35 01 OCT 01 04 OCT 01 1 000000 2,700 000 3,910 35

(CONTINUED) USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINIPAL NET	BASE PRINIPAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL SECY GNLS	BASE SECY GNLS	SELL RATE	TRD DT	ORIG BUYS
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5535106 TOTAL

1,166 125 95 1,049 584 03 116 739 90 28 JUN 02 03 JUL 02 1 000000 1,600 000 116,739 90

1,166 125 95 1,049 584 03 116 739 90 28 JUN 02 03 JUL 02 1 000000 1,600 000 116,739 90

81 995 07 64 649 68 17 543 39 02 MAY 02 02 MAY 02 1 000000 3,900 000 17 543 39

195,577 45 137 587 78 57 989 65 21 MAR 02 26 MAR 02 1 000000 8,500 000 57 989 65

53 967 47 52,946 79 1 020 48 11 OCT 01 11 OCT 01 1 000000 3,200 000 1,020 48

5535106 TOTAL

111 251 42 90,640 75 20 610 67 14 JAN 02 17 JAN 02 1 000000 3,500 000 20 610 67

135 955 90 85 461 28 50 496 62 29 MAY 02 29 MAY 02 1 000000 3,500 000 50,496 62

186 835 46 121,717 57 65 115 89 29 MAY 02 03 JUN 02 1 000000 4,700 000 65 115 89

62 153 65 27,435 64 27,435 64 10 JUN 02 13 JUN 02 1 000000 2,400 000 27,435 64

523,630 07 359 973 25 163 656 82 11 MAR 02 14 MAR 02 1 000000 13,000 000 163 656 82

56501103 HANUCLISTICS GROUP IN COM 281 704 76 231,755 25 49 970 51 13 FEB 02 13 FEB 02 1 000000 13,000 000 49 970 51

(CONTINUED) USD - US DOLLAR

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 DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
548	197,513 11	163,997 25		12MAR02 33,515 86	15MAR02	1 000000	13FEB02 TO 13FEB02 9,200 000 33,515 86
125	143,818 64	415,860 04		21JUN02 -272,041 40	26JUN02	1 000000	13FEB02 TO 13FEB02 25,100 000 -272,041 40
131	565,044 40	1,787,701 13		24JUN02 -1,222,656 73	27JUN02	1 000000	13FEB02 TO 07MAY02 107,900 000 -1,222,656 73
565011103 TOTAL	1,187,881 91	2,599,293 67		-1,411,411 76		00	-1,411,411 76
573284106	MARTIN MARIETTA MATLS INC	COM		10JUL01	13JUL01	1 000000	31JUL00 TO 31JUL00
293	93,383 97	82,180 85		11,203 12		00	1,900 000 11,203 12
325	164,193 86	151,385 79		16JUL01 12,808 07	19JUL01	1 000000	31JUL00 TO 31JUL00 3,500 000 12,808 07
345	73,477 86	69,204 93		19JUL01 4,472 93	24JUL01	1 000000	31JUL00 TO 31JUL00 1,600 000 4,472 93
571	213,074 61	227,829 11		17SEP01 -14,754 50	20SEP01	1 000000	31JUL00 TO 31JUL00 5,300 000 -14,754 50
500	446,820 78	449,721 22		01MAR02 -2,900 44	06MAR02	1 000000	31JUL00 TO 31JUL00 10,500 000 -2,900 44
511	219,231 42	218,436 02		04MAR02 795 40	07MAR02	1 000000	31JUL00 TO 31JUL00 5,100 000 795 40
083	731,364 35	790,936 47		05JUN02 -59 572 12	10JUN02	1 000000	31JUL00 TO 31JUL00 18,500 000 -59,572 12

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 DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
573284106 TOTAL	1,941,746 85	1,989,694 39		-47,947 54		00	-47,947 54
582266102	MCLEODUSA INC	COM		31AUG01	06SEP01	1 000000	18AUG00 TO 29AUG00
536	109,064 36	1,025,068 00		-916,003 64		00	89,400 000 -916,003 64
542	349,656 88	3,085,523 49		04SEP01 -2,735,866 41	07SEP01	1 000000	29AUG00 TO 08JUN01 269,100 000 -2,735,866 41
582266102 TOTAL	458,721 24	4,110,591 49		-3,651,870 25		00	-3,651,870 25
587118100	HENS WEARHOUSE INC			19FEB02	22FEB02	1 000000	15OCT01 TO 15OCT01
445	161,880 40	148,186 29		13,694 11		00	7,100 000 13,694 11
499	166,787 49	135,663 51		01MAR02 31,123 98	06MAR02	1 000000	15OCT01 TO 15OCT01 6,500 000 31,123 98
538	116,952 32	96,008 02		07MAR02 20,944 30	12MAR02	1 000000	15OCT01 TO 15OCT01 4,600 000 20,944 30
036	151,260 28	114,792 20		23MAY02 36,468 08	29MAY02	1 000000	15OCT01 TO 16OCT01 5,500 000 36,468 08
066	148,347 29	110,617 94		03JUN02 37,729 35	06JUN02	1 000000	16OCT01 TO 16OCT01 5,300 000 37,729 35
587118100 TOTAL	745,227 78	605,267 96		139,959 82		00	139,959 82
591520200	METHOD ELECTRS INC	CL A		04MAR02	07MAR02	1 000000	02JAN01 TO 03JAN01
508	148,025 27	103,419 47		44,405 80		00	15,300 000 44,405 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	SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	BASE CURR		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
397	2,096,238 50	1,672,730 89		01FEB02	06FEB02	1 000000	17OCT00 TO 13DEC01		
				423,507 61		00	64,600 000		423,507 61
61166W101	TOTAL			697 196 26		00			697,196 26
629248105	HMS COMMUNICATIONS CORP	COM		16JUL01	19JUL01	1 000000	31JAN01 TO 31JAN01		
340	39,958 66	81,286 22		-41,327 56		00	7,400 000		-41,327 56
335	351,372 28	797,483 69		17JUL01	20JUL01	1 000000	30JAN01 TO 31JAN01		
				-446,111 41		00	72,600 000		-446,111 41
346	234,732 17	531,655 78		19JUL01	24JUL01	1 000000	31JAN01 TO 13FEB01		
				-296,923 61		00	48,400 000		-296,923 61
356	57,473 08	132,913 95		23JUL01	26JUL01	1 000000	13FEB01 TO 08JUN01		
				-75,440 87		00	12,100 000		-75,440 87
629248105	TOTAL			-859,803 45		00			-859,803 45
636518102	NATIONAL INSTRS CORP	COM		05DEC01	10DEC01	1 000000	16MAY01 TO 17MAY01		
139	508 933 02	472,014 36		36,918 66		00	13,500 000		36,918 66
637071101	NATIONAL OILWELL INC	COM		26OCT01	31OCT01	1 000000	31JUL00 TO 31JUL00		
813	127,793 53	143,026 75		-15,233 22		00	6,700 000		-15,233 22
042	95,440 65	136,622 57		15NOV01	20NOV01	1 000000	31JUL00 TO 31JUL00		
				-41,181 92		00	6,400 000		-41,181 92
045	99,088 52	136,622 57		16NOV01	21NOV01	1 000000	31JUL00 TO 31JUL00		
				-37,534 05		00	6,400 000		-37,534 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	SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	BASE CURR		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
637071101	TOTAL			-93,949 19		00			-93,949 19
640204202	NEIMAN MARCUS GROUP	CL A		03JUN02	06JUN02	1 000000	06JUL01 TO 06JUL01		
073	93,342 18	80 331 54		13,010 64		00	2,500 000		13,010 64
095	106,840 29	89,971 32		10JUN02	13JUN02	1 000000	06JUL01 TO 06JUL01		
				16,868 97		00	2,800 000		16,868 97
640204202	TOTAL			29,879 61		00			29,879 61
64110L106	NETFLIX COM INC	COM		23MAY02	29MAY02	1 000000	22MAY02 TO 22MAY02		
044	20 327 86	18,000 00		2,327 86		00	1,200 000		2,327 86
68245Q106	FLOWERS COM INC	CL A		29JUN01	05JUL01	1 000000	31JUL00 TO 31JUL00		
265	141,196 01	74,781 54		66,414 47		00	9,900 000		66,414 47
284	189,112 75	106,507 05		82,605 70		00	14,100 000		82,605 70
306	191,012 72	110,283 89		80,728 83		00	14,600 000		80,728 83
586	111,274 29	78,558 39		32,717 90		00	10,400 000		32,717 90
120	259,820 25	136,993 02		122,827 23		00	17,700 000		122,827 23
275	245,771 31	112,225 92		133,545 39		00	14,500 000		133,545 39

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 SEI TY GN/LS SEI TY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIC DTI FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
276	396 952 54	181 883 58		04 JAN02	09 JAN02	1 000000	31 JUL00	TO 31 JUL00	
				215,049 16		00	23 500 000		215,049 16
406	128 868 06	75 849 24		01 FEB02	06 FEB02	1 000000	31 JUL00	TO 31 JUL00	
				53,018 82		00	9,800 000		53 018 82
682450106	TOTAL			786 907 50		00			786 907 50
694873100	PACIFIC SUNWEAR OF CALIF	COM		27AUG01	30AUG01	1 000000	03AUG01	TO 03AUG01	
507	144,843 09	143 340 41		1,502 68		00	8 400 000		1 502 68
630	154,014 87	187,707 48		25SEP01	28SEP01	1 000000	03AUG01	TO 03AUG01	
				-33 690 81		00	11 000 000		-33,690 81
644	110 165 76	146,753 27		27SEP01	02OCT01	1 000000	03AUG01	TO 03AUG01	
				-36,587 51		00	8,400 000		-36,587 51
647	191,773 83	547 745 13		27SEP01	02OCT01	1 000000	03AUG01	TO 06AUG01	
				-155,991 30		00	32 100 000		-155,991 30
672	63 663 57	83 615 24		02OCT01	05OCT01	1 000000	06AUG01	TO 06AUG01	
				-19,951 67		00	4 900 000		19,951 67
679	122 144 22	160,404 74		03OCT01	09OCT01	1 000000	06AUG01	TO 06AUG01	
				-38 240 52		00	9,400 000		-38 240 52
688	84,117 19	102 386 01		04OCT01	10OCT01	1 000000	06AUG01	TO 06AUG01	
				-18,268 82		00	6 000 000		-18 268 82
706	948 833 57	1 160 374 72		11OCT01	14OCT01	1 000000	06AUG01	TO 06AUG01	
				-211 541 15		00	68,000 000		-211 541 15

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 SEI TY GN/LS SEI TY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIC DTI FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
694873100	TOTAL			512,789 10		00			512 789 10
729132100	PLEXUS CORP	COM		02JUL01	06JUL01	1 000000	05APR01	TO 05APR01	
260	93 213 89	78,968 31		14,245 58		00	3 100 000		14 245 58
359	105 153 82	235 164 84		24 JUL01	27JUL01	1 000000	05APR01	TO 06APR01	
				69,988 98		00	9,200 000		69 988 98
452	102 967 15	74 128 05		13AUG01	16AUG01	1 000000	06APR01	TO 06APR01	
				28 839 10		00	2 900 000		28 839 10
017	96 554 78	85 422 80		07NOV01	15NOV01	1 000000	06APR01	TO 06APR01	
				11 133 98		00	3 400 000		11 133 98
006	57 220 54	52 603 17		14MAY02	21MAY02	1 000000	06APR01	TO 06APR01	
				4,617 37		00	2,100 000		4,617 37
016	57 281 84	52 603 17		14MAY02	21MAY02	1 000000	06APR01	TO 06APR01	
				4,678 69		00	2 100 000		4 678 69
729132100	TOTAL			133 503 70		00			133,503 70
729400104	PLUMTREE SOFTWARE INC	LOM		04 JUN02	07JUN02	1 000000	03JUN02	TO 03JUN02	
081	1,804 96	1 700 00		106 96		00	200 000		106 96
731572103	POLO RALPH LAUREN CORP	CI A		27NOV01	29NOV01	1 000000	25SEP01	TO 25SEP01	
102	121 034 83	90 874 63		30 160 20		00	4 600 000		30 160 20
435	142 517 84	101,131 77		14FEB02	20FEB02	1 000000	25SEP01	TO 25SEP01	
				41 386 09		00	3 100 000		41 386 09

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
448	133,690 47	95,182 84		19FEB02 38,507 63	22FEB02	1 000000 00	25SEP01 TO 25SEP01 4,800 000	38,507 63
536	77,057 38	53,540 35		07MAR02 23,517 03	12MAR02	1 000000 00	25SEP01 TO 25SEP01 2,700 000	23,517 03
731572103 TOTAL		474,300 54	340,729 59	133,570 95		00		133,570 95
740450104	PREMCO INC 720	58,319 22	33,600 00	30APR02 4,719 22	03MAY02	1 000000 00	29APR02 TO 29APR02 1,400 000	4,719 22
743674103	PROTECTIVE LIFE CORP 354	95,557 60	106,064 94	23JAN02 -10,507 34	28JAN02	1 000000 00	08AUG01 TO 08AUG01 3,400 000	-10,507 34
747	75,997 70	77,670 99		08MAY02 -1,673 29	13MAY02	1 000000 00	08AUG01 TO 08AUG01 2,500 000	-1,673 29
049	55,320 41	52,816 28		28MAY02 2,504 13	31MAY02	1 000000 00	08AUG01 TO 08AUG01 1,700 000	2,504 13
076	105,517 13	99,418 87		04JUN02 6,098 26	07JUN02	1 000000 00	08AUG01 TO 08AUG01 3,200 000	6,098 26
743674103 TOTAL		532,392 84	335,971 08	-3,578 24		00		-3,578 24
750766109	REGAL ENTMT GROUP 760	63,668 15	55,100 00	09MAY02 8,568 15	14MAY02	1 000000 00	08MAY02 TO 08MAY02 2,900 000	8,568 15
759351109	REINSURANCE GROUP AMER INC 281	136,125 85	124,675 82	06JUL01 11,450 03	11JUL01	1 000000 00	02MAY01 TO 02MAY01 3,600 000	11,450 03

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
386	136,845 43	121,242 44		31JUL01 15,602 99	03AUG01	1 000000 00	02MAY01 TO 02MAY01 3,500 000	15,602 99
399	126,880 76	114,314 30		03AUG01 12,566 46	08AUG01	1 000000 00	02MAY01 TO 02MAY01 3,300 000	12,566 46
434	99,982 26	90,065 01		09AUG01 9,916 45	14AUG01	1 000000 00	02MAY01 TO 02MAY01 2,600 000	9,916 45
711	139,272 95	137,639 30		12OCT01 1,633 65	17OCT01	1 000000 00	02MAY01 TO 02MAY01 4,000 000	1,633 65
209	199,015 61	205,914 71		18DEC01 -6,899 10	21DEC01	1 000000 00	02MAY01 TO 02MAY01 6,100 000	-6,899 10
344	1,588,763 32	1,890,364 50		18JAN02 -301,601 18	24JAN02	1 000000 00	02MAY01 TO 17SEP01 56,000 000	-301,601 18
467	107,458 74	97,261 13		21FEB02 10,197 61	26FEB02	1 000000 00	17SEP01 TO 25OCT01 3,600 000	10,197 61
468	190,917 45	172,908 68		21FEB02 18,008 77	26FEB02	1 000000 00	25OCT01 TO 26OCT01 6,400 000	18,008 77
494	161,461 89	145,891 70		28FEB02 15,570 19	05MAR02	1 000000 00	26OCT01 TO 23JAN02 5,400 000	15,570 19
502	379,295 42	345,817 36		01MAR02 33,478 06	06MAR02	1 000000 00	23JAN02 TO 23JAN02 12,800 000	33,478 06
510	866,530 18	783,492 46		04MAR02 83,037 72	07MAR02	1 000000 00	23JAN02 TO 23JAN02 29,000 000	83,037 72

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY 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)						
USD - US DOLLAR						
517	474,231 45	426,868 31	05MAR02	08MAR02	1 000000	23 JAN02 TO 23JAN02 15,800 000 47,363 14
759351109 TOTAL						
	4 606 781 31	4,656 456 52		-49 675 21	00	49,675 21
759509102	RELIANCE STL + ALUM CO	COM	06AUG01	09AUG01	1 000000	31JUL00 TO 31JUL00
418	165 898 65	120,410 43	45,488 22		00	6,000 000 45,488 22
588	95,396 81	80 273 62	19SEP01	26SEP01	1 000000	31 JUL 00 TO 31 JUL 00 4,000 000 15,123 19
249	98,689 35	76,152 90	31DEC01	04JAN02	1 000000	31JUL00 TO 31JUL00 3,700 000 22 536 45
751	6,769 79	4,116 37	08MAY02	13MAY02	1 000000	31 JUL 00 TO 31JUL00 200 000 2 653 42
764	58 846 88	37 047 36	09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00 1,800 000 21,799 52
770	44,952 64	28,814 61	10MAY02	15MAY02	1 000000	31 JUL 00 TO 31JUL00 1 400 000 16 138 03
050	130,390 94	86,443 84	28MAY02	31MAY02	1 000000	31 JUL 00 TO 31JUN 00 4 200 000 43 947 10
072	21,574 21	14 407 31	03JUN02	06JUN02	1 000000	31JUL00 TO 31JUL00 700 000 7,116 90
080	32,897 91	22,640 05	04JUN02	07JUN02	1 000000	31 JUL 00 TO 31JUL00 1 100 000 10,257 86

KAUFFMAN-STRONG
STRONG CAPITAL MANAEMNT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY 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)						
USD - US DOLLAR						
118	115,880 46	80,269 28	20JUN02	25JUN02	1 000000	31 JUL 00 TO 31JUL00 3 900 000 33 611 18
127	86 935 07	59 687 41	24JUN02	27JUN02	1 000000	31 JUL 00 TO 31JUL00 2,900 000 27,247 61
759509102 TOTAL						
	856 182 64	610,263 18		245 919 48	00	245 919 48
811054204	SCRIPPS E W CO OH	CL A	13JUL01	18JUL01	1 000000	31JUL00 TO 31JUL00 100 000 4 638 98
321	4 877 94	2 238 98	4 638 98		00	
523	61,586 11	20 150 80	16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00 900 000 41 435 31
353	68,012 03	22,389 78	17JUL01	20JUL01	1 000000	31JUL00 TO 31JUL00 1 000 000 45 622 25
407	49 999 54	24 186 47	04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00 1 000 000 45,813 07
488	88,758 34	29 023 77	24FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00 1 200 000 59 734 57
666	98 347 59	29,023 77	17APR02	22APR02	1 000000	31JUL00 TO 31JUL00 1,200 000 69,321 82
811054204 TOTAL						
	393 581 57	127 013 57		266 568 00	00	266,568 00
811904101	SEACOR SMIT INC	COM	26OCT01	31OCT01	1 000000	31JUL00 TO 31JUL00 2 600 000 9 069 60
815	106 768 81	97,699 21	9 069 60		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	BASE CURR	SHS/PAR	DIL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS	NET	NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
040	91,369 45	93,941 55		15NOV01	20NOV01	1 000000	31JUL00	TO 31JUL00	
						00	2,500 000		-2,572 10
575	73,933 88	56,530 72		20MAR02	25MAR02	1 000000	31JUL00	TO 31JUL00	
						00	1,500 000		17,403 16
636	1,286 873 18	972,328 30		08APR02	11APR02	1 000000	31JUL00	TO 31JUL00	
						00	25,800 000		313,744 88
637	44,387 65	33,918 43		09APR02	12APR02	1 000000	31JUL00	TO 31JUL00	
						00	900 000		10,469 22
638	53,843 37	41,455 86		09APR02	12APR02	1 000000	31JUL00	TO 31JUL00	
						00	1,100 000		12,387 51
639	372,996 76	286,422 29		09APR02	12APR02	1 000000	31JUL00	TO 23JAN01	
						00	7,600 000		86,574 47
642	240,533 75	184,667 00		10APR02	15APR02	1 000000	23JAN01	TO 02AUG01	
						00	4,900 000		55,866 75
643	278,436 61	214,816 71		10APR02	15APR02	1 000000	02AUG01	TO 13DEC01	
						00	5,700 000		63,619 90
811904101	TOTAL								
	2,548,343 46	1,981,780 07				00			566,563 39
815807102	SEGUE SOFTWARE INC	COM		02JUL01	06JUL01	1 000000	31JUL00	TO 31JUL00	
266	1,106 24	4,807 52				00	400 000		-3,701 28
275	23,918 19	102,159 73		05JUL01	10JUL01	1 000000	31JUL00	TO 16AUG00	
						00	8,500 000		-78,241 54

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	SHS/PAR	DIL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS	NET	NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
300	31,584 25	140,619 86		10JUL01	13JUL01	1 000000	16AUG00	TO 21AUG00	
						00	11,700 000		-109,035 61
307	10,964 91	45,671 41		11JUL01	16JUL01	1 000000	21AUG00	TO 21AUG00	
						00	3,800 000		-34,706 50
313	4 412 01	19 230 07		12JUL01	17JUL01	1 000000	21AUG00	TO 21AUG00	
						00	1,400 000		-14,818 06
318	59,389 20	264,413 42		13JUL01	18JUL01	1 000000	21AUG00	TO 21AUG00	
						00	22,000 000		-205,024 22
815807102	TOTAL								
	131,374 80	576,902 01				00			-445,527 21
820280105	SHAW GROUP INC	COM		29APR02	02MAY02	1 000000	19DEC01	TO 19DEC01	
702	189,245 57	132 527 94				00	6,100 000		56,717 63
789	183,027 88	119,492 40		13MAY02	16MAY02	1 000000	19DEC01	TO 19DEC01	
						00	5,500 000		63,535 48
074	157,628 74	108,629 46		03JUN02	06JUN02	1 000000	19DEC01	TO 19DEC01	
						00	5,000 000		48,999 28
120	260 392 14	173,887 13		20JUN02	25JUN02	1 000000	19DEC01	TO 19DEC01	
						00	8,000 000		86,585 01
820280105	TOTAL								
	790 294 33	534 456 93				00			255,837 40
844730101	SOUTHTRUST CORP	COM		12JUL01	17JUL01	1 000000	16AUG00	TO 16AUG00	
310	99,596 68	59 430 28				00	4 000 000		40,166 40

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN	BUY'S NET BASF CN/LS
(CONTINUED)		USD - US DOLLAR					
350	70,193.66	41,601.19	20JUL01 28,597.47	25JUL01	1.000000	14AUG00 TO 14AUG00 2,800.000	28,597.47
371	97,922.73	56,458.76	27JUL01 41,465.97	01AUG01	1.000000	14AUG00 TO 14AUG00 3,800.000	41,465.97
394	2,296,021.46	1,537,181.20	02AUG01 958,840.26	07AUG01	1.000000	14AUG00 TO 08AUG01 90,000.000	958,840.26
844730101	TOTAL	2,565,736.53	1,494,671.43	1,049,043.10	00	1,069,063.10	
84855W109	SPINNAKER EXPL CO	COM	19OCT01 10,897.39	24OCT01	1.000000	31JUL00 TO 31JUL00 500.000	10,897.39
746	21,009.49	10,112.10	22OCT01 10,897.39	25OCT01	1.000000	31JUL00 TO 31JUL00 6,200.000	10,897.39
751	259,357.80	125,389.99	25OCT01 133,967.81	26OCT01	1.000000	31JUL00 TO 31JUL00 3,300.000	133,967.81
759	140,476.97	66,739.83	05NOV01 73,737.14	08NOV01	1.000000	31JUL00 TO 31JUL00 4,500.000	73,737.14
008	188,784.89	91,008.86	19NOV01 97,776.03	23NOV01	1.000000	31JUL00 TO 31JUL00 3,500.000	97,776.03
047	137,335.41	70,784.67	02JAN02 66,550.74	07JAN02	1.000000	31JUL00 TO 31JUL00 6,300.000	66,550.74
259	252,599.11	128,964.72	25FEB02 55,545.19	28FEB02	1.000000	31JUL00 TO 31JUL00 2,900.000	55,545.19
485	114,909.90	59,344.71					

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN	BUY'S NET BASF CN/LS
(CONTINUED)		USD - US DOLLAR					
487	16,819.75	8,188.24	26FEB02 7,831.51	01MAR02	1.000000	31JUL00 TO 31JUL00 400.000	7,831.51
84855W109	TOTAL	1,130,493.37	560,553.12	569,940.20	00	569,940.20	
863100103	STRATOS LICHIMAVE INC	COM	11MAY01 1,99	11MAY01	1.000000	30APR01 TO 30APR01 -800	-1,99
023	-8.52	6.53	11MAY01 2.03	11MAY01	1.000000	30APR01 TO 30APR01 795	2.03
343	8.52	4.29	07NOV01 235,406.77	13NOV01	1.000000	30APR01 TO 30APR01 115,100.000	235,406.77
021	511,510.29	746,917.06	08NOV01 62,223.89	14NOV01	1.000000	30APR01 TO 14AUG01 36,400.000	62,223.89
024	173,984.20	236,210.09	08NOV01 117,770.94	16NOV01	1.000000	14AUG01 TO 03OCT01 69,900.000	117,770.94
026	555,830.29	453,601.73	415,401.56		00	415,401.56	
863100103	TOTAL	1,021,526.78	1,436,728.36	415,401.56	00	415,401.56	
870756103	SWIFT TRANSN INC	COM	29AUG01 97,153.91	04SEP01	1.000000	31JUL00 TO 31JUL00 14,500.000	97,153.91
523	316,451.93	219,298.02	21DEC01 51,976.53	27DEC01	1.000000	31JUL00 TO 31JUL00 6,400.000	51,976.53
228	151,794.94	99,818.41	02JAN02 51,355.78	07JAN02	1.000000	31JUL00 TO 31JUL00 8,800.000	51,355.78
260	184,446.99	133,091.21					

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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE GN/LS

(CONTINUED)

USD - US DOLLAR

170756103 TOTAL								
	652,693 86	452,207 64		200,486 22		00		200,486 22
179101103	TEKELEC INC	COM		16AUG01	21AUG01	1 000000	30JUL01 TO 30JUL01	
469	92,400 82	104,516 00		-12,115 18		00	5,300 000	-12,115 18
				16AUG01	21AUG01	1 000000	30JUL01 TO 03AUG01	
473	456,868 62	522,579 98		-65,711 36		00	26,500 000	-65,711 36
				17AUG01	22AUG01	1 000000	03AUG01 TO 03AUG01	
477	204,089 19	236,639 99		-32,550 80		00	12,000 000	-32,550 80
				17AUG01	22AUG01	1 000000	03AUG01 TO 03AUG01	
480	101,061 62	114,376 00		-13,314 38		00	5,800 000	-13,314 38
				12OCT01	17OCT01	1 000000	03AUG01 TO 03AUG01	
712	74,791 34	86,768 00		-11,976 66		00	4,400 000	-11,976 66
				19OCT01	24OCT01	1 000000	03AUG01 TO 03AUG01	
747	196,215 95	201,143 99		4,928 04		00	10,200 000	-4,928 04
				23OCT01	26OCT01	1 000000	03AUG01 TO 03AUG01	
758	84,375 18	82,824 00		1,551 18		00	4,200 000	1,551 18
				05NOV01	08NOV01	1 000000	03AUG01 TO 06AUG01	
009	116,292 31	118,320 00		-2,027 69		00	6,000 000	-2,027 69
				05NOV01	08NOV01	1 000000	06AUG01 TO 06AUG01	
012	118,645 31	120,291 99		-1,646 68		00	6 100 000	-1,646 68
				07NOV01	13NOV01	1 000000	06AUG01 TO 06AUG01	
018	142,254 73	143,955 99		-1,701 26		00	7,300 000	-1,701 26

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	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE GN/LS

(CONTINUED)

USD - US DOLLAR

	144,779 86	145,927 99		-1,148 13		00	06AUG01 TO 07AUG01	
023							7,400 000	-1,148 13
				09NOV01	15NOV01	1 000000	07AUG01 TO 07AUG01	
029	47,491 16	49,300 00		-1,808 84		00	2,500 000	-1,808 84
				12NOV01	15NOV01	1 000000	07AUG01 TO 07AUG01	
031	51,369 54	53,244 00		-1,874 46		00	2,700 000	-1,874 46
				13NOV01	16NOV01	1 000000	07AUG01 TO 08AUG01	
034	286,864 36	287,911 99		-1,047 63		00	14,600 000	-1,047 63
				15NOV01	16NOV01	1 000000	08AUG01 TO 08AUG01	
036	43,481 54	43,384 00		97 54		00	2,200 000	97 54
079101103 TOTAL								
	2,160,981 55	2,311,183 92		-150,202 37		00		-150,202 37
079433100	TELEPHONE + DATA SYS INC	COM		17JUL01	20JUL01	1 000000	31JUL00 TO 31JUL00	
334	175,786 93	107,680 11		68,106 82		00	1,400 000	68,106 82
				16OCT01	19OCT01	1 000000	31JUL00 TO 31JUL00	
729	139,813 48	100,950 10		38,863 38		00	1,500 000	38,863 38
				03APR02	08APR02	1 000000	31JUL00 TO 31JUL00	
617	36,136 95	28,118 80		8,018 15		00	400 000	8,018 15
079433100 TOTAL								
	351,737 36	256,749 01		114,988 35		00		114,988 35
0891707101	TOWER AUTOMOTIVE INC	COM		29MAY02	05JUN02	1 000000	07MAY02 TO 07MAY02	
057	65,298 02	68,750 00		-3,451 98		00	5,000 000	-3,451 98

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECITY CN/LS SECITY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DIT FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
087	170 745 84	193,875 00		06JUN02	11JUN02	1 000000	07MAY02 TO 07MAY02		
				23,129 14		00	14,100 000		23 129 14
129	180,858 53	206,250 00		24JUN02	27JUN02	1 000000	07MAY02 TO 07MAY02		
				-25,391 47		00	15,000 000		-25 391 47
146	183 894 44	206,250 00		25JUN02	28JUN02	1 000000	07MAY02 TO 07MAY02		
				-22,355 56		00	15,000 000		-22 355 56
149	103,243 53	111,375 00		28JUN02	03JUL02	1 000000	07MAY02 TO 07MAY02		
				-8 131 47		00	8,100 000		-8 131 47
891707101 TOTAL									
	704 040 36	786 500 00		82,459 64		00			-82 459 64
893953109	TRAVELOCITY COM INC	COM		13JUL01	18JUL01	1 000000	16MAR01 TO 19MAR01		
319	274 390 85	116 474 20		157 916 65		00	8 000 000		157,916 65
699	120 225 73	103 373 10		09OCT01	12OCT01	1 000000	19MAR01 TO 19MAR01		
				16 902 63		00	6 900 000		16,902 63
757	76,608 24	59 897 45		23OCT01	26OCT01	1 000000	19MAR01 TO 19MAR01		
				16 710 79		00	4 000 000		16,710 79
107	103,865 53	74,815 26		28NOV01	03DEC01	1 000000	19MAR01 TO 20MAR01		
				29 050 27		00	5 000 000		29 050 27
187	120,891 21	73,318 95		13DEC01	18DEC01	1 000000	20MAR01 TO 21MAR01		
				47 572 26		00	4,900 000		47 572 26
203	75 314 15	46,385 46		14DEC01	19DEC01	1 000000	21MAR01 TO 22MAR01		
				28,928 69		00	3 100 000		28 928 69

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECITY CN/LS SECITY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DIT FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
206	189 043 69	109 230 27		17DEC01	20DEC01	1 000000	22MAR01 TO 28MAR01		
				79,833 42		00	7 500 000		79 833 42
262	217,635 65	113 719 19		02JAN02	07JAN02	1 000000	28MAR01 TO 28MAR01		
				103,916 46		00	7 600 000		103,916 46
269	292 547 61	161,600 95		03JAN02	08JAN02	1 000000	28MAR01 TO 28MAR01		
				130,966 66		00	10 800 000		130,966 66
291	189 096 91	112,222 88		09JAN02	14JAN02	1 000000	28MAR01 TO 29MAR01		
				76 874 03		00	7 500 000		76 874 03
476	130,110 77	76 311 56		25FEB02	28FEB02	1 000000	29MAR01 TO 29MAR01		
				51,799 21		00	5,100 000		51 799 21
651	2 440,000 00	1 421 489 87		12APR02	09MAY02	1 000000	29MAR01 TO 20NOV01		
				1 238 510 13		00	95 000 000		1 238 510 13
893953109 TOTAL									
	4 449 770 34	2,468 789 14		1 980,981 20		00			1,980,981 20
89579K109	TRIAD HOSPS INC	COM		21AUG01	24AUG01	1 000000	31JUL00 TO 31JUL00		
491	181 260 74	82 777 22		98,483 52		00	5 200 000		98 483 52
595	153 919 16	71 634 13		19SLP01	24SLP01	1 000000	31JUL00 TO 31JUL00		
				82,285 03		00	4 500 000		82,285 03
600	154,324 85	73 276 00		20SEP01	25SEP01	1 000000	31JUL00 TO 31JUL00		
				81,098 85		00	4 600 000		81 098 85
601	94,540 52	66,572 35		20SEP01	25SEP01	1 000000	31JUL00 TO 31JUL00		
				49 968 17		00	2,800 000		49 968 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 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						
454	66,044 00	36,832 18		19FEB02 29,211 82	22FEB02	1 000000 00	31JUL00 TO 31JUL00 2,100 000	29,211 82
480	57,519 93	31,570 44		25FEB02 25,949 49	28FEB02	1 000000 00	31JUL00 TO 31JUL00 1,800 000	25,949 49
679	188,016 64	85,941 75		19APR02 102,074 89	24APR02	1 000000 00	31JUL00 TO 31JUL00 4,900 000	102,074 89
701	155,210 52	64,894 79		29APR02 90,315 53	02MAY02	1 000000 00	31JUL00 TO 31JUL00 5,700 000	90,315 53
071	167,853 86	66,648 71		03JUN02 101,205 15	06JUN02	1 000000 00	31JUL00 TO 31JUL00 3,800 000	101,205 15
077	90,515 88	36,832 18		04JUN02 53,683 70	07JUN02	1 000000 00	31JUL00 TO 31JUL00 2,100 000	53,683 70
096	184,450 57	71,910 45		10JUN02 112,540 12	13JUN02	1 000000 00	31JUL00 TO 31JUL00 4,100 000	112,540 12
89579K109 TOTAL	1,493,656 47	666,840 20		826,816 27		00		826,816 27
899165104 025	TULARIK INC 85,432 15	COM 101,692 98		08NOV01 -16,260 83	14NOV01	1 000000 00	31JUL00 TO 31JUL00 5,500 000	-16,260 83
158	146,271 12	168,098 49		12DEC01 -21,827 37	17DEC01	1 000000 00	31JUL00 TO 31JUL00 5,800 000	-21,827 37
163	185,898 55	447,485 28		28JUN02 -261,586 73	03JUL02	1 000000 00	31JUL00 TO 31JUL00 19,800 000	-261,586 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 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						
899165104 TOTAL	417,601 82	717,276 75		-299,674 93		00		-299,674 93
92542R203 090	VERDIAN CORP 5,408 23	COM 4,800 00		05JUN02 408 23	10JUN02	1 000000 00	04JUN02 TO 04JUN02 300 000	608 23
947074100 818	WEATHERFORD INTL INC NEW 150,594 97	COM 110,144 41		26OCT01 40,450 36	31OCT01	1 000000 00	31JUL00 TO 31JUL00 4,800 000	40,450 36
393	92,269 49	66,718 58		31JAN02 25,551 11	05FEB02	1 000000 00	31JUL00 TO 31JUL00 2,400 000	25,551 11
401	30,935 53	22 239 46		01FEB02 8 696 07	06FEB02	1 000000 00	31JUL00 TO 31JUL00 800 000	8 696 07
471	167,752 14	105,637 43		21FEB02 62,094 71	26FEB02	1 000000 00	31JUL00 TO 31JUL00 3,800 000	62,094 71
472	162,155 24	100,077 56		22FEB02 62,077 68	27FEB02	1 000000 00	31JUL00 TO 31JUL00 5,600 000	62,077 68
503	220,075 25	133,434 75		01MAR02 86,638 50	06MAR02	1 000000 00	31JUL00 TO 31JUL00 4 800 000	86,638 50
582	57 479 13	33,359 19		20MAR02 24 119 94	25MAR02	1 000000 00	31JUL00 TO 31JUL00 1 200 000	24,119 94
136	2 831,966 00	1,729,117 89		27JUN02 1,102,848 11	27JUN02	1 000000 00	31JUL00 TO 15DEC01 62,200 000	1,102,848 11

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	SECY CN/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	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
947074100	TOTAL							
	3 713 207 75	2,300,731 27		1 412 476 48		00		1,412 476 48
95988E204	WESTERN WIRELESS CORP	CL A		26SEP01	0101101	1 000000	31 JUL00 TO 31JUL00	
658	182 695 58	234 231 12		-51 535 54		00	5 600 000	-51,535 54
				11OCT01	16OCT01	1 000000	31JUL00 TO 31JUL00	
708	75,721 47	92 019 37		-14 297 90		00	2,200 000	-16 297 90
95988E204	TOTAL							
	258,417 05	326 250 49		67,833 44		00		-67 833 44
98385X106	XTO ENERGY INC	COM		16OCT01	19OCT01	1 000000	23JAN01 TO 23JAN01	
727	133,264 40	112,371 70		20 892 70		00	8 200 000	20,892 70
				29OCT01	01NOV01	1 000000	23JAN01 TO 23JAN01	
821	95 268 89	69 889 72		25,379 17		00	5 100 000	25,379 17
				19FEB02	22FEB02	1 000000	23JAN01 TO 23JAN01	
450	125 791 10	102 943 54		22,847 56		00	7,500 000	22 847 56
98385X106	TOTAL							
	354 324 39	285,204 96		69 119 43		00		69,119 43
989701107	ZIONS BANCORP	COM		20DEC01	24DEC01	1 000000	27NOV01 TO 27NOV01	
220	170 947 30	159 211 22		11 756 08		00	3,300 000	11,756 08
				07FEB02	12FEB02	1 000000	27NOV01 TO 06DEC01	
419	2 000 580 07	1,940 186 75		140,393 32		00	40 200 000	140 393 32
				07FEB02	12FEB02	1 000000	06DEC01 TO 30JAN02	
470	197,027 04	183,400 74		13 626 30		00	3,800 000	13 626 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	SECY CN/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	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
989701107	TOTAL							
	2 448 574 41	2 282 798 71		165,775 70		00		165 775 70
USD TOTAL								
	123 180 352 39	111 293,067 87		11 887 284 52		00		11 887 284 52
DEPOSITORY RECEIPTS								
USD - US DOLLAR								
022276109	ALUMINUM CORP CHINA LTD	SPONSORED ADR REPSTG		20FEB02	25FEB02	1 000000	06DEC01 TO 11DEC01	
460	1 046 893 35	863 478 61		183,414 74		00	47,660 000	183,414 74
				21FEB02	26FEB02	1 000000	11DEC01 TO 13DEC01	
469	323,600 93	266 326 81		57,274 12		00	14 700 000	57 274 12
022276109	TOTAL							
	1,370 494 28	1 129 805 42		240 688 86		00		240 688 86
USD TOTAL								
	1 370 494 28	1 129 805 42		240 688 86		00		240 688 86
MUTUAL FUNDS								
USD - US DOLLAR								
444287648	ISHARES TR	RUSSELL 2000 GROWTH		27DEC01	02JAN02	1 000000	26AUG01 TO 26AUG01	
243	264 274 33	235 540 99		8 685 34		00	4 200 000	8 685 34
444287655	ISHARES TR	RUSSELL 2000 INDEX F		27DEC01	02JAN02	1 000000	10APR01 TO 10APR01	
237	590 664 97	360 291 67		30 375 30		00	4 000 000	30 375 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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE GN/LS

(CONTINUED) USD - US DOLLAR

USD TOTAL								
	654,893 50	595,852 66		39,060 64		00		39,060 64

PREFERRED STOCK

USD - US DOLLAR

582266805	MCLEODUSA INC	PFD SER A		25APR02	25APR02	1 000000	16APR02 TO 16APR02	
697			4 73	64 40	-59 67	00	725	-59 67
				21MAY02	24MAY02	1 000000	16APR02 TO 16APR02	
024			26,725 68	442,102 79	-415,377 11	00	4,977 000	-415,377 11
582266805 TOTAL								
	26,730 41	442,167 19		-415,436 78		00		-415,436 78
USD TOTAL								
	26,730 41	442,167 19		-415,436 78		00		-415,436 78

REAL ESTATE INV TRST

USD - US DOLLAR

03748R101	APARTMENT INVT + MGMT CO	CLASS A		27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00	
373			138 672 77	86,964 38	51,708 39	00	5,000 000	51,708 39
				10AUG01	15AUG01	1 000000	31JUL00 TO 31JUL00	
440			46,420 05	28,988 13	17,431 92	00	1,000 000	17,431 92
				17AUG01	22AUG01	1 000000	31JUL00 TO 31JUL00	
485			42,575 50	26,089 31	16,486 19	00	900 000	16,486 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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE GN/LS

(CONTINUED) USD - US DOLLAR

				05APR02	10APR02	1 000000	31JUL00 TO 31JUL00	
627			77,821 65	50,791 12	27,030 53	00	1,600 000	27,030 53
03748R101 TOTAL								
	305,489 97	192,832 94		112,657 03		00		112,657 03
75621K106	RECKSON ASSOCS RLTG CORP	COM		02AUG01	07AUG01	1 000000	31JUL00 TO 31JUL00	
393			1,545,625 14	1,266,408 08	279,217 08	00	69,400 000	279,217 08
				03AUG01	08AUG01	1 000000	31JUL00 TO 05JUN01	
407			457 354 07	374,083 08	83,270 99	00	20,500 000	83,270 99
				06AUG01	09AUG01	1 000000	05JUN01 TO 12JUN01	
415			337,174 75	275,544 12	61,630 63	00	15,100 000	61,630 63
75621K106 TOTAL								
	2,340,153 98	1,916,035 28		424,118 70		00		424,118 70
USD TOTAL								
	2,645,643 95	2,108,868 22		536,775 73		00		536,775 73

WARRANTS

USD - US DOLLAR

582266110	MCLEODUSA INC	WTS PUR CL A EXP 16A		21MAY02	24MAY02	1 000000	16APR02 TO 16APR02	
029			3 308 89	-3,308 89	3,308 89	00	11,030 000	3,308 89

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

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	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	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
USD TOTAL	3,308 89	00	3 308 89	00	3,308 89			
EQUITY TOTAL	127 861,423 22	115,569,741 36	12,291 681 86	00	12,291,681 86			

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

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	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	BASE CURR GN/LS	NET	NET BASE GN/LS
FIXED INCOME								
CONVERTIBLE BONDS								
USD US DOLLAR								
16117MAC1	CHARTER COMMUNICATIO CONV SR N	01 JUN 2006	4 750	17 JUL 01	20 JUL 01	1 000000	23 MAY 01 TO 23 MAY 01	
336	128,400 00	128 000 00	8,400 00	00	120,000 00		8,400 00	
154	1,906,807 50	2 586 900 00	-480 092 50	2201 01	2501 01	1 000000	23 MAY 01 TO 28 AUG 01	
						2 385 000 00	-480,092 50	
16117MAC1 TOTAL	2 035 207 50	2 506 900 00	471,692 50	00	471,692 50			
USD TOTAL	2 035,207 50	2 506 900 00	-471 692 50	00	-471,692 50			
FIXED INCOME TOTAL	2 035 207 50	2 506 900 00	-471 692 50	00	-471 692 50			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DT	OF ORIG	BUY
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 PRINCIPAL NET	BASE COST	BASE GN/LS	SECTY GN/LS				NET	BASE GN/LS
FOREIGN CASH									
CURRENCY TRADES									
CHF - SWISS FRANC									
++ CHF ++				08MAY02	08MAY02	1 610500			
024	2,925 00	2,925 00		00					CT
	1,816 21	1,803 72		00		12 49		2,925 00	12 49
CHF TOTAL									
	2,925 00	2,925 00		00					
	1,816 21	1,803 72		00		12 49			12 49
EUR - EURO CURRENCY									
++ EUR ++				12FEB02	12FEB02	1 140446			
020	86	86		00				86	CT
	75	77		00		- 02			- 02
++ EUR ++				12FEB02	12FEB02	1 140446			
022	1,295 82	1,295 82		00				1,295 82	CT
	1,136 24	1,163 26		00		-27 02			-27 02
EUR TOTAL									
	1,296 68	1,296 68		00					
	1,136 99	1,164 03		00		-27 04			-27 04
FOREIGN CASH TOTAL									
	2,953 20	2,967 75		00		-14 55			-14 55

CHF	SWISS FRANC	LOCAL SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
USD	US DOLLAR	BASE SEC GN/LS		
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES			
	SPOTS	00		
		00	12 49	12 49
=====				
	FOREIGN CASH TOTAL	00		
		00	12 49	12 49
CURRENCY TOTAL				
		00		
		00	12 49	12 49
=====				

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENTLY TRADES SPOTS	00 00	27 04	-27 04
FOREIGN CASH TOTAL				
		00	-27 04	-27 04
CURRENCY TOTAL				
		00	-27 04	-27 04

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	25,053,879 00	00	25,053,879 00
	DEPOSITORY RECEIPTS	240,688 86	00	240,688 86
	MUTUAL FUNDS	39,060 64	00	39,060 64
	REAL ESTATE INV TRST	536,775 73	00	536,775 73
	WARRANTS	3,308 89	00	3,308 89
EQUITY TOTAL				
		25,873,713 12	00	25,873,713 12
FIXED INCOME				
	CONVERTIBLE BONDS	8,400 00	00	8,400 00
FIXED INCOME TOTAL				
		8,400 00	00	8,400 00
CURRENCY TOTAL				
		25,882,113 12	00	25,882,113 12

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-13,166,594 48	00	-13,166,594 48
	PREFERRED STOCK	-415,436 78	00	-415,436 78
	REAL ESTATE INV TRST	00	00	00
	EQUITY TOTAL	-13,582,031 24	00	-13,582,031 24
FIXED INCOME				
	CONVERTIBLE BONDS	-480,092 50	00	-480,092 50
	FIXED INCOME TOTAL	-480,092 50	00	-480,092 50
	CURRENCY TOTAL	-14,062,123 76	00	-14,062,123 76

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	11,887,284 52	00	11,887,284 52
	PREFERRED STOCK	-415,436 78	00	-415,436 78
	DEPOSITORY RECEIPTS	240,688 86	00	240,688 86
	MUTUAL FUNDS	39,060 64	00	39,060 64
	REAL ESTATE INV TRST	536,775 73	00	536,775 73
	WARRANTS	3,308 89	00	3,308 89
	EQUITY TOTAL	12,291,681 86	00	12,291,681 86
FIXED INCOME				
	CONVERTIBLE BONDS	-471,692 50	00	-471,692 50
	FIXED INCOME TOTAL	-471,692 50	00	-471,692 50
	CURRENCY TOTAL	11,819,989 36	00	11,819,989 36

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	25,053,879.00	00	25,053,879.00
DEPOSITORY RECEIPTS	240,688.86	00	240,688.86
MUTUAL FUNDS	39,060.64	00	39,060.64
REAL ESTATE INV TRST	536,775.73	00	536,775.73
WARRANTS	3,308.89	00	3,308.89
EQUITY TOTAL	25,873,713.12	00	25,873,713.12
FIXED INCOME			
CONVERTIBLE BONDS	8,400.00	00	8,400.00
FIXED INCOME TOTAL	8,400.00	00	8,400.00
CURRENCY TOTAL	25,882,113.12	00	25,882,113.12

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-13,166,594.48	00	-13,166,594.48
PREFERRED STOCK	415,436.78	00	415,436.78
REAL ESTATE INV TRST	00	00	00
EQUITY TOTAL	-13,582,031.26	00	-13,582,031.26
FIXED INCOME			
CONVERTIBLE BONDS	480,092.50	00	480,092.50
FIXED INCOME TOTAL	480,092.50	00	-480,092.50
CURRENCY TOTAL	14,062,123.76	00	14,062,123.76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	11,887,284 52	00	11,887,284 52
PREFERRED STOCK	-415,436 78	00	-415,436 78
DEPOSITORY RECEIPTS	240,688 86	00	240,688 86
MUTUAL FUNDS	39,060 64	00	39,060 64
REAL ESTATE INV TRST	536,775 73	00	536,775 73
WARRANTS	3,308 89	00	3,308 89
EQUITY TOTAL	12,291,681 86	00	12,291,681.86
FIXED INCOME			
CONVERTIBLE BONDS	-471,692 50	00	-471,692 50
FIXED INCOME TOTAL	-471,692 50	00	-471,692 50
FOREIGN CASH			
CURRENCY TRADES SPOTS	00	-14 55	-14 55
FOREIGN CASH TOTAL	00	-14 55	-14 55
CURRENCY TOTAL	11,819,989 36	-14 55	11,819,974 81

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	123,180,352 39	111,293,067 87	6,372,396 995	544
PREFERRED STOCK	26,730 41	442,167 19	4,977 725	2
DEPOSITORY RECEIPTS	1,370,494 28	1,129 805 42	62,360 000	2
MUTUAL FUNDS	634,893 30	595,832 66	8,200 000	2
REAL ESTATE INV TRST	2,645,643 95	2,108,868 22	11,500 000	7
WARRANTS	3,308 89	00	11,030 000	1
TOTAL	127,861 423 22	115,569,741 36	6,570,464 720	558
FIXED INCOME				
CONVERTIBLE BONDS	2,035,207 50	2,506,900 00	2,505,000 00	2
FOREIGN CASH				
CURRENCY TRADES SPOTS	2,953 20	2,967 75	N/A	N/A

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	25,053,879.00	00	25,053,879.00
DEPOSITORY RECEIPTS	240,688.86	00	240,688.86
MUTUAL FUNDS	39,060.64	00	39,060.64
REAL ESTATE INV TRST	536,775.73	00	536,775.73
WARRANTS	3,308.89	00	3,308.89
	=====	=====	=====
EQUITY TOTAL	25,873,713.12	00	25,873,713.12
FIXED INCOME			
CONVERTIBLE BONDS	8,400.00	00	8,400.00
	=====	=====	=====
FIXED INCOME TOTAL	8,400.00	00	8,400.00
CURRENCY TOTAL	25,882,113.12	00	25,882,113.12
	=====	=====	=====

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-13,166,594.48	00	-13,166,594.48
PREFERRED STOCK	415,436.78	00	415,436.78
REAL ESTATE INV TRST	00	00	00
	=====	=====	=====
EQUITY TOTAL	-13,582,031.26	00	-13,582,031.26
FIXED INCOME			
CONVERTIBLE BONDS	-480,092.50	00	-480,092.50
	=====	=====	=====
FIXED INCOME TOTAL	-480,092.50	00	-480,092.50
CURRENCY TOTAL	14,062,123.76	00	14,062,123.76
	=====	=====	=====

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	11,887,284 52	00	11,887,284 52
PREFERRED STOCK	-415,436 78	00	-415,436 78
DEPOSITORY RECEIPTS	240,688 86	00	240,688 86
MUTUAL FUNDS	39,060 64	00	39,060 64
REAL ESTATE INV TRST	536,775 73	00	536,775 73
WARRANTS	3,308 89	00	3,308 89
EQUITY TOTAL	12,291,681 86	00	12,291,681 86
FIXED INCOME			
CONVERTIBLE BONDS	-471,692 50	00	-471,692 50
FIXED INCOME TOTAL	-471,692 50	00	-471,692 50
FOREIGN CASH			
CURRENCY TRADES SPOTS	00	14 55	14 55
FOREIGN CASH TOTAL	00	-14 55	-14 55
CURRENCY TOTAL	11,819,989 36	-14 55	11,819,974 81

RUN DATE: 17JUL02

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USD

ANNUAL

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
HBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	S'LL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SELTY GN/LS	LOCAL SELTY GN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELTY GN/LS	BASE SELTY GN/LS		NET BASE GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIC DTL FUND RSN	BUYS NET BASE CN/LS
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EQUITY

COMMON STOCK

USD - US DOLLAR

G6R521105	PARTNERRC LTD 456	165 102 37	154 246 53	01OCT01	04OCT01	1 000000	17AUG00 TO 17AUG00		
				10 855 84		00	3 600 000		
17AUG00	BUY LOT 189		149 391 00	15 711 37 L		00 L	3,600 000		
680		201 899 66	171,385 04	03OCT01	09OCT01	1 000000	17AUG00 TO 17AUG00		
				30 514 62		00	4 000 000		
17AUG00	BUY LOT 189		165 990 00	35,909 66 L		00 L	4 000 000		
697		136 885 43	115 684 90	09OCT01	12OCT01	1 000000	17AUG00 TO 17AUG00		
				21,200 53		00	2 700 000		
17AUG00	BUY LOT 189		112 043 25	24,842 18 L		00 L	2 700 000		
832		132 729 01	119,969 52	30OCT01	02NOV01	1 000000	17AUG00 TO 17AUG00		
				12,759 49		00	2,800 000		
17AUG00	BUY LOT 189		116 193 00	16,536 01 L		00 L	2,800 000		
002		58,279 20	34,277 01	01NOV01	06NOV01	1 000000	17AUG00 TO 17AUG00		
				4 002 19		00	800 000		
17AUG00	BUY LOT 189		33 198 00	5 001 20 L		00 L	800 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIC DTL FUND RSN	BUYS NET BASE CN/LS
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(CONTINUED)

USD - US DOLLAR

130		74,842 43	64 618 54	05DEC01	06DEC01	1 000000	17AUG00 TO 17AUG00		
				12 273 89		00	1 500 000		
17AUG00	BUY LOT 189		62 246 25	14 594 18 L		00 L	1 500 000		
202		118,684 19	103,786 15	14DEC01	19DEC01	1 000000	17AUG00 TO 17AUG00		
				14 898 04		00	2 400 000		
17AUG00	BUY LOT 189		99,594 00	19 090 19 L		00 L	2 400 000		
211		70 487 64	60 541 92	18DEC01	21DEC01	1 000000	17AUG00 TO 17AUG00		
				9,945 72		00	1 400 000		
17AUG00	BUY LOT 189		58 096 50	12 391 14 L		00 L	1 400 000		
244		100 727 55	82 164 03	31DEC01	04JAN02	1 000000	17AUG00 TO 17AUG00		
				18 563 52		00	1 900 000		
17AUG00	BUY LOT 189		78 845 25	21,882 30 L		00 L	1 900 000		
440		120 556 21	95 137 30	15FEB02	21FEB02	1 000000	17AUG00 TO 17AUG00		
				25 418 91		00	2 200 000		
17AUG00	BUY LOT 189		91 294 50	29 261 71 L		00 L	2 200 000		
447		110 718 53	86 488 46	19FEB02	27FEB02	1 000000	17AUG00 TO 17AUG00		
				24 229 87		00	2,000 000		
17AUG00	BUY LOT 189						2 000 000		

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	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							
		82,995 00		27,723 55 L			00 L		
C6852T105 TOTAL		1,272,912 02	1,088,299 40	184,612 62			00		184,612 62
M41450103	PRECISE SOFTWARE SOLUTIONS LTDSHS			10OCT01	15OCT01	1 000000	27DEC00	TO 27DEC00	
701		275,113 82	376,741 64	-101,627 82			17,900 000		
27DEC00	BUY LOT 096		462,809 87	-187,696 05 S			17,900 000		
							00 S		
019		493,883 53	460,759 81	33,123 72			22,000 000		
27DEC00	BUY LOT 096						5,400 000		
28DEC00	BUY LOT 110		139,618 62	-18,392 66 S			00 S		
			434,617 88	-61,960 31 S			14,600 000		
							00 S		
298		206,595 59	161,471 86	45,123 73			7,700 000		
28DEC00	BUY LOT 110						2,400 000		
22JAN01	BUY LOT 267		68,072 68	1,686 87 L			00 L		
			34,085 00	11,527 01 S			1,700 000		
31JAN01	BUY LOT 316						00 S		
			59,113 75	-8,135 62 S			1,900 000		
20MAR01	BUY LOT 524		22,991 55	17,254 35 S			00 S		
							1,500 000		
							00 S		
306		25,982 10	20,970 37	5,011 73			1,000 000		
20MAR01	BUY LOT 526						00		
			15,327 70	10,654 40 S			1,000 000		
							00 S		

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							
579		196,630 58	167,494 64	29,135 94			8,200 000		
20MAR01	BUY LOT 526		125,687 14	70,943 44 S			8,200 000		
							00 S		
586		344 874 81	294,136 93	50 737 88			14,400 000		
20MAR01	BUY LOT 526						5,800 000		
23MAR01	BUY LOT 551		88,900 66	50,007 25 L			00 L		
			39,062 50	20,811 60 S			2,500 000		
28MAR01	BUY LOT 568						00 S		
			32,668 23	17,626 01 S			2,100 000		
29MAR01	BUY LOT 575						00 S		
			59,451 00	31,557 63 S			3,800 000		
10APR01	BUY LOT 661		5,199 20	1,590 73 S			00 S		
							200 000		
							00 S		
644		1,926,116 23	2,034,447 88	-108 330 85			99,600 000		
20NOV01	BUY LOT 080		61,124 00	-4,976 15 S			2 800 000		
08JUN01	BUY LOT 181		63,589 05	-11,375 06 S			00 S		
09AUG01	BUY LOT 438		702,475 48	-56,569 03 S			33,400 000		
19FEB02	BUY LOT 451		493,785 60	-29,661 21 S			00 S		
20FEB02	BUY LOT 459		238,684 80	33,988 29 S			24,000 000		
07SEP01	BUY LOT 557		165,195 52	51,395 86 S			00 S		
			52,786 80	11,030 30 S			14 100 000		
10APR01	BUY LOT 661						00 S		
			25,444 80	3,562 97 S			11,200 000		
11APR01	BUY LOT 678						00 S		
							3,300 000		
							00 S		
							1,500 000		
							00 S		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET 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 CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
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(CONTINUED)

USD - US DOLLAR

250CT01	BUY LOT 803		127 330 50	303 71 S		6 600 000 00 S
M41450103	TOTAL		3,469,196 66	3 516,072 33	46 825 67	00 -46 825 67
00738A106	AIRTRAN INC 354	COM		23JUL01 26JUL01	1 000000	31JAN01 TO 31JAN01 3 100 000
	78,799 37		77,384 47	1 414 90	00	
31JAN01	BUY LOT 327		85 209 70	-6 410 33 S		3,100 000 00 S
	376		153,594 88	159 761 49	1 000000	31JAN01 TO 01FEB01 6 400 000
31JAN01	BUY LOT 327		38,481 80	-4 882 92 S	00 S	1,400 000
01FEB01	BUY LOT 361		136,279 50	-16 283 50 S	00 S	5,000 000
	714		47 524 21	49 495 06	1 000000	01FEB01 TO 01FEB01 2 000 000
01FEB01	BUY LOT 361		54 511 80	-4 987 59 S	00 S	2,000 000
01FEB01	BUY LOT 361		98,121 24	9 668 23 S	00 S	3,600 000
	718		88,443 01	89,091 10	1 000000	01FEB01 TO 01FEB01 3,600 000
				-638 09	00	
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
	010		67 757 74	69,293 08	1 000000	01FEB01 TO 01FEB01 2 800 000
				1,535 34	00	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET 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 CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
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(CONTINUED)

USD - US DOLLAR

01FEB01	BUY LOT 361		76,316 52	-8 558 78 S		2 800 000 00 S
	101		70 353 65	64 343 57	1 000000	01FEB01 TO 02FEB01 2,600 000
01FEB01	BUY LOT 361		65 414 16	-472 33 S	00 S	2 400 000
02FEB01	BUY LOT 369		5 494 16	-82 34 S	00 S	200 000
	258		133 025 44	128,687 15	1 000000	02FEB01 TO 02FEB01 5 200 000
02FEB01	BUY LOT 369		142,848 16	-9 822 72 S	00 S	5 200 000
00738A106	TOTAL		639 508 30	638 055 92	1,452 38	00 1,452 38
007865108	AEROPOSTAL 014	COM		14MAY02 21MAY02	1 000000	15MAY02 TO 15MAY02 900 000
	22,454 86		16 200 00	6 254 86	00	
15MAY02	BUY LOT 007		16 200 00	6,254 86 S	00 S	900 000
011659109	ALASKA AIR GROUP INC 414	COM		06AUG01 09AUG01	1 000000	31JUL00 TO 31JUL00 4 900 000
	155,754 03		157,163 13	-1,409 10	00	
31JUL00	BUY LOT 007		162 924 75	-7,170 72 L	00 L	4,900 000
	100		162 014 14	164 067 21	1 000000	31JUL00 TO 31JUL00 4 500 000
				-2,053 07	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 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)							
USD - US DOLLAR							
31JUL00	BUY LOT 007		182,874 72				5,500 000 00 L
	409	91,714 92	89,491 20	04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00 3,000 000 00
31JUL00	BUY LOT 007		99,749 85				3,000 000 00 L
	413	131,462 54	131,253 77	05FEB02	08FEB02	1 000000	31JUL00 TO 31JUL00 4,400 000 00
31JUL00	BUY LOT 007		144,299 78				4,400 000 00 L
	444	91,844 05	95,457 28	19FEB02	22FEB02	1 000000	31JUL00 TO 31JUL00 3,200 000 00
31JUL00	BUY LOT 007		106,399 84				3,200 000 00 L
	457	151,092 95	131,253 77	20FEB02	25FEB02	1 000000	31JUL00 TO 31JUL00 4,400 000 00
31JUL00	BUY LOT 007		144,299 78				4,400 000 00 L
	478	109,643 19	107,389 45	25FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00 3,600 000 00
31JUL00	BUY LOT 007		119,699 82				3,600 000 00 L
31JUL00	BUY LOT 007		79,799 88				2,400 000 00 L

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)							
USD - US DOLLAR							
	481	73,790 75	71,592 96	25FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00 2,400 000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
011659109	TOTAL	947,316 55	947,468 77				-352 22
02148M100	ALTIRIS INC 041	8,186 60	9,000 00	23MAY02	29MAY02	1 000000	22MAY02 TO 22MAY02 900 000 00
22MAY02	BUY LOT 040		9,000 00				900 000 00 S
	052	834 49	1,000 00	24MAY02	30MAY02	1 000000	22MAY02 TO 22MAY02 100 000 00
22MAY02	BUY LOT 040		1,000 00				100 000 00 S
02148M100	TOTAL	9,021 09	10,000 00				-978 91
05072M108	AMERUS GROUP CO 632	155,795 30	140,828 85	08APR02	11APR02	1 000000	28FEB02 TO 28FEB02 4,100 000 00
28FEB02	BUY LOT 505		140 828 85				4,100 000 00 S
	647	101,534 99	89,306 10	11APR02	16APR02	1 000000	28FEB02 TO 28FEB02 2,600 000 00
28FEB02	BUY LOT 505						2 600 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY CN/LS		BASE CURR CN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY CN/LS				NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
		89,306 10		12 228 89 S			00 S	
678	77,305 07	68 697 00		19APR02	24APR02	1 000000	28FFB02	10 28FEB02
28FEB02	BUY LOT 505	68,697 00		8,608 07		00	2 000 000	
				8 608 07 S		00 S	2 000 000	
688	34,027 97	30 913 65		23APR02	26APR02	1 000000	28FFB02	10 28FEB02
28FEB02	BUY LOT 505	30,913 65		3 114 52		00	900 000	
				3,114 52 S		00 S	900 000	
692	154 850 69	140,828 85		24APR02	29APR02	1 000000	28FEB02	10 28FEB02
28FEB02	BUY LOT 505	140 828 85		14 021 84		00	4,100 000	
				14 021 84 S		00 S	4,100 000	
699	105 870 40	96 175 80		25APR02	30APR02	1 000000	28FEB02	10 28FEB02
28FEB02	BUY LOT 505	96,175 80		9,694 60		00	2,800 000	
				9,694 60 S		00 S	2 800 000	
718	82 550 73	75,566 70		01MAY02	06MAY02	1 000000	28FEB02	10 28FEB02
28FEB02	BUY LOT 505	75,566 70		6,964 03		00	2 200 000	
				6 964 03 S		00 S	2 200 000	
730	184 969 42	168,307 65		03MAY02	08MAY02	1 000000	28FEB02	10 28FEB02
				16 661 77		00	4,900 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS		BASE CURR CN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY CN/LS				NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
28FEB02	BUY LOT 505	168 307 65		16,661 77 S		00 S	4 900 000	
745	277,771 62	261 048 60		09MAY02	14MAY02	1 000000	28FEB02	10 28FEB02
28FEB02	BUY LOT 505	261 048 60		16,723 02		00	7 600 000	
28FEB02	BUY LOT 505	151 133 40		16 723 02 S		00 S	7 600 000	
				10 253 73 S		00 S	4 400 000	
766	161,387 13	151 133 40		09MAY02	14MAY02	1 000000	28FEB02	10 28FEB02
				10 253 73		00	4 400 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
768	1 184 589 29	1 116 326 25		10MAY02	15MAY02	1 000000	28FEB02	10 28FEB02
28FEB02	BUY LOT 505	1,116 326 25		68,263 04		00	32 500 000	
				68 263 04 S		00 S	32 500 000	
05072M108	TOTAL	2 339 132 85		181 499 76		00		181 499 76
057933108	APRIA HEALTHCARE GROUP INC	10M		19SEP01	24SEP01	1 000000	31 JUL00	10 31JUL00
591	252 245 57	170 215 33		82,030 44		00	10 000 000	
31JUL00	BUY LOT 054	142 516 80		109 728 77 L		00 L	10 000 000	
479	91 937 45	76 125 85		25FFB02	28FEB02	1 000000	31 JUL00	10 31JUL00
31JUL00	BUY LOT 054			15 811 60		00	4,200 000	
							4 200 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS					
(CONTINUED)									
USD - US DOLLAR									
		59,857 06		32,000 39 L			00 L		
683				19APR02	24APR02	1 000000	31JUL00 TO 31JUL00		
	178,070 58	117,813 82		60,256 76			4 500 000		
31JUL00	BUY LOT 054						6,500 000		
		92,635 92		85,434 66 L			00 L		
037933108 TOTAL									
	522,253 60	364,154 80		158,098 80			00		158,098 80
050095108	ATWOOD OCEANICS INC	COM		02AUG01	07AUG01	1 000000	31JUL00 TO 31JUL00		
392							38,600 000		
	1,221,792 82	1,470,394 50		-248,602 48			00		
31JUL00	BUY LOT 010						38,600 000		
		1,490,130 63		-268,338 61 L			00 L		
412				03AUG01	08AUG01	1 000000	31JUL00 TO 31JUL00		
	336,149 60	407,596 40		-71,446 80			10,700 000		
31JUL00	BUY LOT 010						10,700 000		
		413,067 30		-76,917 70 L			00 L		
417				06AUG01	09AUG01	1 000000	31JUL00 TO 08NOV00		
	153,891 12	184,656 30		-32,765 18			4,900 000		
31JUL00	BUY LOT 010						200 000		
08NOV00	BUY LOT 623		7,720 88	-1,439 61 L			00 L		
		161,656 50		-14,046 65 S			4,700 000		
							00 S		
427				07AUG01	10AUG01	1 000000	08NOV00 TO 08JUN01		
	303,205 79	373,312 59		-70,106 80			9,800 000		
08JUN01	BUY LOT 154						2,200 000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS					
(CONTINUED)									
USD - US DOLLAR									
		92,370 08		-24,303 47 S			00 S		
22JAN01	BUY LOT 241						2,300 000		
08NOV00	BUY LOT 623		92,828 00	-21,667 46 S			00 S		
			79,108 50	-7,947 96 S			00 S		
01DEC00	BUY LOT 742						3,000 000		
			97,363 58	-4,545 40 S			80 S		
050095108 TOTAL									
	2,015,038 53	2,437,959 79		422,921 26			00		-422,921 26
053762100	AVIRON	COM		02OCT01	05OCT01	1 000000	04SEP01 TO 04SEP01		
671							2,700 000		
	68,577 71	66 131 18		2,446 53			00		
04SEP01	BUY LOT 541			2,318 36 S			2,700 000		
		66,259 35					00 S		
703				11OCT01	16OCT01	1 000000	04SEP01 TO 04SEP01		
	147,269 16	117,566 54		29,702 62			4,800 000		
04SEP01	BUY LOT 541						4,800 000		
		117,794 40		29,474 76 S			00 S		
749				22OCT01	25OCT01	1 000000	04SEP01 TO 04SEP01		
	129,145 69	110,218 63		18 927 06			4 500 000		
04SEP01	BUY LOT 541						4 500 000		
		110,432 25		18,713 44 S			00 S		
766				24OCT01	29OCT01	1 000000	04SEP01 TO 04SEP01		
	142,480 85	105,320 02		37,360 83			4,300 000		
04SEP01	BUY LOT 541						4,300 000		
		105,524 15		37,156 70 S			00 S		
04SEP01	BUY LOT 541						2,400 000		
		58 897 20		22,508 08 S			00 S		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
783	127,065.76	94,657.94		25OCT01 32,387.82	30OCT01	1.000000	24JAN01 TO 25JAN01 5,000.000
24JAN01	BUY LOT 292						00
25JAN01	BUY LOT 298		7,610.00	2,553.66 S			400.000
			90,332.50	26,549.60 S			00 S 4,600.000
812	118,055.28	87,085.31		26OCT01 30,949.97	31OCT01	1.000000	25JAN01 TO 25JAN01 4,600.000
25JAN01	BUY LOT 298						00
			90,332.50	27,702.78 S			4,600.000 00 S
824	101,409.41	75,726.35		30OCT01 25,683.06	02NOV01	1.000000	25JAN01 TO 25FEB01 4,000.000
25JAN01	BUY LOT 298						00
31JAN01	BUY LOT 362		19,437.50	5,714.85 S			1,000.000 00 S
25FEB01	BUY LOT 438		44,645.70	11,129.48 S			2,200.000 00 S
			15,496.40	4,785.48 S			800.000 00 S
830	96,549.07	71,940.04		31OCT01 24,609.03	05NOV01	1.000000	25FEB01 TO 26FEB01 5,800.000
25FEB01	BUY LOT 438						00
26FEB01	BUY LOT 445		63,922.65	19,922.59 S			5,300.000 00 S
			9,474.65	3,027.18 S			500.000 00 S
043	757,655.22	579,304.61		15NOV01 178,348.61	20NOV01	1.000000	26FEB01 TO 01MAR01 30,600.000
26FEB01	BUY LOT 445						00
							5,600.000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
27FEB01	BUY LOT 448		108,378.48	30,277.38 S			00 S 1,900.000
28FEB01	BUY LOT 452		36,138.00	10,905.95 S			00 S 4,100.000
28FEB01	BUY LOT 455		78,487.94	23,027.96 S			00 S 14,200.000
01MAR01	BUY LOT 440		309,876.84	91,234.75 S			00 S 2,800.000
			52,617.88	16,710.04 S			00 S
242	113,998.29	71,940.04		31DEC01 42,058.25	04JAN02	1.000000	01MAR01 TO 01MAR01 3,800.000
01MAR01	BUY LOT 440						00
01MAR01	BUY LOT 462		62,013.93	36,984.58 S			3,300.000 00 S
			9,411.75	5,588.03 S			500.000 00 S
263	1,096,075.25	723,186.68		02JAN02 372,888.57	07JAN02	1.000000	01MAR01 TO 10JUL01 38,200.000
10JUL01	BUY LOT 503						00
01MAR01	BUY LOT 462		141,245.35	102,645.74 S			8,500.000 00 S
02MAR01	BUY LOT 466		297,411.30	155,939.20 S			15,800.000 00 S
02MAR01	BUY LOT 469		77,232.11	40,409.47 S			4,100.000 00 S
10APR01	BUY LOT 675		106,731.93	56,818.57 S			5,700.000 00 S
			78,879.08	38,762.50 S			4,100.000 00 S
12489V106	TOTAL						
	3,335,981.66	2,466,785.99		869,195.67			00 869,195.67
124501105	CTS CORP 425		93,247.28	97,417.81	06AUG01 4,570.53	09AUG01	1.000000 4,000.000
02MAY01	BUY LOT 777						4,000.000

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 SECTY	GN/LS	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
		100,320 00		-7,072 72 S		00 S			
558				07SEP01	12SEP01	1 000000	02MAY01	TO 02MAY01	
	383,112 31	546,659 72		-163,547 41		00	22,400 000		
02MAY01	BUY LOT 777						22,400 000		
		561,792 00		-178,679 69 S		00 S			
575				17SEP01	20SEP01	1 000000	02MAY01	TO 02MAY01	
	122,572 39	178,152 50		-55,580 11		00	7,300 000		
02MAY01	BUY LOT 777						7,300 000		
		183,084 00		-60,511 61 S		00 S			
124501105	TOTAL								
	598,931 98	822,430 03		-223,498 05		00		-223,498 05	
12686C109	CABLEVISION MY GROUP CLASS A CL A			10JUL01	13JUL01	1 000000	31JUL00	TO 31JUL00	
292							300 000		
	18,075 68	13,211 65		4,864 03		00			
31JUL00	BUY LOT 012						300 000		
		9,708 47		8,367 21 S		00 S			
140903100	CHARTER ONE FINL INC			10JUL01	13JUL01	1 000000	31JUL00	TO 31JUL00	
297							2,400 000		
	73,725 53	50,671 08		23,054 45		00			
31JUL00	BUY LOT 014						2,400 000		
		48,699 59		25,025 94 S		00 S			
309				12JUL01	17JUL01	1 000000	31JUL00	TO 31JUL00	
	115,624 83	78,117 92		37,506 91		00	3,700 000		
31JUL00	BUY LOT 014						3,700 000		
		75,078 53		40,546 30 S		00 S			

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	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
353				17JUL01	24JUL01	1 000000	31JUL00	TO 31JUL00	
	160,031 15	105,564 75		54,466 40		00	5,000 000		
31JUL00	BUY LOT 014						5,000 000		
		101,457 47		58,573 68 S		00 S			
730				16OCT01	19OCT01	1 000000	31JUL00	TO 31JUL00	
	60,809 96	46,247 41		14,562 55		00	2,300 000		
31JUL00	BUY LOT 014						2,300 000		
		44,448 04		16,361 92 L		00 L			
737				17OCT01	22OCT01	1 000000	31JUL00	TO 31JUL00	
	85,797 13	66,354 99		19,442 14		00	5,300 000		
31JUL00	BUY LOT 014						5,300 000		
		63,773 27		22,023 86 L		00 L			
014				06NOV01	09NOV01	1 000000	31JUL00	TO 31JUL00	
	71,497 61	50,268 93		21,228 68		00	2,500 000		
31JUL00	BUY LOT 014						2,500 000		
		48,313 08		23,184 53 L		00 L			
105				27NOV01	30NOV01	1 000000	31JUL00	TO 31JUL00	
	74,279 51	52,974 53		21,304 98		00	2,600 000		
31JUL00	BUY LOT 014						2,600 000		
		50,245 60		24,033 91 L		00 L			
274				04JAN02	09JAN02	1 000000	31JUL00	TO 31JUL00	
	1,365,525 11	1,020,778 48		344,746 63		00	50,100 000		
31JUL00	BUY LOT 014						50,100 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY CN/LS SEFTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
		968 194 15		397,530 96 L			00 L	
289	632 256 15	476,770 78		08JAN02 11JAN02 155,485 37		1 000000	31JUL00 TO 20NOV01 23,400 000	
31JUL00	BUY LOT 014						10,495 000	
20NOV01	BUY LOT 073	202 818 32		80 751 27 L			00 L	
08JUN01	BUY LOT 157	66 585 00		4 440 17 S			00 S	
22JAN01	BUY LOT 254	92,161 50		-7,050 10 S			00 S	
10APR01	BUY LOT 641	105,290 25		5,354 58 S			4 095 000	
		88 108 48		2 677 02 S			00 S	
160903100	TOTAL	2 639 546 98	1,947,748 87	691,798 11			00	691 798 11
167813109	CHECKFREE CORP NEW 207 92 696 91	115 294 38		17DEC01 20DEC01 22,599 47		1 000000	31JUL00 TO 31JUL00 4 500 000	
31JUL00	BUY LOT 085	129 670 88		-36,923 97 L			00 L	
696	183 568 50	223 207 74		25APR02 30APR02 39,639 24		1 000000	31JUL00 TO 31JUL00 9,200 000	
31JUL00	BUY LOT 085	265 002 68		-81,434 18 L			00 L	
762	270,983 33	237 764 77		09MAY02 14MAY02 -16,781 44		1 000000	31JUL00 TO 31JUL00 9 800 000	
31JUL00	BUY LOT 085	282 285 47		-61,302 14 L			00 L	

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 SEFTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
784	261,254 42	266 878 82		10MAY02 15MAY02 5,644 40		1 000000	31JUL00 TO 19MAR01 11 000 000	
31JUL00	BUY LOT 085						00	
02JAN01	BUY LOT 129	54,728 81		-9 606 50 L			1 900 000	
09MAR01	BUY LOT 490	125 235 00		-53,989 25 L			00 L	
15MAR01	BUY LOT 507	113,872 77		-49 751 59 L			00 L	
19MAR01	BUY LOT 515	65,632 00		27 634 27 L			00 L	
		67,500 00		-24 752 55 L			00 L	
162813109	TOTAL	758,483 16	843,147 71	-84,664 55			00	84,664 55
168676101	CHIEFTAIN INTL INC 453 2 525 900 00	1 601 945 31		03AUG01 13AUG01 923 954 69		1 000000	31JUL00 TO 08JUN01 87 100 000	
08JUN01	BUY LOT 156	88 023 12		-3 923 12 S			00 S	
22JAN01	BUY LOT 249	74 860 50		20 839 50 S			00 S	
23JAN01	BUY LOT 282	136,860 00		37 140 00 S			00 S	
31JUL00	BUY LOT 345	1 220 004 07		836,095 98 L			00 L	
31JAN01	BUY LOT 346	91 624 40		24,375 60 S			00 S	
179584107	CLAIRE S STORES INC 604 74 109 49	104,551 61		20SEP01 25SEP01 -30 447 12		1 000000	31JUL00 TO 31JUL00 5,700 000	
31JUL00	BUY LOT 183	108,457 50		34 327 81 L			00 L	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SEC TY GN/LS SEC TY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
12APR01	BUY LOT 686	74,970 00	-19 175 02 S			4 500 000 00 S
179584107	TOTAL	2 657 812 00	-885,293 58			00 885 293 58
184190106	CLAYTON HOMES INC 360	213 184 04	133 607 22	24JUL01	27JUL01	1 000000 08AUG00 TO 09AUG00 13 700 000 00
08AUG00	BUY LOT 110	94,263 52	67 569 62 S			10 400 000 00 S
09AUG00	BUY LOT 114	30,640 50	20,710 40 S			5,300 000 00 S
470		137,223 41	88 746 40	16AUG01	21AUG01	1 000000 09AUG00 TO 09AUG00 9,100 000 00
09AUG00	BUY LOT 114	84 493 50	52,729 91 L			9 100 000 00 L
482		231 828 46	150,186 22	20AUG01	23AUG01	1 000000 09AUG00 TO 10AUG00 15,400 000 00
09AUG00	BUY LOT 114	129 990 00	80 763 15 L			14,000 000 00 L
10AUG00	BUY LOT 125	12 896 94	8,178 37 L			1 400 000 00 L
526		43,353 55	28,281 82	30AUG01	05SEP01	1 000000 10AUG00 TO 10AUG00 2 900 000 00
10AUG00	BUY LOT 125	26 715 09	16 638 46 L			2 900 000 00 L
533				31AUG01	06SEP01	1 000000 10AUG00 TO 10AUG00 4 900 000 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SEC TY GN/LS SEC TY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS	
(CONTINUED)							
USD - US DOLLAR							
10AUG00	BUY LOT 125	73,252 55	47,786 53	25,466 02		00 4 900 000 00 L	
051		74,722 50	47,952 60	26 769 90	19NOV01	23NOV01	1 000000 10AUG00 TO 10AUG00 4 900 000 00
10AUG00	BUY LOT 125	45,139 29	29 583 21 L			4 900 000 00 L	
10AUG00	BUY LOT 125	44,218 08	28 463 01 L			4 800 000 00 L	
053		72,681 09	46,975 98	25,707 11	19NOV01	23NOV01	1 000000 10AUG00 TO 10AUG00 4 800 000 00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
145		116 796 09	71 439 59	45 356 50	07DEC01	12DEC01	1 000000 10AUG00 TO 10AUG00 7 300 000 00
10AUG00	BUY LOT 125	67 248 33	49 547 76 L			7 300 000 00 L	
224		93 716 86	53,824 35	59,892 51	20DEC01	26DEC01	1 000000 10AUG00 TO 10AUG00 5 500 000 00
10AUG00	BUY LOT 125	50 666 55	43 050 31 L			5 500 000 00 L	
458		51 567 17	34,251 86	17,315 31	20FEB02	25FEB02	1 000000 10AUG00 TO 10AUG00 5 500 000 00
10AUG00	BUY LOT 125	52 242 35	19,324 82 L			5 500 000 00 L	

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 DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
466	142,199 86	94,926 58		21FEB02	26FEB02	1 000000	10AUG00 TO 10AUG00	9,700 000
10AUG00	BUY LOT 125	89,357 37		47,273 28		00		9,700 000
				52,842 49 L		00 L		
489	194,347 07	127,221 19		26FEB02	01MAR02	1 000000	10AUG00 TO 10AUG00	13,000 000
10AUG00	BUY LOT 125	119,757 30		67,125 88		00		13,000 000
				74,589 77 L		00 L		
516	423,258 15	260,314 14		06MAR02	07MAR02	1 000000	10AUG00 TO 14AUG00	26,600 000
10AUG00	BUY LOT 125	98,569 47		162,944 01		00		10,700 000
11AUG00	BUY LOT 132	125,792 75		71,688 51 L		00 L		13,100 000
14AUG00	BUY LOT 138	27,062 00		82,653 93 L		00 L		2,800 000
				17,491 49 L		00 L		
526	197,777 02	121,349 45		05MAR02	08MAR02	1 000000	14AUG00 TO 15AUG00	12,400 000
14AUG00	BUY LOT 138	25 129 00		76,427 57		00		2,600 000
15AUG00	BUY LOT 162	93,206 82		16,340 38 L		00 L		9,800 000
				63,100 82 L		00 L		
620	615,425 73	367,962 84		03APR02	08APR02	1 000000	15AUG00 TO 24OCT00	37,600 000
15AUG00	BUY LOT 162	123,641 70		247,462 89		00		13,000 000
				89,138 47 L		00 L		

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 DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
12SEP00	BUY LOT 314	62,464 50		40,652 05 L		00 L		6,300 000
13SEP00	BUY LOT 320	61,603 75		44,786 34 L		00 L		4,500 000
03OCT00	BUY LOT 427	64,530 64		46,769 76 L		00 L		6,800 000
24OCT00	BUY LOT 563	45,566 50		36,272 02 L		00 L		5,000 000
623	204,456 54	123,306 70		04APR02	09APR02	1 000000	24OCT00 TO 31JAN01	12,600 000
22JAN01	BUY LOT 257	66,762 50		81,149 84		00		5,000 000
31JAN01	BUY LOT 355	76,669 60		14 371 05 L		00 L		5 600 000
24OCT00	BUY LOT 563	18,226 60		14,199 97 L		00 L		2,000 000
				14,226 82 L		00 L		
625	9,876 18	5,871 75		05APR02	10APR02	1 000000	31JAN01 TO 31JAN01	600 000
31JAN01	BUY LOT 355	8,214 60		4,004 43		00		600 000
				1,661 58 L		00 L		
634	283,612 55	168,523 42		08APR02	11APR02	1 000000	31JAN01 TO 21SEP01	17,200 000
08JUN01	BUY LOT 168	101,830 20		115,289 13		00		6,900 000
31JAN01	BUY LOT 355	26,812 90		11,944 60 S		00 S		1,900 000
21SEP01	BUY LOT 611	70,618 00		5,316 39 L		00 L		6 700 000
10APR01	BUY LOT 672	20,532 00		39,858 99 S		00 S		1,700 000
				7 699 47 S		00 S		

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
184190106	TOTAL						
	3,179,278.82	1,972,326.64	1,206,952.18			00	1,206,952.18
200525103	COMMERCIAL BANKSHARES INC	COM		28MAY02	31MAY02	1.000000	04JAN02 TO 04JAN02
046	121,203.40	106,146.53	15,056.87			00	2,700.000
04JAN02	BUY LOT 273		105,215.76	15,987.64 S		00 S	2,700.000
231021106	CUMMINS INC	COM		27FEB02	06MAR02	1.000000	20DEC01 TO 20DEC01
491	210,391.34	188,487.54	21,903.80			00	5,000.000
20DEC01	BUY LOT 219		184,535.52	17,440.17 S		00 S	4,800.000
20DEC01	BUY LOT 227		7,530.00	885.65 S		00 S	200.000
507	222,291.66	188,487.54	33,804.12			00	5,000.000
20DEC01	BUY LOT 227		188,250.00	34,041.66 S		00 S	5,000.000
543	145,117.82	120,632.03	24,485.79			00	3,200.000
20DEC01	BUY LOT 227		120,480.00	24,637.82 S		00 S	3,200.000
589	76,398.85	60,316.01	16,082.84			00	1,600.000
20DEC01	BUY LOT 227		60,240.00	16,158.85 S		00 S	1,600.000

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	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
616	119,362.40	98,013.52	21,348.88			00	2,600.000
20DEC01	BUY LOT 227		97,890.00	21,472.40 S		00 S	2,600.000
626	51,896.43	41,467.26	10,429.17			00	1,100.000
20DEC01	BUY LOT 227		41,415.00	10,481.43 S		00 S	1,100.000
641	99,117.01	75,595.02	23,721.99			00	2,000.000
20DEC01	BUY LOT 227		75,500.00	25,817.01 S		00 S	2,000.000
677	151,764.02	105,553.02	26,211.00			00	2,800.000
20DEC01	BUY LOT 227		105,420.00	26,344.02 S		00 S	2,800.000
231021106	TOTAL						
	1,056,319.53	878,351.94	177,987.59			00	177,987.59
256069105	BOBSON COMMUNICATIONS CORP	CL A		17AUG01	22AUG01	1.000000	31JUL00 TO 31JUL00
476	99,196.69	102,760.07	3,563.38			00	6,200.000
31JUL00	BUY LOT 082		118,353.54	19,156.85 L		00 L	6,200.000

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	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							
484	788,101 32	818,606 35	-30,505 03	20AUG01	23AUG01	1 000000	31JUL00 TO 04OCT00 49,400 000
31JUL00	BUY LOT 082						22,300 000
19SEP00	BUY LOT 346	425,690 95	-69,928 61 L				00 L
19SEP00	BUY LOT 365	196,511 04	14,074 74 S				00 S
04OCT00	BUY LOT 441	178,656 00	12,785 62 S				00 S
		28,500 00	1,811 58 S				00 S
490	79,747 34	82,854 89	-3,107 55	21AUG01	24AUG01	1 000000	04OCT00 TO 09OCT00 5,000 000
04OCT00	BUY LOT 441	72,000 00	4,557 45 S				00 S
09OCT00	BUY LOT 468	2,812 74	377 13 S				00 S
560	684,477 18	613,126 22	71,350 96	06SEP01	11SEP01	1 000000	09OCT00 TO 31JAN01 37,000 000
22JAN01	BUY LOT 276						00 S
31JAN01	BUY LOT 324	103,176 25	5,970 11 S				00 S
09OCT00	BUY LOT 468	5,837 73	287 92 S				00 S
16OCT00	BUY LOT 508	97,040 22	30 605 52 S				00 S
18OCT00	BUY LOT 526	107,500 00	51,594 70 S				00 S
20OCT00	BUY LOT 541	77,237 50	59,457 94 S				00 S
		83,530 65	62,614 48 S				00 S
570				17SEP01	20SEP01	1 000000	31JAN01 TO 08JUN01 49,400 000

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	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							
	448,428 37	818,606 36	-370,177 99				00
23MAY01	BUY LOT 077						8,500 000
08JUN01	BUY LOT 195	125,375 00	-48,216 27 S				00 S
31JAN01	BUY LOT 324	78,862 56	-34,382 83 S				00 S
26MAR01	BUY LOT 559	126,484 15	-67 480 42 S				00 S
28MAR01	BUY LOT 570	77,500 00	-32,112 51 S				00 S
10APR01	BUY LOT 624	124,162 50	-54,245 77 S				00 S
10APR01	BUY LOT 667	57,840 00	-21,530 01 S				00 S
27APR01	BUY LOT 746	76,358 22	-30,062 98 S				00 S
		108,570 00	-38,673 27 S				00 S
256069105	TOTAL						
	2,099,950 90	2,435,933 89	-335,982 99				00 -335,982 99
256743105	DOLLAR THRIFTY AUTOMOTIVE GRP COM			19JUL01	24JUL01	1 000000	31JUL00 TO 31JUL00
344	280,770 45	255,026 25	25,744 20				14,400 000
31JUL00	BUY LOT 068	249,638 36	31,132 09 S				00 S
114	88,810 22	102,473 03	15,662 81	28NOV01	03DEC01	1 000000	31JUL00 TO 31JUL00
31JUL00	BUY LOT 068	123,085 58	-34,275 36 L				00 L
111	88 014 35	101,029 75	-13,015 40	29NOV01	04DEC01	1 000000	31JUL00 TO 31JUL00
31JUL00	BUY LOT 068	121,351 98	-33 337 63 L				00 L

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 CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DIL FUND RSN NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
119				30NOV01	05OFC01	1 000000	31JUL00 TO 31JUL00 7,100 000
	95 547 89	102 473 03		6,925 14		00	
31JUL00	BUY LOT 068	123 085 58		-27,537 69 L		00 L	7,100 000
144				07DEC01	12DEC01	1 000000	31JUL00 TO 31JUL00 6,300 000
	90 968 95	90 926 77		42 18		00	
31JUL00	BUY LOT 068	109 216 79		18 247 84 L		00 L	6 300 000
160				12DEC01	17DEC01	1 000000	31JUL00 TO 31JUL00 10,400 000
	151 923 32	150,101 34		1 821 98		00	
31JUL00	BUY LOT 068	180 294 38		28 371 06 L		00 L	10,400 000
244				28DEC01	03JAN02	1 000000	31JUL00 TO 31JUL00 2 600 000
	59 135 57	57 525 25		1,608 32		00	
31JUL00	BUY LOT 068	45 073 59		5 940 02 L		00 L	2 600 000
250				31DEC01	04JAN02	1 000000	31JUL00 TO 31JUL00 5 900 000
	91,219 11	85,153 44		6 065 67		00	
31JUL00	BUY LOT 068	102 282 39		11,063 28 L		00 L	5 900 000
257				02JAN02	07JAN02	1 000000	31JUL00 TO 31JUL00 4 000 000
	61 124 68	57 731 15		3,393 53		00	
31JUL00	BUY LOT 068						4,000 000

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 SECY GN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DIL FUND RSN NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
		69 343 99		-8 219 31 L		00 L	
549				22JAN02	25JAN02	1 000000	31JUL00 TO 31JUL00 12 000 000
	179,397 38	175 193 44		6,203 86		00	
31JUL00	BUY LOT 068	208 031 97		-28 634 67 L		00 L	12,000 000
555				25JAN02	28JAN02	1 000000	31JUL00 TO 31JUL00 7 000 000
	106 398 39	101 029 51		5 348 88		00	
31JUL00	BUY LOT 068	121 351 98		-14 953 59 L		00 L	7 000 000
630				06MAR02	11MAR02	1 000000	31JUL00 TO 31JUL00 100 000
	1 781 17	1 443 28		337 89		00	
31JUL00	BUY LOT 068	1 733 60		47 57 L		00 L	100 000
686				22APR02	25APR02	1 000000	31JUL00 TO 05NOV00 10 100 000
	220 983 35	145,771 15		75 212 20		00	
31JUL00	BUY LOT 068	27 737 60		7 269 66 L		00 L	1 600 000
01SEP00	BUY LOT 276	170,360 00		10 917 24 L		00 L	6 000 000
03NOV00	BUY LOT 606	38 772 50		15 926 35 L		00 L	2 500 000
689				23APR02	26APR02	1 000000	05NOV00 TO 22JAN01 6 300 000
	141 765 72	90 926 56		50 819 16		00	
18OFC00	BUY LOT 025	68 669 20		21 528 08 L		00 L	4 000 000
22JAN01	BUY LOT 279						1 300 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BUYS DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
03NOV00	BUY LOT 606	27,762 28		1,486 84 L		00 L		
		15,509 00		6,990 32 L		00 L	1,000 000	
723				02MAY02	07MAY02	1 000000	22JAN01 TO 10APR01	
	116,772 97	72,163 93		44,609 04		00	5,000 000	
22JAN01	BUY LOT 279	72,609 04		6,796 58 L		00 L	3,400 000	
10APR01	BUY LOT 637	33,852 80		3,514 55 L		00 L	1,600 000	
734				06MAY02	09MAY02	1 000000	10APR01 TO 03AUG01	
	152,294 95	93,813 11		58,481 84		00	6,500 000	
08JUN01	BUY LOT 152	30,372 00		-2,256 01 S		00 S	1,200 000	
03AUG01	BUY LOT 406	89,916 96		24,890 00 S		00 S	4,900 000	
10APR01	BUY LOT 637	8,463 20		908 80 L		00 L	400 000	
008				16MAY02	21MAY02	1 000000	03AUG01 TO 03AUG01	
	119,501 39	72,163 93		47,337 46		00	5,000 000	
03AUG01	BUY LOT 406	91,752 00		27,749 39 S		00 S	5,000 000	
055				29MAY02	03JUN02	1 000000	03AUG01 TO 06AUG01	
	154,430 34	96,699 67		57,730 67		00	6,700 000	
03AUG01	BUY LOT 406	51,381 12		13,156 93 S		00 S	2,800 000	
06AUG01	BUY LOT 419	71,242 86		18,649 43 S		00 S	3,900 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BUYS DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
067				03JUN02	06JUN02	1 000000	06AUG01 TO 10AUG01	
	149,883 47	92,349 84		57,513 63		00	6,400 000	
06AUG01	BUY LOT 419	56,628 94		15,970 87 S		00 S	3,100 000	
10AUG01	BUY LOT 444	59,167 35		18,116 31 S		00 S	3,300 000	
085				06JUN02	11JUN02	1 000000	10AUG01 TO 15AUG01	
	116,861 47	70,720 65		46,140 82		00	4,900 000	
10AUG01	BUY LOT 444	21,515 40		7,103 74 S		00 S	1,200 000	
15AUG01	BUY LOT 460	66,289 94		21,952 39 S		00 S	3,700 000	
111				17JUN02	20JUN02	1 000000	15AUG01 TO 23AUG01	
	114,325 93	67,834 10		46,491 83		00	4,700 000	
15AUG01	BUY LOT 460	28,665 92		10,253 55 S		00 S	1,600 000	
23AUG01	BUY LOT 498	52,700 00		22,706 46 S		00 S	3,100 000	
121				21JUN02	26JUN02	1 000000	23AUG01 TO 28AUG01	
	85,787 91	49,071 47		36,716 44		00	3,400 000	
23AUG01	BUY LOT 498	10,200 00		4,939 04 S		00 S	600 000	
27AUG01	BUY LOT 509	3,430 00		1,616 35 S		00 S	200 000	
28AUG01	BUY LOT 520	45,081 40		20,521 12 S		00 S	2,600 000	
140				27JUN02	02JUL02	1 000000	28AUG01 TO 31AUG01	
							3,300 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 1N/1S
(CONTINUED)		USD - US DOLLAR						
	83,026 15	47,628 20		35 397 95		00		
28AUG01	BUY LOT 520		31 210 20	14 076 79 S		00 S	1 800 000	
31AUG01	BUY LOT 530		26 083 50	11,655 66 S		00 S	1 500 000	
256743105	TOTAL							
	2,750,703 05	2,157 268 85		573,434 20		00		573,434 20
268160101	DYNACOY INC NEW 221	PL A		20DEC01	26DEC01	1 000000	19DEC01 TO 19DEC01	
	227 845 38	201,275 00		26,570 38		00	9,700 000	
19DEC01	BUY LOT 217		201,275 00	26 570 38 S		00 S	9,700 000	
19DEC01	BUY LOT 218		417,075 00	44,582 45 S		00 S	20,100 000	
225				20DEC01	26DEC01	1 000000	19DEC01 TO 19DEC01	
	461,657 45	417,075 00		44,582 45		00	20,100 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
268160101	TOTAL							
	689,502 83	618 350 00		71 152 83		00		71,152 83
285229100	ELECTRO SCIENTIFIC INDS INC 709	COM		11OCT01	16OCT01	1 000000	31JUL00 TO 31JUL00	
	74 598 81	72,338 12		2,260 69		00	3,000 000	
31JUL00	BUY LOT 018		58 247 86	16,350 95 L		00 L	3 000 000	
135				04DEC01	07DEC01	1 000000	31JUL00 TO 31JUL00	
	223,914 69	160 010 08		63,904 61		00	6 600 000	
31JUL00	BUY LOT 018						6,600 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 1N/1S
(CONTINUED)		USD - US DOLLAR						
		128 145 30		95 749 39 L		00 L		
506				04MAR02	07MAR02	1 000000	31JUL00 TO 31JUL00	
	107,377 98	73,569 43		33,808 55		00	3 000 000	
31JUL00	BUY LOT 018		58,247 86	49,130 12 L		00 L	3,000 000	
570				19MAR02	22MAR02	1 000000	31JUL00 TO 31JUL00	
	181,175 27	122 615 71		58,559 56		00	5 000 000	
31JUL00	BUY LOT 018		97,079 78	84,095 49 L		00 L	5 000 000	
575				20MAR02	25MAR02	1 000000	31JUL00 TO 31JUL00	
	59,119 11	39 237 03		19 882 08		00	1 600 000	
31JUL00	BUY LOT 018		31,065 53	28,053 58 L		00 L	1,600 000	
285229100	TOTAL							
	646 185 86	467 770 37		178,415 49		00		178 415 49
285512109	ELECTRONIC ARTS INC 322	COM		16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00	
	110,872 13	64,193 09		46 679 04		00	1 900 000	
31JUL00	BUY LOT 017		54 397 66	56,474 47 S		00 S	1 900 000	
698				09OCT01	12OCT01	1 000000	31JUL00 TO 31JUL00	
	91 552 14	60 814 51		30,717 65		00	1 800 000	
31JUL00	BUY LOT 017		51,534 63	39 997 53 L		00 L	1 800 000	

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	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	NET	NET	NET
(CONTINUED)									
USD - US DOLLAR									
721	60,387 98	37,164 42	23,223 56	15OCT01	18OCT01	1 000000	31JUL00	TO 31JUL00	
31JUL00 BUY LOT 017		31,493 39	28,894 59 L			00	1,100 000		
117	102,674 57	58,122 63	44,553 94	30NOV01	05DEC01	1 000000	31JUL00	TO 31JUL00	
31JUL00 BUY LOT 017		48,671 59	54,004 98 L			00	1,700 000		
124	126,236 87	71,798 55	54,438 32	03DEC01	06DEC01	1 000000	31JUL00	TO 31JUL00	
31JUL00 BUY LOT 017		60,123 74	66,113 13 L			00	2,100 000		
137	58,103 86	30,770 81	27,333 05	05DEC01	10DEC01	1 000000	31JUL00	TO 31JUL00	
31JUL00 BUY LOT 017		25,767 31	32,336 55 L			00	900 000		
285	85,538 01	47,865 70	37,472 31	07JAN02	10JAN02	1 000000	31JUL00	TO 27SEP00	
31JUL00 BUY LOT 017		37,219 46	42,208 69 L			00	1,400 000		
27SEP00 BUY LOT 404		4,475 00	1,634 86 L			00	1,300 000		100 000
286				08JAN02	11JAN02	1 000000	27SEP00	TO 09NOV00	
							7,100 000		

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	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	NET	NET	NET
(CONTINUED)									
USD - US DOLLAR									
	417,808 14	242,747 46	175,060 68			00			
27SEP00 BUY LOT 404		62,650 00	19,734 70 L			00	1,400 000		
26OCT00 BUY LOT 569		104,122 75	42,992 79 L			00	2,500 000		
09NOV00 BUY LOT 629		62,316 94	20,067 76 L			00	1,400 000		
09NOV00 BUY LOT 635		80,121 78	25,801 42 L			00	1,800 000		
293	48,111 99	27,351 83	20,760 14	09JAN02	14JAN02	1 000000	09NOV00	TO 13NOV00	
09NOV00 BUY LOT 635		17,804 84	6,251 16 L			00	400 000		
13NOV00 BUY LOT 637		16,660 16	7,395 83 L			00	400 000		
13NOV00 BUY LOT 637		79,135 74	34,249 78 L			00	1,900 000		
17JAN01 BUY LOT 217		107,693 88	60,634 82 S			00	2,800 000		
13NOV00 BUY LOT 637		29,155 28	12,926 90 L			00	700 000		
22NOV00 BUY LOT 694		57,309 00	32,867 10 L			00	1,500 000		
30NOV00 BUY LOT 730		56,242 35	33,933 75 L			00	1,500 000		
294	113,385 54	64,960 59	48,424 95	09JAN02	14JAN02	1 000000	13NOV00	TO 13NOV00	
						00	1,900 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
295	390,763 08	222,233 59	168,529 49	09JAN02	14JAN02	1 000000	13NOV00	TO 17JAN01	
						00	6,500 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									

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 COST BASE COST	STL DT SECY CN/LS SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIC NET	BUY'S DIL FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
548		94 368 58	58 122 63	22JAN02	25JAN02	1 000000	17 JAN01 TO 17JAN01		
				56,225 95		00	1,700 000		
17JAN01	BUY LOT 217		65 385 57				1 700 000		
							00 L		
560		595 247 62	358 992 73	26JAN02	29JAN02	1 000000	17JAN01 TO 20NOV01		
				236,254 89		00	10,500 000		
20NOV01	BUY LOT 057		34 248 00				600 000		
							00 S		
17JAN01	BUY LOT 217		115 386 30				3 000 000		
							00 L		
22JAN01	BUY LOT 270		98,846 64				2 300 000		
							00 L		
30JAN01	BUY LOT 508		78 518 40				2 000 000		
							00 S		
31JAN01	BUY LOT 542		117 195 26				2,600 000		
							00 S		
285512109	TOTAL	2 295 012 53	1,445 158 54				949,873 99		949,873 99
291525103	EMMIS COMMUNICATIONS CORP			06DEC01	11DEC01	1 000000	31JUL00 TO 31JUL00		
146		146 848 09	188,648 98				8,100 000		
							00		
31JUL00	BUY LOT 163		220 954 83				8,100 000		
							00 L		
147		154,459 07	190 998 23	07DEC01	12DEC01	1 000000	31JUL00 TO 31JUL00		
							8 200 000		
							00		
31JUL00	BUY LOT 163		223 682 47				8 200 000		
							00 L		

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 COST BASE COST	STL DT SECY CN/LS SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIC NET	BUY'S DIL FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
149		114 371 18	142 084 05	10DEC01	13DEC01	1 000000	31JUL00 TO 31JUL00		
							4 100 000		
31JUL00	BUY LOT 163		164 398 08				4,100 000		
							00 L		
159		111 632 93	135 096 31	12DEC01	17DEC01	1 000000	31JUL00 TO 31JUL00		
							5 800 000		
31JUL00	BUY LOT 163		158 214 57				5 800 000		
							00 L		
246		220 839 38	221 278 43	31DEC01	04JAN02	1 000000	31JUL00 TO 31JUL00		
							9 500 000		
31JUL00	BUY LOT 163		259 144 54				9 500 000		
							00 L		
281		150 257 74	139 254 80	07JAN02	10JAN02	1 000000	31JUL00 TO 31JUL00		
							6 000 000		
31JUL00	BUY LOT 163		163 670 24				6 000 000		
							00 L		
292		259 225 41	221 278 43	09JAN02	14JAN02	1 000000	31JUL00 TO 05SEP00		
							9,500 000		
31JUL00	BUY LOT 163		2 727 84				100 000		
							00 L		
31JUL00	BUY LOT 163		72 975 00				2,100 000		
							00 L		
23AUC00	BUY LOT 223		121 406 25				3 500 000		
							00 L		
05SEP00	BUY LOT 279		115 900 00				3 800 000		
							00 L		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
366	60,475 09	60,560 41	-85 32	25JAN02 30JAN02	1 000000	05SEP00 TO 12SEP00 2,600 000
05SEP00 BUY LOT 279		21,350 00	-5,068 25 L		00	700 000
12SEP00 BUY LOT 314		55,812 50	-11,619 16 L		00 L	1,900 000
427	61,772 07	58,231 17	3,540 90	12FEB02 15FEB02	1 000000	12SEP00 TO 26SEP00 2,500 000
12SEP00 BUY LOT 314		41,687 50	-9,798 94 L		00 L	2,100 000
26SEP00 BUY LOT 392		8,850 00	1,033 53 L		00 L	400 000
455	98,918 51	93,169 87	5,748 64	19FEB02 22FEB02	1 000000	26SEP00 TO 26SEP00 4,000 000
26SEP00 BUY LOT 392		88,500 00	10,418 51 L		00 L	4,000 000
484	1,881,184 52	1,770,227 45	110,957 07	25FEB02 28FEB02	1 000000	26SEP00 TO 20NOV01 76,000 000
20NOV01 BUY LOT 088		68,628 00	35,332 19 S		00 S	4,200 000
08JUN01 BUY LOT 175		58,042 44	-13,488 07 S		00 S	1,800 000
26SEP00 BUY LOT 392		13,275 00	1,576 46 L		00 L	600 000
27SEP00 BUY LOT 397		100,800 00	3,160 20 L		00 L	4,200 000
03OCT00 BUY LOT 428		111,000 00	7,811 65 L		00 L	4,800 000
09OCT00 BUY LOT 459		65,321 05	6,460 99 L		00 L	2,900 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
09OCT00 BUY LOT 465		46,318 23	5,661 87 L		00 L	2,100 000
11OCT00 BUY LOT 481		40,875 00	8,629 86 L		00 L	2,000 000
16OCT00 BUY LOT 505		83,000 00	16,009 71 L		00 L	4,000 000
19MAR01 BUY LOT 514		75 211 21	-3,429 17 S		00 S	2,900 000
22MAR01 BUY LOT 534		53,125 00	8,756 07 S		00 S	2,500 000
24MAR01 BUY LOT 554		56 650 25	5,230 82 S		00 S	2,500 000
25OCT00 BUY LOT 565		109,062 50	14,699 64 L		00	5,000 000
24SEP01 BUY LOT 421		39,600 00	14,855 34 S		00	2,200 000
25SEP01 BUY LOT 429		48,622 00	20,684 80 S		00	2,800 000
10APR01 BUY LOT 660		86,538 55	94 95 S		00 S	3,500 000
01OCT01 BUY LOT 664		280,395 00	217,128 80 S		00 S	20,100 000
25OCT01 BUY LOT 804		112,920 23	82 623 95 S		00 S	7,900 000
291525103 TOTAL	3,239,963 99	3,221,348 13	18,615 86		00	18 615 86
292845104	ENGELHARD CORP 264 77,307 41	COM 55,406 98	21,900 43	02JUL01 06JUL01	1 000000	11SEP00 TO 11SEP00 3,000 000
11SEP00 BUY LOT 312		54,913 20	22 394 21 S		00 S	3,000 000
282	53,228 02	36,937 98	16,290 04	09JUL01 12JUL01	1 000000	11SEP00 TO 11SEP00 2 000 000
11SEP00 BUY LOT 312		36,608 80	16,419 22 S		00 S	2,000 000

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 SECY GN/LS BASE SECY GN/LS	STL DT	STL DT	BASE CURR GN/LS	SHS/PAR NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
500	477,762.12	344,941.59		25AUG01	28AUG01	1.000000	11SEP00 TO 11SEP00
11SEP00 BUY LOT 312		336,800.96	152,820.53			00	18,400.000
760	124,522.97	92,649.78		23OCT01	27OCT01	1.000000	11SEP00 TO 11SEP00
11SEP00 BUY LOT 312		89,691.56	51,875.19			00	4,900.000
350	1,796,400.80	1,342,476.42		22JAN02	25JAN02	1.000000	11SEP00 TO 20SEP01
22JAN01 BUY LOT 239		42,224.80	8,378.04 S			00	2,000.000
11SEP00 BUY LOT 312		884,102.52	337,956.05 L			00	48,300.000
12SEP00 BUY LOT 315		75,240.00	27,965.68 L			00	4,000.000
31JAN01 BUY LOT 348		101,420.00	9,906.25 S			00	4,400.000
03AUG01 BUY LOT 402		86,869.53	-3,374.84 S			00	3,300.000
16OCT00 BUY LOT 511		155,785.60	66,625.76 L			00	8,000.000
20SEP01 BUY LOT 606		20,518.90	4,782.51 S			00	1,000.000
359	165,304.86	122,902.77		23JAN02	28JAN02	1.000000	20SEP01 TO 20SEP01
20SEP01 BUY LOT 606		133,172.85	42,402.09			00	6,500.000

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 SECY GN/LS BASE SECY GN/LS	STL DT	STL DT	BASE CURR GN/LS	SHS/PAR NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
292845104	TOTAL	2,694,526.18	1,995,315.52	699,210.66		00	699,210.66
293620104	FNTEGRIS INC						
384	520,903.25	190,962.12		01AUG01	06AUG01	1.000000	30NOV00 TO 30NOV00
30NOV00 BUY LOT 734		187,775.00	129,941.13			00	25,900.000
30NOV00 BUY LOT 734		178,350.00	135,128.25 S			00	25,900.000
385	304,230.34	181,377.15		01AUG01	06AUG01	1.000000	30NOV00 TO 30NOV00
			125,880.34 S			00	24,600.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
279	212,936.26	128,716.90		07JAN02	10JAN02	1.000000	30NOV00 TO 30NOV00
30NOV00 BUY LOT 734		123,975.00	84,219.36			00	17,100.000
315	314,748.97	197,215.37		16JAN02	17JAN02	1.000000	30NOV00 TO 01DEC00
30NOV00 BUY LOT 734		48,575.00	117,933.60			00	26,200.000
01DEC00 BUY LOT 739		141,375.00	51,914.24 L			00	6,700.000
519	133,717.11	81,294.88		05MAR02	08MAR02	1.000000	01DEC00 TO 01DEC00
01DEC00 BUY LOT 739			92,884.73 L			00	19,500.000
						00	10,800.000

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	SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		78,300 00		55 417 11 L		00 L	
551	93.852 86	58,712 97		13MAR02 35,139 89	18MAR02	1 000000 00	01DEC00 TO 01DEC00 7,800 000
01DEC00 BUY LOT 739		56,550 00		37,302 86 L		00 L	7,800 000
703	173,762 74	87,316 73		29APR02 86,446 03	02MAY02	1 000000 00	01DEC00 TO 01DEC00 11,600 000
01DEC00 BUY LOT 739		84,100 00		89,662 76 L		00 L	11,600 000
706	76,054 20	57,636 52		30APR02 38,417 66	03MAY02	1 000000 00	01DEC00 TO 01DEC00 5,000 000
01DEC00 BUY LOT 739		36,250 00		39,804 20 L		00 L	5,000 000
748	198,446 52	94,844 03		08MAY02 103,602 49	13MAY02	1 000000 00	01DEC00 TO 01DEC00 12,600 000
01DEC00 BUY LOT 739		91,350 00		107,096 52 L		00 L	12,600 000
001	169,044 91	79,036 69		13MAY02 90,008 22	16MAY02	1 000000 00	01DEC00 TO 01DEC00 10,500 000
01DEC00 BUY LOT 739		76,125 00		92,919 91 L		00 L	10,500 000
794	80,928 41	36 883 79		14MAY02 44,044 62	17MAY02	1 000000 00	01DEC00 TO 01DEC00 4,900 000

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	SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
01DEC00 BUY LOT 739		35,525 00		45,403 41 L		00 L	4,900 000
793620104 TOTAL	2 078,625 59	1,173,997 15		904,628 44		00	904,628 44
29412E100 EON LABS INC	COM			23MAY02 -45 43	29MAY02	1 000000 00	22MAY02 TO 22MAY02 500 000
042	7,454 57	7,500 00				00	
22MAY02 BUY LOT 039		7,500 00		-45 43 S		00 S	500 000
320960107 FIRST HEALTH GROUP CORP	COM			19APR02 26,566 28	24APR02	1 000000 00	09JAN02 TO 09JAN02 5,000 000
680	140,157 77	113,591 49				00	
09JAN02 BUY LOT 296		112,617 50		27,340 27 S		00 S	5,000 000
338052204 FISHER SCIENTIFIC INTL INC	COM MEW			13FEB02 -720 80	19FEB02	1 000000 00	12FEB02 TO 12FEB02 14,300 000
432	385,379 20	386,100 00				00	
12FEB02 BUY LOT 430		386,100 00		-720 80 S		00 S	14,300 000
799	2,218,110 27	1,908,900 00		15MAY02 309,210 27	20MAY02	1 000000 00	12FEB02 TO 12FEB02 70,700 000
12FEB02 BUY LOT 430		1,908,900 00		309,210 27 S		00 S	70,700 000

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 BASE SECY	STL DT GN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF SHS/PAR	ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
338032204	TOTAL							
	2,403,489.47	2,295,000.00		308,489.47		00		308,489.47
369300108	GENERALE CABLE CORP DEI NEW 263	COM		02JUL01	06JUL01	1.000000	31JUL00 TO 31JUL00	
	503,936.88	228,401.10		275,535.78		00	28,200.000	
31JUL00	BUY LOT 045		232,842.24	271,094.64	S	00	28,200.000	
587328107	GRANITE CONSTR INC 123			21JUN02	26JUN02	1.000000	01MAR02 TO 01MAR02	
	78,743.21	77,629.62		1,113.59		00	3,300.000	
01MAR02	BUY LOT 501		74,321.61	4,421.60	S	00	3,300.000	
412552309	HARKEN ENERGY CORP 423	COM NEW		06AUG01	09AUG01	1.000000	08NOV00 TO 22JAN01	
	135,118.23	1,275,085.14		-1,139,966.91		00	67,690.000	
22JAN01	BUY LOT 246		10,315.50	-5,125.55	S	00	2,600.000	
08NOV00	BUY LOT 622		1,264,769.64	1,134,841.36	S	00	65,090.000	
423452101	HELMERICH AND PAYNE INC 811	COM		26OCT01	31OCT01	1.000000	31JUL00 TO 31JUL00	
	133,244.33	126,568.84		6,675.49		00	4,200.000	
31JUL00	BUY LOT 022		112,804.04	20,440.29	L	00	4,200.000	
				15NOV01	20NOV01	1.000000	31JUL00 TO 31JUL00	
	102,986.51	123,555.30		20,568.79		00	4,100.000	
31JUL00	BUY LOT 022		110,118.23	7,131.72	L	00	4,100.000	

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 BASE SECY	STL DT GN/LS CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF SHS/PAR	ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
	095			19NOV01	23NOV01	1.000000	31JUL00 TO 31JUL00	
	103,796.53	120,541.75		16,745.22		00	4,000.000	
31JUL00	BUY LOT 022		107,432.42	3,635.89	L	00	4,000.000	
	389			31JAN02	05FEB02	1.000000	31JUL00 TO 31JUL00	
	45,599.31	45,077.22		522.09		00	1,500.000	
31JUL00	BUY LOT 022		40,287.16	5,312.15	L	00	1,500.000	
	576			20MAR02	25MAR02	1.000000	31JUL00 TO 31JUL00	
	72,808.90	54,092.66		18,716.24		00	1,800.000	
31JUL00	BUY LOT 022		48,344.59	24,464.31	L	00	1,800.000	
423452101	TOTAL							
	458,435.58	469,835.77		11,400.19		00		11,400.19
428220100	HEWITT ASSONS INC 150	COM		27JUN02	02JUL02	1.000000	26JUN02 TO 26JUN02	
	212,056.40	180,500.00		31,556.40		00	9,500.000	
26JUN02	BUY LOT 138		180,500.00	31,556.40	S	00	9,500.000	
45245W109	IMCONE SYS INC 262	COM		02JUL01	04JUL01	1.000000	31JUL00 TO 22DEC00	
	143,215.22	79,159.70		64,055.52		00	2,800.000	
31JUL00	BUY LOT 037		24,774.05	92,867.02	S	00	2,500.000	
22DEC00	BUY LOT 078		17,312.50	8,261.65	S	00	500.000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	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							
317	221,992 60	141,356 60		15JUL01	18JUL01	1 000000	22DEC00 TO 22DEC00 5,000 000
22DEC00	BUY LOT 078			80,636 00		00	
		173,125 00		48,867 60 S		00 S	5,000 000
324	107,871 40	70,678 30		16JUL01	19JUL01	1 000000	22DEC00 TO 05JAN01 2,500 000
22DEC00	BUY LOT 078			37,193 10		00	
04JAN01	BUY LOT 144		17,312 50	4,261 78 S		00 S	500 000
05JAN01	BUY LOT 161		60,668 75	12,683 80 S		00 S	1,700 000
05JAN01	BUY LOT 161		9,225 00	3,719 57 S		00 S	300 000
22JAN01	BUY LOT 265		70,725 00	26,957 11 S		00 S	2,300 000
31JAN01	BUY LOT 315		42,355 94	4,361 59 S		00 S	1,100 000
14FEB01	BUY LOT 400		49,598 25	5,613 38 S		00 S	1,300 000
14FEB01	BUY LOT 410		78,056 25	19,625 86 S		00 S	2,300 000
		102,456 13		20,708 27 S		00 S	2,900 000
326	420,457 78	279,886 07		16JUL01	19JUL01	1 000000	05JAN01 TO 16FEB01 9,900 000
				140,571 71		00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
332	1,520,621 68	992,323 33		17JUL01	20JUL01	1 000000	16FEB01 TO 09MAR01 35,100 000
14FEB01	BUY LOT 410			528,298 35		00	
20FEB01	BUY LOT 417		130,719 89	29,573 54 S		00 S	3,700 000
							2,400 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	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							
20FEB01	BUY LOT 418		84,935 76	19,838 37 S		00 S	7,900 000
21FEB01	BUY LOT 421		275,378 99	66,869 19 S		00 S	6,000 000
22FEB01	BUY LOT 426		206,873 40	53,061 93 S		00 S	6 000 000
23FEB01	BUY LOT 439		201,291 60	58,643 73 S		00 S	5,700 000
09MAR01	BUY LOT 488		182,751 69	64,186 87 S		00 S	3 400 000
			110,593 16	36,703 54 S		00 S	
45245M109	TOTAL	2,414,158 68	1,563,404 00	850,754 68		00	850,754 68
457153104	INGRAM MICRO INC	CL A		10SEP01	13SEP01	1 000000	08AUG00 TO 08AUG00 10,600 000
565	156,261 03	165,174 47		-8 913 44		00	
08AUG00	BUY LOT 109		180,173 50	-23,912 47 L		00 L	10,600 000
576	177,853 89	199,455 96		18SEP01	21SEP01	1 000000	08AUG00 TO 08AUG00 12,800 000
08AUG00	BUY LOT 109		217,568 00	-39,714 11 L		00 L	12,800 000
643	73,910 61	95,053 23		27SEP01	02OCT01	1 000000	08AUG00 TO 08AUG00 6 100 000
08AUG00	BUY LOT 109		103,684 75	-29,774 14 L		00 L	6,100 000
720	230,911 31	274,251 95		15OCT01	18OCT01	1 000000	08AUG00 TO 14AUG00 17,600 000
08AUG00	BUY LOT 109			-43 340 64		00	9,500 000

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	STL RATE	TRD DT	STL DT	STL RATE	TRD DT	STL DT	STL RATE	TRD DT	STL DT	STL RATE
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11AUG00	BUY LOT 130	161,476.25	-36,834.62	L	00	1	8,000.000	00	L	00	1	8,000.000
1AUG00	BUY LOT 139	135,776.80	-30,817.11	L	00	L	100.000	00	L	00	L	100.000
1AUG00	BUY LOT 139	1,701.88	-489.89	L	00	L	5,900.000	00	L	00	L	5,900.000
1AUG00	BUY LOT 139	100,410.92	-23,225.29	L	00	L	5,900.000	00	L	00	L	5,900.000

... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...

15AUG00	BUY LOT 140	68,075.20	-16,256.93	L	00	L	5,000.000	00	L	00	L	5,000.000
1AUG00	BUY LOT 140	154,546.21	36,614.16	L	00	L	9,100.000	00	L	00	L	9,100.000
1AUG00	BUY LOT 145	37,362.82	-8,851.77	L	00	L	2,200.000	00	L	00	L	2,200.000
21AUG00	BUY LOT 212	16,997.50	4,037.93	L	00	L	1,000.000	00	L	00	L	1,000.000
21AUG00	BUY LOT 212	99,344.14	-24,178.66	L	00	L	5,800.000	00	L	00	L	5,800.000

... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...

17OCT01	17OCT01	140,242.48	-23,606.38	L	00	L	9,000.000	00	L	00	L	9,000.000
22OCT01	22OCT01	19,528.35	-14,528.35	L	00	L	5,700.000	00	L	00	L	5,700.000
21AUG00	BUY LOT 212	76,291.88	-19,528.35	L	00	L	5,700.000	00	L	00	L	5,700.000

USD - US DOLLAR

(CONTINUED)

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	STL RATE	TRD DT	STL DT	STL RATE	TRD DT	STL DT	STL RATE	TRD DT	STL DT	STL RATE
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21AUG00	BUY LOT 212	4,674.75	-756.89	L	00	L	500.000	00	L	00	L	500.000
21AUG00	BUY LOT 212	5,158.49	-1,220.63	L	00	L	310.000	00	L	00	L	310.000
22OCT01	22OCT01	456,309.92	-70,188.57	L	00	L	28,000.000	00	L	00	L	28,000.000
21AUG00	BUY LOT 212	448,761.46	-106,176.48	L	00	L	26,200.000	00	L	00	L	26,200.000
22AUG00	BUY LOT 218	31,553.10	-8,016.73	L	00	L	1,800.000	00	L	00	L	1,800.000
23OCT01	23OCT01	101,286.23	-16,012.34	L	00	L	6,500.000	00	L	00	L	6,500.000
22AUG00	BUY LOT 218	113,941.75	-28,667.86	L	00	L	6,500.000	00	L	00	L	6,500.000

USD - US DOLLAR

(CONTINUED)

18DEC00	BUY LOT 037	160,228.90	8,245.47	S	00	L	13,000.000	00	L	00	L	13,000.000
26DEC00	BUY LOT 089	86,320.00	17,356.55	S	00	L	8,000.000	00	L	00	L	8,000.000
03JAN01	BUY LOT 137	176,633.60	30,719.47	S	00	L	16,000.000	00	L	00	L	16,000.000
22AUG00	BUY LOT 218	7,011.80	-1,827.97	L	00	L	400.000	00	L	00	L	400.000
22JAN01	BUY LOT 251	1,563.50	-247.55	S	00	L	100.000	00	L	00	L	100.000
05SEP00	BUY LOT 281	130,704.25	-23,139.85	L	00	L	8,500.000	00	L	00	L	8,500.000
08SEP00	BUY LOT 302	59,346.85	11,436.45	L	00	L	3,700.000	00	L	00	L	3,700.000

USD - US DOLLAR

(CONTINUED)

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							
822	354,768 95	433,193 43	-78,424 48	29OCT01	01NOV01	1 000000	22JAN01 TO 03AUG01 27,800 000
08JUN01 BUY LOT 166		82,765 20	-7,472 51 S				5,900 000
14JUN01 BUY LOT 208		116,072 00	-3,771 04 S				8,800 000
22JAN01 BUY LOT 251		52,479 00	-9,089 99 S				3,400 000
03AUG01 BUY LOT 400		121,003 30	-16,359 22 S				8,200 000
10APR01 BUY LOT 471		21,030 00	-1,887 79 S				1,500 000
457153104 TOTAL	2,527,901 37	3,005,863 71	-477,962 34				-477,962 34
461203101 INVACARE CORP	COM	19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00		
583	96,041 29	57,608 28	38,433 01				2,500 000
31JUL00 BUY LOT 023		56,906 78	39,134 51 L				2,500 000
161	68,328 14	50,502 34	17,825 80	12DEC01	17DEC01	1 000000	31JUL00 TO 31JUL00 2,100 000
31JUL00 BUY LOT 023		47,801 49	20 526 45 L				2,100 000
461203101 TOTAL	164,369 43	108,110 62	56,258 81				56,258 81
465855104 IVEX PACKAGING CORP DEL	COM	16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00		
328	215,501 93	154,552 94	60,948 97				11,575 000
31JUL00 BUY LOT 086							11,575 000

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	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							
		169,877 63	45,624 30 S				00 S
378	268,849 60	196,278 92	72,570 48	30JUL01	02AUG01	1 000000	31JUL00 TO 31JUL00 14,700 000
31JUL00 BUY LOT 086		215,740 92	53 108 68 S				14,700 000
457	78,848 56	54,744 46	24,104 10	14AUG01	17AUG01	1 000000	31JUL00 TO 31JUL00 4,100 000
31JUL00 BUY LOT 086		60,172 64	18,675 92 L				4,100 000
458	61,643 69	42,727 58	18 916 51	15AUG01	20AUG01	1 000000	31JUL00 TO 31JUL00 3,200 000
31JUL00 BUY LOT 086		45,964 01	14,679 68 L				3,200 000
247	21,119 48	15,007 68	6,112 00	31DEC01	04JAN02	1 000000	31JUL00 TO 31JUL00 1,100 000
31JUL00 BUY LOT 086		16,143 88	4,975 80 L				1,100 000
267	110,146 14	79,131 39	31,014 75	03JAN02	08JAN02	1 000000	31JUL00 TO 31JUL00 5,800 000
31JUL00 BUY LOT 086		85,122 27	25,023 87 I				5,800 000
404	144,263 03	94,139 06	50,123 97	04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00 6,900 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
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	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 086								6,900 000
		101,264 15		42,996 88 L			00 L		
465855109	TOTAL								263,790 78
		900,372 63	636,581 85	263,790 78			00		263,790 78
466367109	JACK IN THE BOX INC	COM		04AUG01	09AUG01	1 000000	31 JUL00 TO 31JUL00		
	421	230 485 84	119 985 54	110 500 30			7,600 000		
31JUL00	BUY LOT 038						7 600 000		
		94,396 26		134 089 60 L			00 L		
	459	162 994 63	80 516 63	82 478 00	15AUG01	20AUG01	1 000000	31JUL00 TO 31JUL00	
31JUL00	BUY LOT 038						5 100 000		
		63 344 86		99 649 77 L			00 L		
	021	165,545 00	85,456 47	79,888 53	21MAY02	24MAY02	1 000000	31JUL00 TO 31JUL00	
31JUL00	BUY LOT 038						5 000 000		
		62,102 81		103 442 19 L			00 L		
	126	69 272 71	35 975 72	33,296 99	21JUN02	26JUN02	1 000000	31JUL00 TO 31JUL00	
31JUL00	BUY LOT 038						2 100 000		
		26,083 18		43 189 53 L			00 L		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
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	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
466367109	TOTAL								306,163 82
		628,298 20	322 134 38	306 163 82			00		306,163 82
482584109	K MART CORP	COM		03JUL01	09JUL01	1 000000	14NOV00 TO 14NOV00		
	271	171 894 25	95 737 59	76,156 66			15,000 000		
14NOV00	BUY LOT 654						5 400 000		
14NOV00	BUY LOT 655						9 600 000		
		60 588 48		49 423 84 S			00 S		
	279	481 805 88	280,830 26	200 975 62	06JUL01	11JUL01	1 000000	14NOV00 TO 14NOV00	
14NOV00	BUY LOT 655						44 000 000		
		277 497 20		204 108 48 S			00 S		
	295	192 633 15	114 885 10	77,748 05	10JUL01	13JUL01	1 000000	14NOV00 TO 14NOV00	
14NOV00	BUY LOT 655						18 000 000		
		113 603 40		79 029 75 S			00 S		
	315	685 979 24	352 952 57	253 026 67	12JUL01	17JUL01	1 000000	14NOV00 TO 14NOV00	
14NOV00	BUY LOT 655						55 300 000		
14NOV00	BUY LOT 657						39 900 000		
		251 820 87		185 404 64 S			00 S		
		97 194 02		71 559 69 S			15 400 000		
							00 S		
	331	96 046 78	54 251 30	41 795 48	16JUL01	19JUL01	1 000000	14NOV00 TO 14NOV00	
14NOV00	BUY LOT 657						8 500 000		
							00		
							8 500 000		

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 SECTY	GN/LS	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS	GN/LS		NET BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
		53,646 05		42,400 73 S			00 S		
375	377,073 46	214,452 20		30JUL01	02AUG01	1 000000	14NOV00 TO 14NOV00		
14NOV00	BUY LOT 657			162,621 26			33,600 000		
		212,059 68		165,013 78 S			00 S		
388	393,163 96	214,452 19		02AUG01	07AUG01	1 000000	14NOV00 TO 31JAN01		
18DEC00	BUY LOT 028			178,711 77			33,600 000		
31JAN01	BUY LOT 357	84,318 00		98,222 41 S			00 S		
14NOV00	BUY LOT 657	134,832 00		51,218 80 S			15,900 000		
		13,253 73		11,319 02 S			2,100 000		
482584109	TOTAL						00 S		
-----	2,318,596 72	1,327,561 21		991,035 51			00		991,035 51
488044108	KELLWOOD CO		COM	28NOV01	03DEC01	1 000000	31JUL00 TO 25OCT01		
109	2,653,505 02	2,681,167 96		-27,662 94			124,300 000		
31JUL00	BUY LOT 024			2,164,410 02			98,800 000		
08JUN01	BUY LOT 185	88,798 71		-55,268 46 L			00 L		
22JAN01	BUY LOT 240	47,569 50		-5,543 12 S			3,900 000		
31JAN01	BUY LOT 339	53,019 60		-604 81 S			00 S		
24OCT00	BUY LOT 560	102,357 75		19,323 49 L			2,200 000		
10APR01	BUY LOT 643	79,698 40		5,691 95 S			00 S		
25OCT01	BUY LOT 794	142,715 00		13,122 38 S			2,400 000		
							5,700 000		
							00 L		
							4,000 000		
							00 S		
							7,300 000		
							00 S		

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	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS	GN/LS		NET BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
488360108	KEMET CORP		COM	11OCT01	16OCT01	1 000000	05SEP01 TO 05SEP01		
710	232,869 81	225,635 80		7,254 01			15,000 000		
05SEP01	BUY LOT 550			7,254 01 S			00 S		
		225,635 80					15,000 000		
210	171,508 54	163,129 10		18DEC01	21DEC01	1 000000	05SEP01 TO 05SEP01		
05SEP01	BUY LOT 550			8,379 44			9,400 000		
		163,152 04		8,356 50 S			00 S		
							9,400 000		
213	170,604 29	163,129 10		19DEC01	24DEC01	1 000000	05SEP01 TO 05SEP01		
05SEP01	BUY LOT 550			7,475 19			9,400 000		
		163,152 04		7,452 25 S			00 S		
							9,400 000		
272	291,494 27	265,518 65		04JAN02	09JAN02	1 000000	05SEP01 TO 05SEP01		
05SEP01	BUY LOT 550			25,975 62			15,300 000		
		265,555 98		25 938 29 S			00 S		
							15 300 000		
446	449,785 68	459,885 24		19FEB02	22FEB02	1 000000	05SEP01 TO 05SEP01		
05SEP01	BUY LOT 550			-10,099 56			26,500 000		
		459 949 90		-10,164 22 S			00 S		
							26,500 000		
							00 S		
512	90,738 63	90 241 63		04MAR02	07MAR02	1 000000	05SEP01 TO 05SEP01		
05SEP01	BUY LOT 550			497 00			5 200 000		
							00		
							5,200 000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

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 CN/LS	TRD DTS SHS/PAR	OF ORIG BUY'S DIL FUND PSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
05SEP01	BUY LOT 550	90 254 32		484 31 S		00 S		
		104,139 60		4,158 77 S		00 S	6 000 000	
	513	108 298 37	104,124 96	4,173 41	06MAR02	07MAR02	1 000000	05SEP01 TO 05SEP01 6 000 000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **								
	525	180,754 28	173,541 60	7,212 68	05MAR02	08MAR02	1 000000	05SEP01 TO 05SEP01 10 000 000
05SEP01	BUY LOT 550		173,566 00	7,188 28 S			10,000 000	
	615	813,393 65	728,874 72	84,518 93	02APR02	05APR02	1 000000	05SEP01 TO 20NOV01 42 000 000
19NOV01	BUY LOT 050		53 100 00	4,999 55 S			3,000 000	
20NOV01	BUY LOT 084		64,622 80	8 969 96 S			3,800 000	
05SEP01	BUY LOT 550		610 952 32	70,749 02 S			35 200 000	
488360188	TOTAL							
	2,509,467 52	2 374,080 80		135,386 72				135 386 72
501577100	KYPHON INC 024	COM		17MAY02	22MAY02	1 000000	17MAY02 TO 17MAY02	
	36 188 10	30,000 00		6 188 10			2,000 000	
17MAY02	BUY LOT 019		30 000 00	6 188 10 S			2 000 000	
502392103	LTX CORP 436	COM		09AUG01	14AUG01	1 000000	19DEC00 TO 19DEC00	
							4,600 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

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 CN/LS	TRD DTS SHS/PAR	OF ORIG BUY'S DIL FUND PSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
	85,554 84	56 758 83		28,796 01		00		
19DEC00	BUY LOT 046		56 566 48	31 188 36 S			4,600 000	
	831	174,030 64	133,271 82	40 748 87	11OCT01	05NOV01	1 000000	19DEC00 TO 19DEC00 10,500 000
19DEC00	BUY LOT 046		124,097 40	49 933 24 S			10 500 000	
	020	206 481 11	134,541 07	71,940 04	07NOV01	13NOV01	1 000000	19DEC00 TO 19DEC00 10 600 000
19DEC00	BUY LOT 046		125,279 28	81,201 83 S			10,600 000	
	141	190,065 84	97,732 67	92,333 17	06DEC01	11DEC01	1 000000	19DEC00 TO 20DEC00 7,700 000
19DEC00	BUY LOT 046		52 002 72	56,606 33 S			4 600 000	
20DEC00	BUY LOT 051		34 255 98	47 200 81 S			4,300 000	
	152	167,521 91	88 847 88	78,674 03	10DEC01	13DEC01	1 000000	20DEC00 TO 20DEC00 7 000 000
20DEC00	BUY LOT 051		72 664 20	94 857 71 S			7,000 000	
	280	193 285 78	99 001 92	94 283 84	07JAN02	10JAN02	1 000000	20DEC00 TO 20DEC00 7 800 000
20DEC00	BUY LOT 051		80 968 68	112,317 10 L			7 800 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	SEL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIC SHS/PAR NET BASE CN/LS	BUY'S DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
05SEP01	BUY LOT 545						11,700 000 00 S	
		181,350 00		-30 545 43 S				
521863100	TOTAL							
		1,776 182 79	2,100,479 87	-334 297 03		00		-334,297 03
521865105	LEAR CORP 276		COM	05JUL01	10JUL01	1 000000	24NOV00 TO 24NOV00 2,000 000	
		73 277 55	44,884 94	28 392 61		00		
24NOV00	BUY LOT 705						2 000 000 00 S	
		45 120 00		28 157 55 S		00 S		
348				20JUL01	25JUL01	1 000000	24NOV00 TO 27NOV00 3,100 000	
		123 831 56	69 571 66	54 259 90		00		
24NOV00	BUY LOT 705						2,900 000 00 S	
		65 424 00		50 418 43 S		00 S		
27NOV00	BUY LOT 715						200 000 00 S	
		4 571 76		3 417 37 S		00 S		
428				07AUG01	10AUG01	1 000000	27NOV00 TO 27NOV00 2 100 000	
		86 097 12	47 129 19	38,967 93		00		
27NOV00	BUY LOT 715						2 100 000 00 S	
		48,003 48		38 093 64 S		00 S		
461				10AUG01	15AUG01	1 000000	27NOV00 TO 27NOV00 1 800 000	
		72,807 57	40 394 45	32 411 12		00		
27NOV00	BUY LOT 715						1 800 000 00 S	
		41 145 84		31 661 73 S		00 S		
479				17AUG01	22AUG01	1 000000	27NOV00 TO 27NOV00 34 000 000	
		1 278 020 74	763 044 00	514 976 74		00		
27NOV00	BUY LOT 715						34 000 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	SEL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIC SHS/PAR NET BASE CN/LS	BUY'S DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
		777 199 20		500 821 54 S			00 S	
576				17SEP01	20SEP01	1 000000	27NOV00 TO 18DEC00 24 000 000	
		672 675 53	538 619 30	134 006 23		00		
18DEC00	BUY LOT 050						4 000 000 00 S	
		82 169 20		29 935 05 S		00 S		
27NOV00	BUY LOT 715						10,500 000 00 S	
		240,017 40		54 256 77 S		00 S		
29NOV00	BUY LOT 723						2 500 000 00 S	
		54 775 00		15 290 16 S		00 S		
30NOV00	BUY LOT 751						2 500 000 00 S	
		54,837 50		15,227 66 S		00 S		
08DEC00	BUY LOT 777						4,500 000 00 S	
		92 238 75		33 878 54 S		00 S		
521865105	TOTAL							
		2 306 640 07	1 503 645 54	803 014 53		00		803,014 53
532774106	LIN TV CORP 738		CLA	03MAY02	08MAY02	1 000000	03MAY02 TO 03MAY02 1,600 000	
		36 847 04	35 200 00	1 647 04		00		
03MAY02	BUY LOT 737						1 600 000 00 S	
		35 200 00		1 647 04 S		00 S		
553409103	HPS GROUP INC 372		COM	27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00 20 800 000	
		134 598 53	134 501 35	1 902 82		00		
31JUL00	BUY LOT 053						20 800 000 00 S	
		186 779 43		-52 180 90 S		00 S		
546				07SEP01	12SEP01	1 000000	31JUL00 TO 31JUL00 6 600 000	
		37 922 98	43 312 93	-5,389 95		00		
31JUL00	BUY LOT 053						6,600 000 00 S	
		59 266 55		-21,343 57 S		00 S		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
-DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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
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(CONTINUED)

USD - US DOLLAR

270	589,619 12	474,332 46	04JAN02 09JAN02	1 000000	31JUL00 TO 11AUG00 75,400 000
					00
31JUL00 BUY LOT 053					63,000 000
11AUG00 BUY LOT 153		565,726 15	-73,073 57 L		00 L
		94,810 40	2,156 14 L		12,400 000 00 L
742	187,579 67	135,253 95	07MAY02 10MAY02	1 000000	11AUG00 TO 11AUG00 21,500 000
					00
11AUG00 BUY LOT 153					21,500 000 00 L
750	131,991 50	94,363 22	08MAY02 13MAY02	1 000000	11AUG00 TO 21AUG00 15,000 000
					00
11AUG00 BUY LOT 153					2,100 000 00 L
21AUG00 BUY LOT 210		16,056 60	2,422 21 L		12,900 000 00 L
21AUG00 BUY LOT 210		93,767 52	19,745 17 L		00 L
		47,247 20	9,366 08 L		4,500 000 00 L
755	56,613 28	40,890 73	08MAY02 13MAY02	1 000000	21AUG00 TO 21AUG00 6,500 000
					00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
763	199,677 29	146,577 54	09MAY02 14MAY02	1 000000	21AUG00 TO 22AUG00 23,300 000
					00
21AUG00 BUY LOT 210					2 600 000 00 L
22AUG00 BUY LOT 219		18,898 88	3,582 71 L		20,700 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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
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(CONTINUED)

USD - US DOLLAR

		150,580 08	26,815 62 L		00 L	
013	96,404 08	67,312 43	16MAY02 21MAY02	1 000000	22AUG00 TO 12SEP00 10,700 000	
					00	
22AUG00 BUY LOT 219					3,300 000 00 L	
30AUG00 BUY LOT 264		24,005 52	5,726 58 L		4,000 000 00 L	
12SEP00 BUY LOT 317		28,120 00	7,918 91 L		00 L	
		20,077 00	10,556 07 L		3,400 000 00 L	
062	150,815 63	113,235 87	30MAY02 04JUN02	1 000000	12SEP00 TO 12SEP00 18,000 000	
					00	
12SEP00 BUY LOT 317					18,000 000 00 L	
		106,290 00	44,525 63 L			
078	126,939 66	94,363 22	04JUN02 07JUN02	1 000000	12SEP00 TO 12SEP00 15,000 000	
					00	
12SEP00 BUY LOT 317					15,000 000 00 L	
		88,575 00	38,364 66 L			
553409103 TOTAL	1,712 161 74	1,346 143 70	366,018 04		00 366,018 04	
553530104	MSC INDL DIRECT INC 267	84,197 18	82,729 35	02JUL01 04JUL01	1 000000	01DEC00 TO 01DEC00 5,000 000
					00	
01DEC00 BUY LOT 744					5,000 000 00 S	
		80,300 00	3,897 18 S			
272	83,124 24	81,074 77	05JUL01 09JUL01	1 000000	01DEC00 TO 01DEC00 4,900 000	
					00	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

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	SECY GN/LS	GN/LS	BASE CURR CN/LS	SHS/PAR	DTI FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
01DEC00	BUY LOT 744		78,694 00		4,430 24 S		00 S	4,900 000	
	311	127,941 72	122,439 44		5 502 28		00	7 400 000	01DEC00 TO 04DEC00
01DEC00	BUY LOT 744		11 242 00		860 60 S		00 S	700 000	
04DEC00	BUY LOT 751		106 906 54		8 932 58 S		00 S	6 700 000	
	355	127 536 95	122 439 44		5,097 51		00	7,400 000	04DEC00 TO 05DEC00
04DEC00	BUY LOT 751		86 163 48		6,904 02 S		00 S	5 400 000	
05DEC00	BUY LOT 755		32,544 80		1 904 65 S		00 S	2,000 000	
	370	121 036 45	115 821 09		5,215 34		00	7 000 000	05DEC00 TO 06DEC00
05DEC00	BUY LOT 755		107 463 84		6 656 24 S		00 S	6,600 000	
06DEC00	BUY LOT 761		6 415 24		501 13 S		00 S	400 000	
	475	62,341 67	54,255 96		6 085 71		00	3 400 000	06DEC00 TO 11DEC00
06DEC00	BUY LOT 761		9 672 86		1,378 61 S		00 S	600 000	
11DEC00	BUY LOT 798		48,944 56		2,395 64 S		00 S	2,800 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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	SECY GN/LS	GN/LS	BASE CURR CN/LS	SHS/PAR	DTI FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
	499	95 740 23	84,058 53		9 701 70		00	5,200 000	14DEC00 TO 15DEC00
14DEC00	BUY LOT 011		45 018 75		1,010 21 S		00 S	2 500 000	
15DEC00	BUY LOT 018		47,607 75		2,103 52 S		00 S	2 700 000	
	529	55 407 24	49 637 61		5,769 63		00	3 000 000	14DEC00 TO 15DEC00
15DEC00	BUY LOT 018		52 897 50		2 509 74 S		00 S	3 000 000	
	534	36,498 78	33 091 74		3,407 04		00	2,000 000	15DEC00 TO 15DEC00
15DEC00	BUY LOT 018		8 816 25		308 45 S		00 S	500 000	
15DEC00	BUY LOT 021		29 965 00		1,409 08 S		00 S	1,500 000	
	661	40,763 50	44,673 85		-3,910 35		00	2 700 000	15DEC00 TO 15DEC00
15DEC00	BUY LOT 021		46,737 00		5 975 50 S		00 S	2,700 000	
	693	53 967 47	52,946 79		1,070 68		00	3,200 000	15DEC00 TO 15DEC00
15DEC00	BUY LOT 021		55,392 00		-1 424 53 S		00 S	3 200 000	

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	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
583	195,577 43	137,587 78	57,989 65	21MAR02	26MAR02	1 000000	15DEC00 TO 15DEC00 8,300 000
15DEC00	BUY LOT 021	143,673 00	51,904 43 L				00 8,300 000
722	81,993 07	64,649 68	17,343 39	02MAY02	07MAY02	1 000000	15DEC00 TO 15DEC00 3,900 000
15DEC00	BUY LOT 021	67,509 00	14,484 07 L				00 3,900 000
553530106	TOTAL	1,166,125 93	1,049,386 03	116 739 90			00 116,739 90
55377A106	MTC TECHNOLOGIES INC	COM		28JUN02	03JUL02	1 000000	28JUN02 TO 28JUN02 600 000
162	11,800 06	10,200 00	1,600 86				00 600 000
28JUN02	BUY LOT 161	10,200 00	1,600 86 S				00 S 600 000
563571108	MANITOWOC INC	COM		14JAN02	17JAN02	1 000000	11APR01 TO 11APR01 3,500 000
311	111,251 42	90,640 75	20,610 67				00 3,500 000
11APR01	BUY LOT 690	90,923 35	20,328 07 S				00 S 3,500 000
704	135,955 90	85,461 28	50,494 62	29APR02	02MAY02	1 000000	11APR01 TO 11APR01 3,300 000
11APR01	BUY LOT 690	85,727 73	50,228 17 L				00 3,300 000

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	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
056	186,833 46	121,717 57	65,115 89	29MAY02	03JUN02	1 000000	11APR01 TO 11APR01 4,700 000
11APR01	BUY LOT 690	122,097 07	64,736 39 L				00 4,700 000
094	89,589 29	62,153 65	27,435 64	10JUN02	13JUN02	1 000000	11APR01 TO 11APR01 2,400 000
11APR01	BUY LOT 690	62,347 44	27,241 85 L				00 2,400 000
563571108	TOTAL	523,630 07	359,973 25	163,656 82			00 163 656 82
565011103	MANUGISTICS GROUP INC	COM		11MAR02	14MAR02	1 000000	13FEB02 TO 13FEB02 13,000 000
545	281 705 76	231,735 25	49,970 51				00 2,800 000
13FEB02	BUY LOT 431	50,974 00	9 701 09 S				00 S 10,200 000
13FEB02	BUY LOT 434	189 162 06	31,868 61 S				00 S 9,200 000
548	197,513 11	163,997 25	33,315 86	12MAR02	15MAR02	1 000000	13FEB02 TO 13FEB02 9,200 000
13FEB02	BUY LOT 434	170,616 76	26,696 35 S				00 9,200 000
125	143,818 64	415 860 04	-272,041 40	21JUN02	26JUN02	1 000000	13FEB02 TO 13FEB02 25,100 000
13FEB02	BUY LOT 434	465,487 03	-321 668 39 S				00 25,100 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SEC TY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
BASE	PRINCIPAL NET	BASE	COST	BASE	SEC TY	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
				24JUN02	27JUN02	1 000000	13FEB02	TO 07MAY02	
131	565,044 40	1 787 701 13		1 222 656 75			107 900 000		
13FEB02	BUY LOT 434		404 431 31		435 189 87 S		32,700 000		
14FEB02	BUY LOT 436		459 567 50		-328 448 96 S		25,000 000		
15FEB02	BUY LOT 438		53 688 96		-36 931 39 S		3 200 000		
19FEB02	BUY LOT 449		87 352 64		-56,979 54 S		5,800 000		
21FEB02	BUY LOT 465		67 960 00		-42,013 03 S		4,000 000		
25FEB02	BUY LOT 483		116 388 00		-74,494 07 S		8,000 000		
28FEB02	BUY LOT 493		72 750 00		-46 566 29 S		5,000 000		
01MAY02	BUY LOT 714		50,704 83		-33,423 58 S		3 300 000		
06MAY02	BUY LOT 732		48 342 00		-30,013 41 S		3,500 000		
07MAY02	BUY LOT 741		165 068 58		-73,949 28 S		17,400 000		
565011103	TOTAL		2,599 293 67		-1,411,411 76				1,411 411 76
573284106	MARTIN MARIETTA MATLS INC	COM		10JUL01	13JUL01	1 000000	31JUL00	TO 31JUL00	
293	93,383 97	82 180 85		11,203 12			1 900 000		
31JUL00	BUY LOT 049		83 724 55		9,659 42 S		1 900 000		
				14JUL01	19JUL01	1 000000	31JUL00	TO 31JUL00	
325	164,193 86	151,385 79		12,808 07			3,500 000		
31JUL00	BUY LOT 049		154,729 44		9 964 42 S		3 500 000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SEC TY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
BASE	PRINCIPAL NET	BASE	COST	BASE	SEC TY	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
				19JUL01	24JUL01	1 000000	31JUL00	TO 31JUL00	
345	75 677 86	69,204 93		4,472 93			1,600 000		
31JUL00	BUY LOT 049		70 504 89		3 172 97 S		1 600 000		
				17SEP01	20SEP01	1 000000	31JUL00	TO 31JUL00	
571	213 074 61	227 829 11		-14 754 50			5 300 000		
31JUL00	BUY LOT 049		233 547 43		20,472 82 L		5 300 000		
				01MAR02	06MAR02	1 000000	31JUL00	TO 31JUL00	
500	446 820 78	449 721 22		-2 900 44			10 500 000		
31JUL00	BUY LOT 049		462 688 31		-15,867 53 L		10 500 000		
				04MAR02	07MAR02	1 000000	31JUL00	TO 31JUL00	
511	219 731 42	218 436 02		795 40			5,100 000		
31JUL00	BUY LOT 049		224 734 32		5,502 90 L		5 100 000		
				05JUN02	10JUN02	1 000000	31JUL00	TO 31JUL00	
083	731 364 35	790 936 47		-59 572 12			18 500 000		
31JUL00	BUY LOT 049		815 212 75		-83 848 40 L		18,500 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT LOCAL SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
	151,260 28	114,792 20	36,468 08		00
150CT01	BUY LOT 724				5 400 000
160CT01	BUY LOT 733	72,076 76	21 430 09 S		00 S
		45 810 45	11,943 48 S		2 100 000
					00 S
066			03JUN02 06JUN02	1 000000	1601 101 TO 160CT01
	148 347 79	110,617 94	57 729 35		5,300 000
160CT01	BUY LOT 733				5 300 000
		115,616 85	32 730 44 S		00 S
587118100	TOTAL				
	745,227 78	605,267 96	139 959 82		00 139 959 82
591520200	METHODE ELECTRS INC	CL A	04MAR02 07MAR02	1 000000	02 JAN01 10 03JAN01
508					15 300 000
	148,025 27	103,619 47	44 405 80		00
02JAN01	BUY LOT 130				5 000 000
		37 895 70	10,478 57 L		00 L
03JAN01	BUY LOT 140				10 300 000
		75,826 69	23 824 31 L		00 L
03JAN01	BUY LOT 140				19,500 000
		142 083 01	56,601 71 L		00 L
03JAN01	BUY LOT 140				13 000 000
		95 703 58	38,122 91 L		00 L
22JAN01	BUY LOT 268				1,900 000
		13,889 04	5,670 22 L		00 L
31JAN01	BUY LOT 318				2 100 000
		16 769 67	4,848 46 L		00 L
21FEB01	BUY LOT 422				12 500 000
		62 221 40	66,457 92 L		00 L
22FEB01	BUY LOT 427				12,100 000
		60 705 41	63 856 17 L		00 L
10APR01	BUY LOT 657				2,700 000
		12,954 43	14,840 30 S		00 S
11APR01	BUY LOT 676				5 200 000
		26,365 95	27,164 63 S		00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT LOCAL SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
509			04MAR02 07MAR02	1 000000	03 JAN01 10 03JAN01
	198 684 72	130 709 52	67,975 20		19 300 000
					00
					*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
514			04MAR02 07MAR02	1 000000	03JAN01 10 11APR01
	509 570 09	335 239 45	174 330 64		49 500 000
					00
					*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
522			05MAR02 08MAR02	1 000000	11APR01 10 17MAY01
	188,499 01	125 291 51	63 407 50		18,500 000
					00
17MAY01	BUY LOT 050				14,500 000
		95 920 40	51,978 82 S		00 S
11APR01	BUY LOT 676				4 000 000
		20 281 50	20 518 29 S		00 S
17MAY01	BUY LOT 050				2,400 000
		15,876 48	8,568 59 S		00 S
17MAY01	BUY LOT 050				19,600 000
		129 657 92	70,357 07 S		00 S
524			05MAR02 08MAR02	1 000000	17MAY01 10 17MAY01
	24 445 07	16 254 03	8,191 04		2 400 000
					00
					*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
527			05MAR02 08MAR02	1 000000	17MAY01 10 17MAY01
	200,014 99	132,741 28	67 273 71		19 600 000
					00
					*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
531			06MAR02 11MAR02	1 000000	17MAY01 10 18MAY01
					5 200 000

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	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS				
(CONTINUED)									
	53,143 72	35,217 07		17,926 65		00			
17MAY01	BUY LOT 050		15,876 48	8,651 39 S		00 S	18MAY01	TO 18MAY01	2,400 000
18MAY01	BUY LOT 056		19,107 76	9,508 09 S		00 S	18MAY01	TO 18MAY01	2,800 000
18MAY01	BUY LOT 056		40,262 78	19,757 01 S		00 S	18MAY01	TO 18MAY01	5,900 000
532	60,019 79	39,957 84		20,061 95		00	06MAR02	11MAR02	1 000000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
539	77,350 72	52,148 36		25,202 36		00	07MAR02	12MAR02	1 000000
18MAY01	BUY LOT 056		52,546 34	24,804 38 S		00 S	18MAY01	TO 18MAY01	7,700 000
541	185,495 06	122,582 51		62,912 55		00	08MAR02	13MAR02	1 000000
18MAY01	BUY LOT 056		123,518 02	61,977 04 S		00 S	18MAY01	TO 18MAY01	18,100 000
544	50,346 74	33,185 32		17,161 42		00	11MAR02	14MAR02	1 000000
18MAY01	BUY LOT 056		3,412 10	1,725 32 S		00 S	18MAY01	TO 08JUN01	4,900 000
08JUN01	BUY LOT 191		53,533 72	11,675 60 S		00 S			500 000
08JUN01	BUY LOT 191		9,907 49	3,613 02 S		00 S			4,400 000
13DEC01	BUY LOT 195		42 771 00	12,351 88 S		00 S			1,300 000
10SEP01	BUY LOT 562					00 S			5,300 000
						00 S			12,000 000

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	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS				
(CONTINUED)									
25OCT01	BUY LOT 798		105,190 80	19,615 72 S		00 S			
			10,118 78	4,441 98 S		00 S			1,400 000
546	208,010 87	135,450 29		72,560 58		00	11MAR02	14MAR02	1 000000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
591520200	TOTAL		1,262,596 65	641,409 40		00	08JUN01	TO 13DEC01	20,000 000
607533106	MODEM MEDIA INC	CL A							
291	13,224 55	19,085 04		-5,860 49		00	31JUL00	TO 31JUL00	2,300 000
31JUL00	BUY LOT 080		33,309 52	-20,084 97 S		00 S	31JUL00	TO 31JUL00	2,300 000
561	95,366 79	171,887 51		-76,520 72		00	18MAR02	21MAR02	1 000000
31JUL00	BUY LOT 080		339,351 59	-243,984 80 L		00 L	31JUL00	TO 31JUL00	23,432 000
591	42,897 35	65,286 74		-22,389 39		00	22MAR02	27MAR02	1 000000
31JUL00	BUY LOT 080		128,893 36	-85,996 01 L		00 L	31JUL00	TO 31JUL00	8,900 000
31JUL00	BUY LOT 080		430,127 28	-288,460 42 L		00 L	31JUL00	TO 31JUL00	29,700 000
593	141 666 86	217,866 98		-76,200 12		00	22MAR02	27MAR02	1 000000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									

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 CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR NET	BUY'S DIL FUND RSN BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
607553106	TOTAL							
		293 155 55	474 176 27		-180,970 72		00	180 970 72
611664101	MONSANTO CO NEW 294			10 JUL 01	13 JUL 01	1 000000	170CT00 TO 170CT00	
		139 987 52	80 001 13		59 986 19		3 800 000	
170CT00	BUY LOT 520		76,000 00		63 987 32 S		5,800 000	
							00 S	
617		240 911 95	180 709 63	21 SEP 01	26 SEP 01	1 000000	170CT00 TO 170CT00	
					60 202 32		7,600 000	
170CT00	BUY LOT 520		152 000 00		88,911 95 S		7,600 000	
							00 S	
735		110,466 30	71,352 75	16 OCT 01	19 OCT 01	1 000000	170CT00 TO 170CT00	
					39,333 55		3 000 000	
170CT00	BUY LOT 520		60,000 00		50 666 30 S		3,000 000	
							00 S	
741		47,967 61	30,910 86	18 OCT 01	23 OCT 01	1 000000	170CT00 TO 170CT00	
					17 056 75		1 500 000	
170CT00	BUY LOT 520		26,000 00		21,967 61 L		1,300 000	
							00 L	
764		303 974 81	206,864 97	25 OCT 01	26 OCT 01	1 000000	170CT00 TO 170CT00	
					97 109 84		8,700 000	
170CT00	BUY LOT 520		174,000 00		129,974 81 L		8 700 000	
							00 L	

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 CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR NET	BUY'S DIL FUND RSN BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
597		2,096 238 50	1 472,730 89	01 FEB 02	06 FEB 02	1 000000	170CT00 TO 130DEC01	
					423 507 61		64 600 000	
02NOV01	BUY LOT 004						3 500 000	
			102 300 00		4 783 39 S		00 S	
04NOV01	BUY LOT 013						2,200 000	
			67 650 00		3,738 93 S		00 S	
09NOV01	BUY LOT 030						2,900 000	
			87 464 00		6,639 59 S		00 S	
20NOV01	BUY LOT 046						1 900 000	
			62 537 36		-883 29 S		00 S	
26NOV01	BUY LOT 103						2 200 000	
			70,620 00		768 93 S		00 S	
13DEC01	BUY LOT 163						600 000	
			21,228 00		-1 758 31 S		00 S	
13JUL01	BUY LOT 327						4,500 000	
			150 994 80		-4 971 99 S		00 S	
16JUL01	BUY LOT 330						100 000	
			3,326 00		81 05 S		00 S	
20JUL02	BUY LOT 349						2 100 000	
			69 636 00		-1 692 02 S		00 S	
20JUL01	BUY LOT 351						3 600 000	
			117 864 00		1 045 76 S		00 S	
25JUL01	BUY LOT 365						3,800 000	
			126 224 98		-7 916 83 S		00 S	
10AUG01	BUY LOT 446						1 000 000	
			34 060 00		-1,590 49 S		00 S	
17OCT00	BUY LOT 520						26,000 000	
			520 000 00		323,687 32 L		00 L	
10APR01	BUY LOT 639						2 200 000	
			78 666 94		-7 278 01 S		00 S	
30APR01	BUY LOT 762						3 700 000	
			110 932 29		9 130 91 S		00 S	
25OCT01	BUY LOT 776						2,900 000	
			93 275 14		878 45 S		00 S	
01NOV01	BUY LOT 834						1 600 000	
			50 160 00		1 759 22 S		00 S	

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 GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE	BUYS GM/LS
(CONTINUED)									
USD - US DOLLAR									
61166W101	TOTAL	2,939,746 49	2,242,550 23	697,196 26		00			697,196 26
629248105	MNS COMMUNICATIONS CORP 340	39,958 66	81,286 22	-41,327 56	16JUL01	19JUL01	1 000000	31JAN01 TO 31JAN01	7,400 000
	31JAN01 BUY LOT 329		91,920 58	-51,961 92 S			00 S	7,400 000	
	335	351,372 28	797,483 69	-446,111 41	17JUL01	20JUL01	1 000000	30JAN01 TO 31JAN01	72,600 000
	30JAN01 BUY LOT 311		313,562 34	-181,434 75 S			00 S	27,300 000	
	31JAN01 BUY LOT 329		562,703 01	-343,458 32 S			00 S	45,300 000	
	346	234,732 17	531,655 78	-296,923 61	19JUL01	24JUL01	1 000000	31JAN01 TO 13FEB01	48,400 000
	31JAN01 BUY LOT 329		99,373 60	-60,574 89 S			00 S	8,000 000	
	13FEB01 BUY LOT 398		384,579 72	-188,646 26 S			00 S	40,400 000	
	356	57,473 08	132,913 95	-75,440 87	23JUL01	26JUL01	1 000000	13FEB01 TO 08JUN01	12,100 000
	08JUN01 BUY LOT 187		32,865 69	-10,541 44 S			00 S	4,700 000	
	13FEB01 BUY LOT 398		26,654 04	-13,354 48 S			00 S	2,800 000	
	10APR01 BUY LOT 664		31,680 66	-9,831 39 S			00 S	4,600 000	

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 BASE SECTY	STL DT GM/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE	BUYS GM/LS
(CONTINUED)									
USD - US DOLLAR									
629248105	TOTAL	683,536 19	1,543,339 64	-859,803 45		00			-859,803 45
634518102	NATIONAL INSTRS CORP 139	508,933 02	472,014 36	36,918 66	05DEC01	10DEC01	1 000000	16MAY01 TO 17MAY01	13,500 000
	16MAY01 BUY LOT 041		170,000 00	18,493 71 S			00 S	5,000 000	
	17MAY01 BUY LOT 052		287,300 00	33,139 31 S			00 S	8,500 000	
637071101	NATIONAL OILWELL INC 813	127,793 53	143,026 75	-15,233 22	26OCT01	31OCT01	1 000000	31JUL00 TO 31JUL00	6,700 000
	31JUL00 BUY LOT 061		137,043 39	-9,249 86 L			00 L	6,700 000	
	042	95,440 65	136,622 57	-41,181 92	15NOV01	20NOV01	1 000000	31JUL00 TO 31JUL00	6,400 000
	31JUL00 BUY LOT 061		130,907 12	-35,466 47 L			00 L	6,400 000	
	045	99,088 52	136,622 57	-37,534 05	16NOV01	21NOV01	1 000000	31JUL00 TO 31JUL00	6,400 000
	31JUL00 BUY LOT 061		150,907 12	-51,818 60 L			00 L	6,400 000	
637071101	TOTAL	322,322 70	416,271 89	-93,949 19		00			-93,949 19
646204202	NEIMAN MARCUS GROUP 075				03JUN02	06JUN02	1 000000	06JUL01 TO 06JUL01	2,500 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

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 CN/LS
(CONTINUED)		USD - US DOLLAR						
	93,342 18	80,331 54		13,010 64		00		
06JUL01	BUY LOT 278		78 817 50	14,524 68 S		00 S	2 500 000	
	095		89,971 52	16,868 97	10 JUN02	1 000000	06JUL01 TO 06JUL01	2 800 000
06JUL01	BUY LOT 278		88,275 60	18,564 69 S	13JUN02	00		2,800 000
640204202 TOTAL			170,302 86	29 879 61		00		29,879 61

64110L106	NETFLIX COM INC 044	COM		2,327 86	23MAY02	1 000000	22MAY02 TO 22MAY02	1 200 000
	20,327 86		18,000 00	2,327 86 S	29MAY02	00		
22MAY02	BUY LOT 043		18 000 00			00 S	1,200 000	
68243Q106	FLOWERS COM INC 265	CL A		66,414 47	29JUN01	1 000000	31JUL00 TO 31JUL00	9 900 000
	141,196 01		74 781 54	66,414 47	05JUL01	00		
31JUL00	BUY LOT 072		83 406 16	57 769 85 S		00 S	9,900 000	
	284		106 507 05	82,605 70	09JUL01	1 000000	31JUL00 TO 31JUL00	14 100 000
31JUL00	BUY LOT 072		118 790 59	70,322 16 S	12JUL01	00		14 100 000
	306		110,283 89	80 728 83	11JUL01	1 000000	31JUL00 TO 31JUL00	14 600 000
31JUL00	BUY LOT 072				16JUL01	00		14,600 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

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 CN/LS
(CONTINUED)		USD - US DOLLAR						
			123 003 02	68,009 70 S		00 S		
	586		78 558 39	32,717 90	19SEP01	1 000000	31JUL00 TO 31JUL00	10 400 000
31JUL00	BUY LOT 072		87,618 59	23,657 70 L	24SEP01	00		10 400 000
	120		136,993 07	122 827 23	30NOV01	1 000000	31JUL00 TO 31JUL00	17,700 000
31JUL00	BUY LOT 072		149 120 10	110 700 15 L	05DEC01	00		17,700 000
	275		112 225 92	133 545 39	04JAN02	1 000000	31JUL00 TO 31JUL00	14,500 000
31JUL00	BUY LOT 072		122 160 54	123 610 77 L	09JAN02	00		14,500 000
31JUL00	BUY LOT 072		197 984 32	198,948 22 L		00 L		23,500 000
	276		181 883 38	215 049 14	04JAN02	1 000000	31JUL00 TO 31JUL00	23 500 000
	396 932 54				09JAN02	00		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
	406		75 849 24	53 018 82	01FEB02	1 000000	31JUL00 TO 31JUL00	9 800 000
31JUL00	BUY LOT 072		82,563 67	46,304 39 L	06FEB02	00		9 800 000

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	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									
682430106	TOTAL								
	1,663,989 93	877,082 43		786,907 50			00	786,907 50	
694873100	PACIFIC SUNWEAR OF CALIF	COM		27AUG01	30AUG01	1 000000	03AUG01	TO 03AUG01	
507	144,843 09	143,340 41		1,502 68			8,400 000		
03AUG01	BUY LOT 408						8,400 000		
		155,400 00		-10,556 91 S			00 S		
630	154,016 87	187,707 68		25SEP01	28SEP01	1 000000	03AUG01	TO 03AUG01	
03AUG01	BUY LOT 408						11,000 000		
		203,500 00		-49,483 13 S			00 S		
644	110,165 76	146,753 27		27SEP01	02OCT01	1 000000	03AUG01	TO 03AUG01	
03AUG01	BUY LOT 408						8,600 000		
		159,100 00		-48,934 24 S			00 S		
03AUG01	BUY LOT 408						24,400 000		
		451,400 00		-153,603 07 S			00 S		
06AUG01	BUY LOT 420						7,700 000		
		125,361 39		-31,384 49 S			00 S		
647	391,773 83	547,765 13		27SEP01	02OCT01	1 000000	03AUG01	TO 06AUG01	
							32,100 000		
							00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
672	63,663 57	83,615 24		02OCT01	05OCT01	1 000000	06AUG01	TO 06AUG01	
06AUG01	BUY LOT 420						4,900 000		
							00		
							4,900 000		

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	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									
		79,775 43		-16,111 86 S			00 S		
679	122,144 22	160,404 74		03OCT01	09OCT01	1 000000	06AUG01	TO 06AUG01	
06AUG01	BUY LOT 420						9,400 000		
		153,038 58		-30,894 36 S			00 S		
688	84,117 19	102,386 01		04OCT01	10OCT01	1 000000	06AUG01	TO 06AUG01	
06AUG01	BUY LOT 420						6,000 000		
		97,684 20		-13,567 01 S			00 S		
706	948,833 57	1,160,374 72		11OCT01	16OCT01	1 000000	06AUG01	TO 06AUG01	
06AUG01	BUY LOT 420						68,000 000		
		1,107,087 60		-158,254 03 S			00 S		
694873100	TOTAL								
	2,019,558 10	2,532,347 20		-512,789 10			00	-512,789 10	
729132100	PLEXUS CORP	COM		02JUL01	06JUL01	1 000000	05APR01	TO 05APR01	
260	93,213 89	78,968 31		14,245 58			3,100 000		
05APR01	BUY LOT 605						3,100 000		
		75,562 50		17,651 39 S			00 S		
359	305,153 82	235,164 84		24JUL01	27JUL01	1 000000	05APR01	TO 06APR01	
05APR01	BUY LOT 605						9,200 000		
		104,812 50		37,813 74 S			00 S		
06APR01	BUY LOT 615						4,900 000		

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 SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
		116,641 56		45 886 02 S		00 S	
452	102,967 15	74 128 05		13AUG01 16AUG01		1 000000	06APR01 TO 06APR01 2 900 000
06APR01 BUY LOT 615		69 032 76		28,839 10		00	
				33 934 39 S		00 S	2,900 000
017	96 556 78	85,422 80		07NOV01 13NOV01		1 000000	06APR01 TO 06APR01 3 400 000
06APR01 BUY LOT 615		80 934 96		11,135 98		00	
				15 621 82 S		00 S	3 400 000
006	57 220 56	52 603 17		16MAY02 21MAY02		1 000000	06APR01 TO 06APR01 2 100 000
06APR01 BUY LOT 615		49,989 24		4 617 37		00	
06APR01 BUY LOT 615		49,989 24		7,231 30 L		00 L	2 100 000
				7 292 62 L		00 L	2,100 000
016	57 281 86	52 603 17		16MAY02 21MAY02		1 000000	06APR01 TO 06APR01 2 100 000
				4 678 69		00	
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *							
729132100 TOTAL	712 394 04	578,890 34		133,503 70		00	133 503 70
729400104	PIUMTREE SOFTWARE INC ORI	COM		04JUN02 07JUN02		1 000000	03JUN02 TO 03JUN02 200 000
03JUN02 BUY LOT 079	1 806 96	1 700 00		106 96		00	
		1 700 00		106 96 S		00 S	200 000

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 SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
731572103	POLO RALPH LAUREN CORP 102	CL A		26NOV01 29NOV01		1 000000	25SEP01 TO 25SEP01 4 600 000
	121 034 83	90 874 63		30,160 20		00	
25SEP01 BUY LOT 634		90 321 00		30,713 83 S		00 S	4 600 000
435	142 517 86	101,131 77		14FEB02 20FEB02		1 000000	25SEP01 TO 25SEP01 5,100 000
25SEP01 BUY LOT 634		100 138 50		41 386 09		00	
				42,379 36 S		00 S	5,100 000
448	133 690 47	95 182 84		19FEB02 22FEB02		1 000000	25SEP01 TO 25SEP01 4 800 000
25SEP01 BUY LOT 634		94 248 00		38 507 63		00	
				39 442 47 S		00 S	4 800 000
556	77 057 38	53 540 35		07MAR02 12MAR02		1 000000	25SEP01 TO 25SEP01 2 700 000
25SEP01 BUY LOT 634		53 014 50		23 517 03		00	
				24,042 88 S		00 S	2 700 000
731572103 TOTAL	474 300 54	340 729 59		133,570 95		00	133,570 95
740450104	PRECOR INC 720	COM		30APR02 03MAY02		1 000000	29APR02 TO 29APR02 1 400 000
29APR02 BUY LOT 719	38 319 22	33 600 00		4,719 22		00	
		33 600 00		4 719 22 S		00 S	1 400 000

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 SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
743674103	PROTECTIVE LIFE CORP 354			23JAN02	28JAN02	1 000000	08AUG01	TO 08AUG01
	95,557 60	106,064 94		10,507 34		00	3,400 000	
08AUG01	BUY LOT 431	106,590 00		-11,032 40 S		00 S	3,400 000	
	747	75,997 70	77,670 99	08MAY02	13MAY02	1 000000	08AUG01	TO 08AUG01
				-1,673 29		00	2,500 000	
08AUG01	BUY LOT 431	78,375 00		-2,377 30 S		00 S	2,500 000	
	049	55,320 41	52,816 28	28MAY02	31MAY02	1 000000	08AUG01	TO 08AUG01
				2,504 13		00	1,700 000	
08AUG01	BUY LOT 431	53,295 00		2,025 41 S		00 S	1,700 000	
	076	105,517 13	99,418 87	04JUN02	07JUN02	1 000000	08AUG01	TO 08AUG01
				6,098 26		00	3,200 000	
08AUG01	BUY LOT 431	100,320 00		5,197 13 S		00 S	3,200 000	
743674103	TOTAL	332,392 84	335,971 08	-3,578 24		00		-3,578 24
758766109	REGAL ENTMT GROUP 760			09MAY02	14MAY02	1 000000	08MAY02	TO 08MAY02
	63,668 15	55,100 00		8,568 15		00	2,900 000	
08MAY02	BUY LOT 758	55,100 00		8,568 15 S		00 S	2,900 000	

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 SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
759351109	REINSURANCE GROUP AMER INC 281			06JUL01	11JUL01	1 000000	02MAY01	TO 02MAY01
	136,125 85	124,675 82		11,450 03		00	3,600 000	
02MAY01	BUY LOT 774	124,272 00		11,853 85 S		00 S	3,600 000	
	386	136,845 43	121,242 44	31JUL01	03AUG01	1 000000	02MAY01	TO 02MAY01
				15,602 99		00	3,500 000	
02MAY01	BUY LOT 774	120,820 00		16,025 43 S		00 S	3,500 000	
	399	126,880 76	114,314 30	03AUG01	08AUG01	1 000000	02MAY01	TO 02MAY01
				12,566 46		00	3,300 000	
02MAY01	BUY LOT 774	113,916 00		12,964 76 S		00 S	3,300 000	
	434	99,982 26	90,065 81	09AUG01	14AUG01	1 000000	02MAY01	TO 02MAY01
				9,916 45		00	2,600 000	
02MAY01	BUY LOT 774	89,752 00		10,230 26 S		00 S	2,600 000	
	711	139,272 95	137,639 30	12OCT01	17OCT01	1 000000	02MAY01	TO 02MAY01
				1,633 65		00	4,000 000	
02MAY01	BUY LOT 774	138,080 00		1,192 95 S		00 S	4,000 000	
	209	199,015 61	205,914 71	18DEC01	21DEC01	1 000000	02MAY01	TO 02MAY01
				-6,899 10		00	6,100 000	
02MAY01	BUY LOT 774						6,100 000	

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	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		210,572 00		-11,556 39 S		00 S	
344	1,588 763 32	1 890 364 50		18 JAN02	24 JAN02	1 000000	02 MAY01 10 17 SEP01
				-301,601 18		00	56,000 000
08 JUN01	BUY LOT 179		90,969 36	22 879 50 S		00 S	2 400 000
24 JUL01	BUY LOT 358		49,083 30	-9 364 22 S		00 S	1 400 000
17 SEP01	BUY LOT 568		170,176 11	-19,811 01 S		00 S	5,300 000
02 MAY01	BUY LOT 774		1,618 988 00	288 398 72 S		00 S	46,900 000
467	107 458 74	97 261 13		21 FEB02	26 FEB02	1 000000	17 SEP01 10 25 OCT01
				10,197 61		00	3,600 000
17 SEP01	BUY LOT 568		25 686 96	-1,807 24 S		00 S	800 000
29 OCT01	BUY LOT 779		91 980 00	-8,400 98 S		00 S	2,800 000
25 OCT01	BUY LOT 779		36,135 00	-3,321 06 S		00 S	1,100 000
26 OCT01	BUY LOT 819		153 965 00	4 158 51 S		00 S	5 300 000
468	190,917 45	172,908 68		21 FEB02	26 FEB02	1 000000	25 OCT01 10 26 OCT01
				18,008 77		00	6 400 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
494	161 461 89	145,891 70		28 FEB02	05 MAR02	1 000000	26 OCT01 10 23 JAN02
				15,570 19		00	5 400 000
20 NOV01	BUY LOT 074		77,733 79	-8,962 99 S		00 S	2,300 000
23 JAN02	BUY LOT 357		10,109 60	1,850 54 S		00 S	400 000

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	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
26 OCT01	BUY LOT 819		78 435 00	2,295 95 S		00 S	2 700 000
502	379 295 42	345,817 36		01 MAR02	06 MAR02	1 000000	23 JAN02 10 23 JAN02
				33,478 06		00	12 800 000
23 JAN02	BUY LOT 357		323 507 70	55 788 22 S		00 S	12 800 000
510	866 530 18	783 492 46		04 MAR02	07 MAR02	1 000000	23 JAN02 10 23 JAN02
				83 037 72		00	29 000 000
23 JAN02	BUY LOT 357		752 946 00	133,584 18 S		00 S	-29,000 000
517	474 231 45	426 868 31		05 MAR02	08 MAR02	1 000000	23 JAN02 10 23 JAN02
				47,363 14		00	15 800 000
23 JAN02	BUY LOT 357		399,329 20	74,902 25 S		00 S	17,800 000
759551109	TOTAL						
	4,606,781 31	4 656 456 52		49 675 21		00	-49 675 21
759509102	RELIANCE STL + ALUM CO	COM		06 AUG01	09 AUG01	1 000000	31 JUL00 10 31 JUL00
418	165,898 65	120 410 43		45 488 22		00	6 000 000
31 JUL00	BUY LOT 079		115 128 06	50 770 59 L		00 L	6 000 000
588	95 396 81	80 273 62		19 SEP01	24 SEP01	1 000000	31 JUL00 10 31 JUL00
				15,123 19		00	4 000 000
31 JUL00	BUY LOT 079		76 752 04	18,644 77 L		00 L	4 000 000

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	SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
249	98,689 35	76,152 90	22,534 45	31DEC01	04JAN02	1 000000	31JUL00 TO 31JUL00 3,700 000
31JUL00	BUY LOT 079	70,995 64	27,693 71 L			00	3,700 000 L
751	6,769 79	4,116 37	2,653 42	08MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 079	3,837 60	2,932 19 L			00	200 000 L
764	58,846 88	37,047 34	21,799 52	09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00 1,800 000
31JUL00	BUY LOT 079	34,538 42	24,308 46 L			00	1,800 000 L
770	44,952 64	28,814 61	16,138 03	10MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00 1,400 000
31JUL00	BUY LOT 079	26,863 21	18,089 43 L			00	1,400 000 L
050	130,390 94	86,443 84	43,947 10	28MAY02	31MAY02	1 000000	31JUL00 TO 31JUL00 4,200 000
31JUL00	BUY LOT 079	80,589 64	49,801 30 L			00	4,200 000 L
072	21,524 21	14,407 31	7,116 90	03JUN02	06JUN02	1 000000	31JUL00 TO 31JUL00 700 000
31JUL00	BUY LOT 079					00	700 000

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	SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		13,431 41	8 092 60 L			00 L	
080	32,897 91	22 640 05	10,257 86	04JUN02	07JUN02	1 000000	31JUL00 TO 31JUL00 1 100 000
31JUL00	BUY LOT 079	21,106 81	11,791 10 L			00	1,100 000 L
118	113,880 46	80,269 28	33 611 18	20JUN02	25JUN02	1 000000	31JUL00 TO 31JUL00 3,900 000
31JUL00	BUY LOT 079	74,833 24	39,047 22 L			00	3,900 000 L
127	86,935 02	59,687 41	27,247 61	24JUN02	27JUN02	1 000000	31JUL00 TO 31JUL00 2,900 000
31JUL00	BUY LOT 079	55,645 23	31,289 79 L			00	2,900 000 L
759509102	TOTAL	856,182 66	610 263 18	245,919 48		00	245,919 48
811054204	SCRIPPS E W CO OH	CL A		15JUL01	18JUL01	1 000000	31JUL00 TO 31JUL00 100 000
321	6,877 96	2,238 98	4,638 98			00	
31JUL00	BUY LOT 062	1,785 39	5,092 57 S			00 S	100 000
323	61,586 11	20,150 80	41,435 31	16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00 900 000
31JUL00	BUY LOT 062	16 048 52	45,517 59 S			00 S	900 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECITY BASE	STL DT GN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
535				17JUL01	20JUL01	1 000000	31JUL00 TO 31JUL00	
	68,012 05	22,389 78		45,622 25		00	1 000 000	
31JUL00	BUY LOT 062		17,853 91	50,158 12 S		00 S	1 000 000	
407				04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00	
	69,999 54	24,186 47		45,813 07		00	1 000 000	
31JUL00	BUY LOT 062		17,853 91	52,145 63 L		00 L	1,000 000	
488				26FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00	
	88,758 34	29 023 77		59 734 57		00	1,200 000	
31JUL00	BUY LOT 062		21,424 69	67,333 65 L		00 L	1,200 000	
666				17APR02	22APR02	1 000000	31JUL00 TO 31JUL00	
	98,347 59	29,023 77		69,323 82		00	1,200 000	
31JUL00	BUY LOT 062		21 424 69	76 922 90 L		00 L	1 200 000	
811054204	TOTAL							
	393,581 57	127,013 57		266,568 00		00		266 568 00
811904101	SEACOR SMIT INC 815	COM		26OCT01	31OCT01	1 000000	31JUL00 TO 31JUL00	
	106 768 81	97,699 21		9,069 60		00	2,600 000	
31JUL00	BUY LOT 041		91,192 78	15,576 03 L		00 L	2,600 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECITY BASE	STL DT GN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
040				15NOV01	20NOV01	1 000000	31JUL00 TO 31JUL00	
	91 369 45	93,941 55		-2 572 10		00	2 500 000	
31JUL00	BUY LOT 041		87 685 37	3 684 08 L		00 L	2 500 000	
575				20MAR02	25MAR02	1 000000	31JUL00 TO 31JUL00	
	73,933 88	56 530 72		17 403 16		00	1,500 000	
31JUL00	BUY LOT 041		52,411 22	21 322 66 L		00 L	1 500 000	
636				08APR02	11APR02	1 000000	31JUL00 TO 31JUL00	
	1,286 073 18	972 528 30		313 744 88		00	25,800 000	
31JUL00	BUY LOT 041		904 912 97	381 160 21 L		00 L	25,800 000	
637				09APR02	12APR02	1 000000	31JUL00 TO 31JUL00	
	44 387 65	33 918 43		10 469 22		00	900 000	
31JUL00	BUY LOT 041		31 546 73	12 820 92 L		00 L	900 000	
31JUL00	BUY LOT 041		38,581 56	15 261 81 L		00 L	1 100 000	
31JUL00	BUY LOT 041		171 863 32	68,621 45 L		00 L	4 900 000	
22JAN01	BUY LOT 232		77,751 20	774 43 L		00 L	1 600 000	
25JAN01	BUY LOT 280		53 828 50	157 88 L		00 L	1 100 000	
638				09APR02	12APR02	1 000000	31JUL00 TO 31JUL00	
	53 843 37	41,465 86		12 387 51		00	1 100 000	

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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)					
USD - US DOLLAR					
639	372,996 76	286,422 29	09APR02 12APR02	1 000000	31JUL00 TO 23JAN01 7,600 000
			86 574 47	00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
642	240 533 75	184,667 00	10APR02 15APR02	1 000000	23JAN01 TO 02AUG01 4,900 000
			55,866 75	00	
08JUN01 BUY LOT 158		143,879 40	3,386 16 S	00 S	3,000 000
23JAN01 BUY LOT 200		48,935 00	153 52 L	00 L	1,000 000
02AUG01 BUY LOT 389		41,645 43	2,534 24 S	00 S	900 000
13DEC01 BUY LOT 172		57,857 10	10,530 84 S	00 S	1,400 000
02AUG01 BUY LOT 389		60,154 51	3,348 58 S	00 S	1,300 000
25OCT01 BUY LOT 777		121,244 70	25,300 88 S	00 S	3,000 000
643	278,436 61	214,816 71	10APR02 15APR02	1 000000	02AUG01 TO 13DEC01 5,700 000
			63,619 90	00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
811904101 TOTAL	2,548,343 46	1,981,780 07	566,563 39	00	566,563 39
815807102	SEGUE SOFTWARE INC	COM	02JUL01 06JUL01	1 000000	31JUL00 TO 31JUL00 400 000
266	1,106 24	4,807 52	-3,701 28	00	
31JUL00 BUY LOT 057		5,256 08	-4,149 84 S	00 S	400 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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)					
USD - US DOLLAR					
275	23,918 19	102,159 73	05JUL01 10JUL01	1 000000	31JUL00 TO 16AUG00 8,500 000
			-78,241 54	00	
31JUL00 BUY LOT 057		7 884 11	-6,195 77 S	00 S	600 000
15AUG00 BUY LOT 150		5,278 00	-3,308 27 S	00 S	700 000
16AUG00 BUY LOT 172		54,285 84	-34 025 72 S	00 S	7 200 000
300	31,584 25	140,619 86	10JUL01 13JUL01	1 000000	16AUG00 TO 21AUG00 11,700 000
			-109,035 61	00	
16AUG00 BUY LOT 172		24,881 01	-15,972 63 S	00 S	3,300 000
21AUG00 BUY LOT 214		63,525 00	-40,849 13 S	00 S	8 400 000
307	10,964 91	45,671 41	11JUL01 16JUL01	1 000000	21AUG00 TO 21AUG00 3,800 000
			34,706 50	00	
21AUG00 BUY LOT 214		28,737 50	-17 772 59 S	00 S	3,800 000
313	4,412 01	19,230 07	12JUL01 17JUL01	1 000000	21AUG00 TO 21AUG00 1 600 000
			-14,818 06	00	
21AUG00 BUY LOT 214		12,100 00	-7,687 99 S	00 S	1,600 000
318	59,389 20	244,413 42	13JUL01 18JUL01	1 000000	21AUG00 TO 21AUG00 22,000 000
			-205,024 22	00	
21AUG00 BUY LOT 214		166,375 00	-106,985 80 S	00 S	22,000 000

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	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NFI BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
815807107	TOTAL								
	131,374.80	576,902.01		-445,527.21		00			-445,527.21
820280105	SHAW GROUP INC	COM		29APR02	02MAY02	1.000000	19DEC01	TO 19DEC01	
702	189,245.57	132,527.94		56,717.63		00	6,100.000		
19DEC01	BUY LOT 214		135,967.17		55,278.40 S		6,100.000		
789	183,027.88	119,492.40		63,535.48		00	5,500.000		
19DEC01	BUY LOT 214		122,593.35		60,454.53 S		5,500.000		
074	157,628.74	108,629.46		48,999.28		00	5,000.000		
19DEC01	BUY LOT 214		111,448.50		46,180.24 S		5,000.000		
120	260,392.14	173,807.13		86,585.01		00	8,000.000		
19DEC01	BUY LOT 214		178,317.60		82,074.54 S		8,000.000		
820280105	TOTAL								
	790,294.33	534,456.93		255,837.40		00			255,837.40
844730101	SOUTHTRUST CORP	COM		12JUL01	17JUL01	1.000000	14AUG00	TO 14AUG00	
310	99,596.68	59,430.28		40,166.40		00	4,000.000		
14AUG00	BUY LOT 141						4,000.000		

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	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NFI BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
		57,051.60		42,565.08 S		00 S			
350	70,193.66	41,601.19		28,592.47		00	2,800.000		
14AUG00	BUY LOT 141		39,922.12		30,271.54 S		2,800.000		
371	97,922.73	56,458.76		41,463.97		00	3,800.000		
14AUG00	BUY LOT 141		54,180.02		45,742.71 S		3,800.000		
394	2,296,021.46	1,337,181.20		958,840.26		00	90,000.000		
14AUG00	BUY LOT 141		926,763.50		731,474.22 S		65,000.000		
08JUN01	BUY LOT 172		29,106.24		1,507.37 S		1,200.000		
22AUG00	BUY LOT 220		98,437.50		80,141.95 S		7,000.000		
28AUG00	BUY LOT 247		53,875.00		48,170.40 S		4,000.000		
22JAN01	BUY LOT 277		103,967.50		28,691.52 S		5,200.000		
08SEP00	BUY LOT 299		62,343.75		44,803.92 S		4,200.000		
10APR01	BUY LOT 652		76,940.30		9,798.29 S		3,400.000		
844730101	TOTAL								
	2,563,734.53	1,494,671.43		1,069,063.10		00			1,069,063.10
848550109	SPINNAKER EXPL CO	COM		190101	240101	1.000000	31JUL00	TO 31JUL00	
746	21,009.49	10,112.10		10,897.39		00	500.000		

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	SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
31JUL00	BUY LOT 074		7,011 98		13,997 51 L		500 000
	751	259,357 80	125,389 99	22OCT01	25OCT01	1 000000	31JUL00 TO 31JUL00 6,200 000
31JUL00	BUY LOT 074		86,948 53		172,409 27 L		6,200 000
	759	140,476 97	66,739 83	23OCT01	26OCT01	1 000000	31JUL00 TO 31JUL00 5,300 000
31JUL00	BUY LOT 074		46,279 06		94,197 91 L		5,300 000
	008	188,784 89	91,008 86	05NOV01	08NOV01	1 000000	31JUL00 TO 31JUL00 4,500 000
31JUL00	BUY LOT 074		63,107 81		125,677 08 L		4,500 000
	047	137,335 41	70,784 47	19NOV01	23NOV01	1 000000	31JUL00 TO 31JUL00 3,500 000
31JUL00	BUY LOT 074		49,083 85		88,251 56 L		3,500 000
	259	252,599 11	128,964 72	02JAN02	07JAN02	1 000000	31JUL00 TO 31JUL00 6,300 000
31JUL00	BUY LOT 074		88,350 93		164,248 18 L		6,300 000

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	SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
	485	114,909 90	59,364 71	25FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00 2,900 000
31JUL00	BUY LOT 074		40,669 48		74 240 42 L		2,900 000
	487	16,019 75	8,188 24	26FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00 400 000
31JUL00	BUY LOT 074		5,609 58		10,410 17 L		400 000
84855M109 TOTAL							
		1,130,493 32	560,553 12		569,940 20		569,940 20
863100103	STRATOS LIGHTWAVE INC			11MAY01	11MAY01	1 000000	30APR01 TO 30APR01
023	CXL	-8 32	-6 33		-1 99		- 800
30APR01	BUY LOT 003		7 27		-1 05 S		800
	343	8 32	6 29	11MAY01	11MAY01	1 000000	30APR01 TO 30APR01 795
30APR01	BUY LOT 003		7 22		1 10 S		795
	021	511,510 29	746,917 06	07NOV01	13NOV01	1 000000	30APR01 TO 30APR01 115,100 000
30APR01	BUY LOT 003		534,189 57		-272,913 90 S		58,792 229
30APR01	BUY LOT 004		25,906 84		-13,145 85 S		2,871 477

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SEC TY CN/L S SEC TY CN/L S	SIL DT	SELL RATE BASE CURR CN/L S	TRD DIS SHS/PAR	OF ORIG NET BASE CN/L S	BUY'S DIL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
30APR01	BUY LOT 005		31,280 01		-17,175 76 S			3,173 756	
30APR01	BUY LOT 006		116,059 85		-32,105 99 S			18,891 289	
30APR01	BUY LOT 007		113,232 09		-31,964 77 S			18,286 766	
30APR01	BUY LOT 008		24,163 55		-6,029 52 S			4,080 518	
30APR01	BUY LOT 009		56,366 30		-16,332 13 S			9,003 985	
024	173 986 20	236 210 09		08NOV01	14NOV01	1 000000	30APR01 TO 14AUG01		
							56 400 000		
30APR01	BUY LOT 009		30,663 85		-7,242 63 S			4,900 000	
14AUG01	BUY LOT 455		176,400 00		-25,835 02 S			31,500 000	
14AUG01	BUY LOT 455		178,640 00		25,378 39 S			31,900 000	
03OCT01	BUY LOT 675		27,972 00		10,463 51 S			8,000 000	
03OCT01	BUY LOT 682		104,400 00		39,733 17 S			30,000 000	
026	335 830 29	453,601 23		08NOV01	14NOV01	1 000000	14AUG01 TO 03OCT01		
							69,900 000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
863100103	TOTAL	1,021,526 78	1,436,728 34		-415,401 56			-415,401 56	
870756103	SWIFT TRANSP INC 523	314,451 93	219,298 02	29AUG01	04SEP01	1 000000	31JUL00 TO 31JUL00		
							14,500 000		
31JUL00	BUY LOT 032		223,219 72		93,232 21 L			14,500 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SEC TY CN/L S SEC TY CN/L S	SIL DT	SELL RATE BASE CURR CN/L S	TRD DIS SHS/PAR	OF ORIG NET BASE CN/L S	BUY'S DIL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
228	151,794 94	99,818 41		21DEC01	27DEC01	1 000000	31JUL00 TO 31JUL00		
							6,600 000		
31JUL00	BUY LOT 032		101,603 46		50,191 48 L			6,600 000	
260	184,466 99	135,091 21		07JAN02	07JAN02	1 000000	31JUL00 TO 31JUL00		
							8,800 000		
31JUL00	BUY LOT 032		135,471 28		48,975 71 L			8,800 000	
870756103	TOTAL	652,693 86	452,207 64		200,486 22			200,486 22	
879101105	TEKELEI INC 469	92,400 82	104,516 00	16AUG01	21AUG01	1 000000	30JUL01 TO 30JUL01		
							5,300 000		
30JUL01	BUY LOT 377		105,152 00		-12,751 18 S			5,300 000	
30JUL01	BUY LOT 377		138,880 00		18,197 72 S			7,000 000	
31JUL01	BUY LOT 381		23,940 00		3,251 41 S			1,200 000	
02AUG01	BUY LOT 391		210,966 50		-28,219 05 S			10,600 000	
03AUG01	BUY LOT 405		150,323 25		-17,572 75 S			7,700 000	
473	456 868 62	522,579 98		16AUG01	21AUG01	1 000000	30JUL01 TO 03AUG01		
							26,500 000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE	TRD DT LOCAL SECTY GN/LS BASE	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					
477	204,089 19	236,639 99		17AUG01	22AUG01	1 000000	03AUG01 TO 03AUG01 12,000 000
03AUG01	BUY LOT 405			-32,550 80			00
		89,803 50		-11,569 31 S			00 S 4,400 000
03AUG01	BUY LOT 411	145,780 00		-19,925 00 S			00 S 7,400 000
03AUG01	BUY LOT 411	114,260 00		-13,198 38 S			00 S 5,800 000
480	101,061 62	114,376 00		17AUG01	22AUG01	1 000000	03AUG01 TO 03AUG01 5,800 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
712	74,791 34	86,768 00		12OCT01	17OCT01	1 000000	03AUG01 TO 03AUG01 4,400 000
03AUG01	BUY LOT 411	86,680 00		-11,976 66			00
				-11,888 66 S			00 S 4,400 000
747	196,215 95	201,143 99		19OCT01	24OCT01	1 000000	03AUG01 TO 03AUG01 10,200 000
03AUG01	BUY LOT 411	200,940 00		-4,928 04			00
				-4,724 05 S			00 S 10,200 000
758	84,375 18	82,824 00		23OCT01	26OCT01	1 000000	03AUG01 TO 03AUG01 4,200 000
03AUG01	BUY LOT 411	82,740 00		1,551 18			00
				1,635 18 S			00 S 4,200 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE	TRD DT LOCAL SECTY GN/LS BASE	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					
009	116,292 31	118,520 00		05NOV01	08NOV01	1 000000	03AUG01 TO 06AUG01 6,000 000
03AUG01	BUY LOT 411	94,560 00		-2,027 69			00
06AUG01	BUY LOT 416	23,904 00		-1,526 15 S			00 S 4,800 000
06AUG01	BUY LOT 422	120,353 00		-645 54 S			00 S 1,200 000
				-1,707 69 S			00 S 6,100 000
012	118,645 31	120,291 99		05NOV01	08NOV01	1 000000	06AUG01 TO 06AUG01 6,100 000
				-1,646 68			00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
018	142,254 73	143,955 99		07NOV01	13NOV01	1 000000	06AUG01 TO 06AUG01 7,300 000
06AUG01	BUY LOT 422	144,029 00		-1,701 26			00
				-1,774 27 S			00 S 7,300 000
023	144,779 86	145,927 99		08NOV01	14NOV01	1 000000	06AUG01 TO 07AUG01 7,400 000
06AUG01	BUY LOT 422	128,245 00		-1,148 13			00
07AUG01	BUY LOT 426	17,678 52		-1,073 50 S			00 S 6,500 000
				-70 16 S			00 S 900 000
029	47,491 16	49,300 00		09NOV01	15NOV01	1 000000	07AUG01 TO 07AUG01 2,500 000
07AUG01	BUY LOT 426	49,107 00		-1,808 84			00
				-1,615 84 S			00 S 2,500 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	SECTY GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	BASE	NET	NET BASE GN/L	
(CONTINUED)									
USD - US DOLLAR									
031				12NOV01	15NOV01	1 000000	07AUG01 TO 07AUG01		
	51,369 56	53,744 00	-1,874 44			00	2 700 000		
07AUG01	BUY LOT 426						2 700 000		
		53,035 56	1,666 00 S				00 S		
034				13NOV01	16NOV01	1 000000	07AUG01 TO 08AUG01		
	286,864 36	287,911 99	-1,047 63			00	14 600 000		
07AUG01	BUY LOT 426						1 300 000		
08AUG01	BUY LOT 430	25,535 64	7 00 S				00 S		
08AUG01	BUY LOT 430	261,942 17	-620 53 S				13,300 000		
		43 328 78	152 74 S				00 S		
				13NOV01	16NOV01	1 000000	08AUG01 TO 08AUG01		
056		43,384 00	97 54			00	2 200 000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
879101103	TOTAL	2,160 981 55	2,311,183 92	150,202 37		00		150,202 37	
879433100	TELEPHONE + DATA SYS INC			17JUL01	20JUL01	1 000000	31JUL00 TO 31JUL00		
534		175 786 93	107 680 11	68 106 82		00	1 600 000		
31JUL00	BUY LOT 033		86 213 97	89 572 96 S			1 600 000		
				16OCT01	19OCT01	1 000000	31JUL00 TO 31JUL00		
729		139 813 48	100,950 10	38 863 38		00	1 500 000		
31JUL00	BUY LOT 033						1,500 000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	SECTY GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	BASE	NET	NET BASE GN/L	
(CONTINUED)									
USD - US DOLLAR									
		80 825 60		58,987 88 L		00 L			
617				03APR02	08APR02	1 000000	31JUL00 TO 31JUL00		
	36 136 95	28,118 80	8 018 15			00	400 000		
31JUL00	BUY LOT 033						400 000		
		21,553 49	14 583 46 L				00 L		
879433100	TOTAL	351 737 36	236 749 01	114 988 35		00		114 988 35	
891707101	TOWER AUTOMOTIVE INC			29MAY02	03JUN02	1 000000	07MAY02 TO 07MAY02		
057		68 750 00	-3 451 98			00	5,000 000		
07MAY02	BUY LOT 745						5 000 000		
		68 750 00	-3 451 98 S				00 S		
087				06JUN02	11JUN02	1 000000	07MAY02 TO 07MAY02		
	170 745 84	193,875 00	-23 129 16			00	14 100 000		
07MAY02	BUY LOT 745						14 100 000		
		193 875 00	-23,129 16 S				00 S		
129				24JUN02	27JUN02	1 000000	07MAY02 TO 07MAY02		
	180 850 53	206,250 00	-25 391 47			00	15 000 000		
07MAY02	BUY LOT 745						15 000 000		
		206 250 00	25 391 47 S				00 S		
146				25JUN02	28JUN02	1 000000	07MAY02 TO 07MAY02		
	183,894 44	206,250 00	22 355 54			00	15 000 000		
07MAY02	BUY LOT 745						15 000 000		
		206 250 00	22 355 56 S				00 S		

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	BASE				
(CONTINUED)									
USD - US DOLLAR									
149				28JUN02	05JUL02	1 000000	07MAY02	TO 07MAY02	
	103,243 53	111,375 00		-8,131 47		00	8,100 000		
07MAY02	BUY LOT 745			111,375 00	-8,131 47 S	00	8,100 000		
							S		
891707101	TOTAL								
	704,040 36	786,500 00		-82,459 64		00			-82,459 64
893953109	TRAVELOCITY COM INC	COM		13JUL01	18JUL01	1 000000	16MAR01	TO 19MAR01	
319	274,390 85	116,474 20		157,916 65		00	8,000 000		
16MAR01	BUY LOT 512			54,242 96	48,074 30 S	00	2,400 000		
19MAR01	BUY LOT 524			77 450 24	114,623 35 S	00	5,600 000		
							S		
699				09OCT01	12OCT01	1 000000	19MAR01	TO 19MAR01	
	120,225 73	103 323 10		16,902 63		00	6,900 000		
19MAR01	BUY LOT 524			95,429 76	24,795 97 S	00	6,900 000		
							S		
757				23OCT01	26OCT01	1 000000	19MAR01	TO 19MAR01	
	76,608 24	59,897 45		16 710 79		00	4,000 000		
19MAR01	BUY LOT 524			55,321 60	21,286 64 S	00	4,000 000		
							S		
107				28NOV01	03DEC01	1 000000	19MAR01	TO 20MAR01	
	103,865 53	74,815 26		29,050 27		00	5,000 000		
19MAR01	BUY LOT 524			12 447 36	6,248 44 S	00	900 000		
							S		

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	BASE				
(CONTINUED)									
USD - US DOLLAR									
20MAR01	BUY LOT 525						4,100 000		
		58,937 50		26,232 23 S		00	S		
187				13DEC01	18DEC01	1 000000	20MAR01	TO 21MAR01	
	120,891 21	73,318 95		47,572 26		00	4,900 000		
20MAR01	BUY LOT 525			30,187 50	21,623 02 S	00	2,100 000		
21MAR01	BUY LOT 530			40,250 00	28,830 69 S	00	2,800 000		
							S		
203				14DEC01	19DEC01	1 000000	21MAR01	TO 22MAR01	
	75,314 15	46 385 46		28,928 69		00	3,100 000		
21MAR01	BUY LOT 530			12,937 50	8,927 90 S	00	900 000		
22MAR01	BUY LOT 536			51,487 50	21,961 25 S	00	2,200 000		
							S		
206				17DEC01	20DEC01	1 000000	22MAR01	TO 28MAR01	
	189,063 49	109,230 27		79,833 42		00	7,300 000		
22MAR01	BUY LOT 536			21,468 75	17,379 95 S	00	1,500 000		
28MAR01	BUY LOT 564			83,157 50	67,057 49 S	00	5,800 000		
							S		
262				02JAN02	07JAN02	1 000000	28MAR01	TO 28MAR01	
	217,635 65	113 719 19		103,916 46		00	7,600 000		
28MAR01	BUY LOT 564			108,965 00	108,670 65 S	00	7,600 000		
							S		
269				03JAN02	08JAN02	1 000000	28MAR01	TO 28MAR01	
	292,567 61	161,600 95		130,966 66		00	10,800 000		
28MAR01	BUY LOT 564						10,800 000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	LOCAL	PRINCIPAL	NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT		BASE	PRINCIPAL	NET	LOCAL	LOCAL	LOCAL	SETTY	CN/LS	BASE	SHS/PAR	DTL	FUND RSN
					BASE	COST	BASE	SETTY	CN/LS	CURR		NET	BASE CN/LS
(CONTINUED)													
USD - US DOLLAR													
					154,845.00			157,722.41	S		00.00		
291								09JAN02	14JAN02	1.000000	28MAR01	TO 29MAR01	
		189,096.91			112,222.88			76,874.05			7,500.00		
28MAR01	BUY LOT	544									700.000		
29MAR01	BUY LOT	574			10,056.25			7,412.79	S	00.00	6,800.000		
					96,985.00			74,462.87	S	00.00			
476								25FEB02	28FEB02	1.000000	29MAR01	TO 29MAR01	
		150,110.77			76,311.56			53,799.21			5,100.000		
29MAR01	BUY LOT	574									5,100.000		
					72,738.75			57,372.02	S	00.00			
651								12APR02	09MAY02	1.000000	29MAR01	TO 20NOV01	
		2,660,000.00			1,421,409.87			1,238,510.13			95,000.000		
12NOV01	BUY LOT	032			95,910.00			97,290.00	S	00.00	6,900.000		
20NOV01	BUY LOT	076			46,023.00			18,377.00	S	00.00	2,300.000		
22AUG01	BUY LOT	493						20,370.00	S	00.00	4,200.000		
31AUG01	BUY LOT	532			97,230.00			14,213.14	S	00.00	3,800.000		
07SEP01	BUY LOT	554			92,186.86			18,310.50	S	00.00	3,900.000		
29MAR01	BUY LOT	574			90,889.50			179,961.25	L	00.00	13,100.000		
17SEP01	BUY LOT	579			186,838.75			221,576.25	S	00.00	14,100.000		
03APR01	BUY LOT	592			229,223.75			64,925.00	L	00.00	4,900.000		
19SEP01	BUY LOT	593			72,275.00			226,986.00	S	00.00	15,000.000		
24SEP01	BUY LOT	624			193,014.00			78,949.75	S	00.00	5,500.000		
28SEP01	BUY LOT	651			75,050.25					00.00	6,400.000		

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	LOCAL	PRINCIPAL	NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT		BASE	PRINCIPAL	NET	LOCAL	LOCAL	LOCAL	SETTY	CN/LS	BASE	SHS/PAR	DTL	FUND RSN
					BASE	COST	BASE	SETTY	CN/LS	CURR		NET	BASE CN/LS
(CONTINUED)													
USD - US DOLLAR													
					79,780.48			99,419.52	S		00.00		
10APR01	BUY LOT	659			64,281.36			28,118.64	L	00.00	3,300.000		
11APR01	BUY LOT	679			51,126.85			10,873.95	L	00.00	1,500.000		
25OCT01	BUY LOT	800			115,468.76			111,351.26	S	00.00	8,100.000		
893953109	TOTAL												
		4,449,770.56			2,468,789.14			1,980,981.20			00.00		1,980,981.20
89579X109	TRIAD HOSPS TR							21AUG01	24AUG01	1.000000	31JUL00	TO 31JUL00	
491		181,260.74			82,777.22			98,483.52		00.00	5,200.000		
31JUL00	BUY LOT	071			42,152.47			119,108.27	L	00.00	5,200.000		
595		155,919.16			71,634.13			82,285.03		00.00	4,500.000		
31JUL00	BUY LOT	071			53,785.79			100,133.37	L	00.00	4,500.000		
600		156,526.85			73,226.00			81,098.85		00.00	4,600.000		
31JUL00	BUY LOT	071			54,981.03			99,345.82	L	00.00	4,600.000		
31JUL00	BUY LOT	071			33,466.72			61,073.80	L	00.00	2,800.000		
601		96,560.52			44,572.35			49,968.17		00.00	2,800.000		

... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
454	66,044 00	36,832 18		19FEB02	22FEB02	1 000000	31JUL00 TO 31JUL00 2,100 000
31JUL00	BUY LOT 071	25,100 04		29,211 82		00	
				40,943 96 L		00	2,100 000 L
480	57,519 93	31,570 44		25FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00 1,800 000
31JUL00	BUY LOT 071	21,514 32		25,949 49		00	
				36,005 61 L		00	1,800 000 L
679	188,016 64	85,941 75		19APR02	24APR02	1 000000	31JUL00 TO 31JUL00 4,900 000
31JUL00	BUY LOT 071	58 566 75		102 074 89		00	
				129,449 89 L		00	4,900 000 L
701	155,210 32	64,894 79		29APR02	02MAY02	1 000000	31JUL00 TO 31JUL00 3,700 000
31JUL00	BUY LOT 071	44,223 88		90,315 53		00	
				110,986 44 L		00	3,700 000 L
071	167,853 86	66,648 71		03JUN02	06JUN02	1 000000	31JUL00 TO 31JUL00 3,800 000
31JUL00	BUY LOT 071	45,419 11		101,205 15		00	
				122,434 75 L		00	3,800 000 L
077	90,515 88	36,832 18		04JUN02	07JUN02	1 000000	31JUL00 TO 31JUL00 2,100 000
31JUL00	BUY LOT 071			53 683 70		00	
							2,100 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
		25,100 04		65,415 84 L		00 L	
096	184,450 57	71,910 45		10JUN02	13JUN02	1 000000	31JUL00 TO 31JUL00 4,100 000
31JUL00	BUY LOT 071	49,004 83		112,540 12		00	
				135,445 74 L		00	4,100 000 L
89579K109 TOTAL		1,493,656 47	666,840 20	826,816 27		00	826,816 27
899165104	TULARIK INC 025	85,432 15	COM	08NOV01	14NOV01	1 000000	31JUL00 TO 31JUL00 3,500 000 -
31JUL00	BUY LOT 081	114,046 41	101,692 98	-16,260 83		00	
				-28,614 26 L		00	3,500 000 L
158	146,271 12	168,098 49		12DEC01	17DEC01	1 000000	31JUL00 TO 31JUL00 5,800 000
31JUL00	BUY LOT 081	188,991 20		-21,827 37		00	
				-42,728 08 L		00	5,800 000 L
163	185,898 55	447,485 28		28JUN02	03JUL02	1 000000	31JUL00 TO 31JUL00 19,800 000
31JUL00	BUY LOT 081	645,176 84		-261,586 73		00	
				-459 278 29 L		00	19,800 000 L
899165104 TOTAL		417,601 82	717,276 75	-299,674 93		00	-299,674 93
92342R203	VERDIAN CORP 090	5,408 23	COM	05JUN02	10JUN02	1 000000	04JUN02 TO 04JUN02 300 000
				4 800 00		00	
				608 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 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					
20SEP01	BUY LOT 598		44,055 52		28,792 48 S		1,600 000 00 S
25SEP01	BUY LOT 628		81,840 00		59,303 00 S		3,100 000 00 S
10APR01	BUY LOT 636		97,299 00		-10,792 00 L		1,900 000 00 L
01OCT01	BUY LOT 660		37,179 75		31,115 25 S		1,500 000 00 S
28SEP01	BUY LOT 676		61,375 00		52,450 00 S		2,500 000 00 S
03OCT01	BUY LOT 678		12,521 25		10,243 75 S		500 000 00 S
20NOV00	BUY LOT 680		185,494 50		42 155 50 L		5,000 000 00 L
21NOV00	BUY LOT 686		21,823 50		5,494 50 L		600 000 00 L
30NOV00	BUY LOT 732		102,928 25		29,108 75 L		2,900 000 00 L
25OCT01	BUY LOT 781		161,445 00		52 546 00 S		4,700 000 00 S
947074100	TOTAL		3,713,207 75		2,500,731 27		1,412,476 48 00
95988E204	WESTERN WIRELESS CORP 638	CL A	182,495 58	234,231 12	26SEP01 -51,535 54	01OCT01	1 000000 31JUL00 TO 31JUL00 5,600 000 00
31JUL00	BUY LOT 058		255,457 67		-72,762 09 L		5,600 000 00 L
708	75,721 47		92 019 37		11OCT01 -16,297 90	16OCT01	1 000000 31JUL00 TO 31JUL00 2,200 000 00
31JUL00	BUY LOT 058		100,358 37		-24,656 90 L		2 200 000 00 L

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					
95988E204	TOTAL		258,417 05	326,250 49	-67,833 44		00 -67,833 44
98385X106	XTO ENERGY INC 727	COM	133,264 40	112,371 70	16OCT01 20,892 70	19OCT01	1 000000 23JAN01 TO 23JAN01 8,200 000 00
23JAN01	BUY LOT 288		110,003 00		23,261 40 S		8,200 000 00 S
821	95,268 89		69,889 72		29OCT01 25,379 17	01NOV01	1 000000 23JAN01 TO 23JAN01 5,100 000 00
23JAN01	BUY LOT 288		68,416 50		26,852 39 S		5,100 000 00 S
450	125,791 10		102,943 54		19FEB02 22,847 56	22FEB02	1 000000 23JAN01 TO 23JAN01 7,500 000 00
23JAN01	BUY LOT 288		100,612 50		25,178 60 L		7,500 000 00 L
98385X106	TOTAL		354,324 39	285 204 96	69 119 43		00 69,119 43
989701107	ZIONS BANCORP 220	COM	170,967 30	159,211 22	20DEC01 11,756 08	26DEC01	1 000000 27NOV01 TO 27NOV01 5,300 000 00
27NOV01	BUY LOT 106		159 178 14		11,789 16 S		3,300 000 00 S
419	2,080,580 07		1,940 186 75		07FEB02 140,393 32	12FEB02	1 000000 27NOV01 TO 06DEC01 40,200 000 00
27NOV01	BUY LOT 106						22,400 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT GN/LS	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
28NOV01	BUY LOT 108	1,080	481.92	78,846	28 S	00 S	15	000 000	
30NOV01	BUY LOT 118	714	225.00	62,110	85 S	00 S	1	800 000	
06DEC01	BUY LOT 142	87,570	00	5,590	30 S	00 S	1	000 000	
06DEC01	BUY LOT 142	50,880	00	875	72 S	00 S	1	000 000	
13DEC01	BUY LOT 191	50,880	00	969	22 S	00 S	1	000 000	
30JAN02	BUY LOT 379	66,443	65	960	34 S	00 S	1	500 000	
		73	140.00	4,633	83 S	00 S			
420				07FEB02	12FEB02	1 000000	06DEC01 TO 30JAN02		
	197 027 04	183,400	74	13,626	30	00	3 800 000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
989701107	TOTAL	2 448 574 41	2,282 798 71	165 775 70		00		165,775 70	
USD TOTAL		125,180 552 59	111 295,067 87	11 887 284 52		00		11,887,284 52	
DEPOSITORY RECEIPTS									
USD - US DOLLAR									
022276109	ALUMINUM CORP CHINA LTD 1 460	1,046,893	35	863,478	61	103 414 74	00	06DEC01 TO 11DEC01	
06DEC01	BUY LOT 150			124 891 40		30 187 64 S	00 S	7 060 000	
11DEC01	BUY LOT 155			738,522	12	153,292 19 S	00 S	40,600 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT GN/LS	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
469		323,600	93	266,326	81	57,274 12	00	11DEC01 TO 13DEC01	
11DEC01	BUY LOT 155			254 653 58		49,322 75 S	00 S	12 900 000	
13DEC01	BUY LOT 175			31 738 32		7 886 28 S	00 S	1,800 000	
022276109	TOTAL	1 370,494 28	1 129 805 47	240 688 86		00		240 688 86	
USD TOTAL		1 370,494 28	1 129 805 42	240 688 86		00		240,688 86	
MUTUAL FUNDS									
USD - US DOLLAR									
464287648	1SHARES TR 243	244 226 33		235 540 99		8 685 34	00	24AUG01 TO 24AUG01	
24AUG01	BUY LOT 502			754 880 00		7,346 33 S	00 S	4,200 000	
464287656	1SHARES TR 237	390 666 97		360,291 67		30,374 30	00	10APR01 TO 10APR01	
10APR01	BUY LOT 625			355 468 80		35 198 17 S	00 S	4 000 000	

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	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 BASE GN/LS	

(CONTINUED)

USD - US DOLLAR

USD TOTAL	634,893 30	595,832 66	39,060 64	00	39,060 64
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PREFERRED STOCK

USD - US DOLLAR

582266805	MCLEODUSA INC	PFD SER A		25APR02	25APR02	1 000000	16APR02 TO 16APR02	
697							725	
	4 73	64 40		-59 67		00		
16APR02	BUY LOT 663	64 40		-59 67 S		00 S	725	
	024	26,725 68	442,102 79	-415,377 11	21MAY02	24MAY02	1 000000	16APR02 TO 16APR02
								4,977 000
16APR02	BUY LOT 663	442,102 79		-415,377 11 S		00 S	4,977 000	
582266805 TOTAL		26,730 41	442,167 19	-415,436 78			00	-415,436 78
USD TOTAL		26,730 41	442,167 19	-415,436 78			00	-415,436 78

REAL ESTATE INV TRST

USD - US DOLLAR

03748R101	APARTMENT INVT + HGMT CO	CLASS A		27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00	
373							3,000 000	
	138,672 77	86,964 38		51,708 39		00		
31JUL00	BUY LOT 051						3,000 000	

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	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 BASE GN/LS	

(CONTINUED)

USD - US DOLLAR

		73,593 90		65,078 87 S			00 S	
	440	46,420 05	28,988 13	17 431 92	10AUG01	15AUG01	1 000000	31JUL00 TO 31JUL00
								1,000 000
31JUL00	BUY LOT 051	24,531 30		21,888 75 L			00 L	1,000 000
	485	42,575 50	26,089 31	16 486 19	17AUG01	22AUG01	1 000000	31JUL00 TO 31JUL00
								900 000
31JUL00	BUY LOT 051	22,078 17		20,497 33 L			00 L	900 000
	627	77,821 65	50 791 12	27,030 53	05APR02	10APR02	1 000000	31JUL00 TO 31JUL00
								1,600 000
31JUL00	BUY LOT 051	39,250 08		38,571 57 L			00 L	1,600 000
03748R101 TOTAL		305,489 97	192,832 94	112,657 03			00	112,657 03
75621K106	RECKSON ASSOCS RLTG CORP	COM		02AUG01	07AUG01	1 000000	31JUL00 TO 31JUL00	
393								69 400 000
	1,545,625 16	1,266,408 08		279,217 08			00	
31JUL00	BUY LOT 055	1,127,359 19		418,265.97 L			00 L	69 400 000
	407	457 354 07	374 083 08	83 270 99	03AUG01	08AUG01	1 000000	31JUL00 TO 05JUN01
								20,500 000
31JUL00	BUY LOT 055						00	4,100 000
22MAY01	BUY LOT 069		66,601 91	24 868 90 L			00 L	5,700 000

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SELTY GN/LS BASE SELTY GN/LS	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
		128,605 68		-1,438 94 S			00 S	
05JUN01	BUY LOT 137	37 587 00		359 93 S			1,700 000	
22JAN01	BUY LOT 247	72,311 50		7 612 63 S			2,900 000	
31JAN01	BUY LOT 344	81 048 00		-7 425 15 S			3,500 000	
10APR01	BUY LOT 640	62 355 44		112 43 S			2,800 000	
415				06AUG01	09AUG01	1 000000	05JUN01 TO 12JUN01	
	357 174 75	275,544 12		61 650 63			15 100 000	
05JUN01	BUY LOT 137	119 394 00		1,185 05 S			5,400 000	
08JUN01	BUY LOT 167	150,061 56		-2,687 17 S			4 600 000	
12JUN01	BUY LOT 203	70,711 00		1,489 69 S			3 100 000	
75621K106	TOTAL							
	2,540,153 98	1,916,035 28		424,118 70			00	424 118 70
USD TOTAL								
	2 645 643 95	2 108,868 22		536,775 73			00	536,775 73
WARRANTS		USD - US DOLLAR						
582264110	MCLEODUSA INC 029		WTS PUR CL A EXP 16A	21MAY02	26MAY02	1 000000	16APR02 TO 16APR02	
	3 308 89		00	3,308 89			11 050 000	
16APR02	BUY LOT 664		3 308 89	3,308 89 S			11,050 000	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SELTY GN/LS BASE SELTY GN/LS	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
USD TOTAL								
	3,308 89	00		3 308 89			00	3,308 89
EQUITY TOTAL								
	127,861,423 22	115,569 741 36		12,291,681 86			00	12,291 681 86

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	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
FIXED INCOME									
CONVERTIBLE BONDS									
USD - US DOLLAR									
16117MAC1	CHARTER COMMUNICATIO	01JUN2006	4 750	17JUL01	20JUL01	1 000000	23MAY01	TO 23MAY01	
356	128,400 00	120,000 00		8,400 00		00	120,000 00		
23MAY01	BUY LOT 099		120,000 00	8,400 00 S			120,000 00		
							00 S		
754	1,906,007 50	2,386,900 00		-480,092 50		1 000000	23MAY01	TO 28AUG01	
							2,385,000 00		
23MAY01	BUY LOT 099		2,305,000 00	-462,152 50 S			2,305,000 00		
28AUG01	BUY LOT 518		81,900 00	-17,940 00 S			80,000 00		
							00 S		
16117MAC1 TOTAL									
	2,035,207 50	2,506,900 00		-471,692 50		00			-471,692 50
USD TOTAL									
	2,035,207 50	2,506,900 00		-471,692 50		00			-471,692 50
FIXED INCOME TOTAL									
	2,035,207 50	2,506,900 00		-471,692 50		00			-471,692 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	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	BASE GN/LS
FOREIGN CASH									
CURRENCY TRADES									
CHF - SWISS FRANC									
** CHF **				08MAY02	08MAY02	1 610500			
024	2,925 00	2,925 00		00			2,925 00		CT
	1,816 21	1,803 72		00		12 49			
CHF TOTAL									
	2,925 00	2,925 00		00					
	1,816 21	1,803 72		00		12 49			12 49
EUR - EURO CURRENCY									
** EUR **				12FEB02	12FEB02	1 140446			
020	86	86		00			86		CT
	75	77		00		- 02			
** EUR **				12FEB02	12FEB02	1 140446			
022	1 295 82	1,295 82		00			1,295 82		CT
	1,136 24	1,163 26		00		-27 02			
EUR TOTAL									
	1,296 68	1,296 68		00					
	1,136 99	1,164 03		00		-27 04			-27 04
FOREIGN CASH TOTAL									
	2 953 20	2,967 75		00		-14 55			-14 55

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

LHF USD	SWISS FRANK US DOLLAR	LOCAL SEC GN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	12 49	12 49
FOREIGN CASH TOTAL				
		00 00	12 49	12 49
CURRENCY TOTAL				
		00 00	12 49	12 49

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

FUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC CN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	-27 04	-27 04
FOREIGN CASH TOTAL				
		00 00	-27 04	-27 04
CURRENCY TOTAL				
		00 00	-27 04	-27 04

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	25,053,879 00	00	25,053,879 00
	DEPOSITORY RECEIPTS	240,688 86	00	240,688 86
	MUTUAL FUNDS	39,060 64	00	39,060 64
	REAL ESTATE INV TRST	536,775 73	00	536,775 73
	WARRANTS	3,308 89	00	3,308 89
	EQUITY TOTAL	25,873,713 12	00	25,873,713 12
FIXED INCOME				
	CONVERTIBLE BONDS	8,400 00	00	8,400 00
	FIXED INCOME TOTAL	8,400 00	00	8,400 00
	CURRENCY TOTAL	25,882,113 12	00	25,882,113 12

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-13,166,594 48	00	-13,166,594 48
	PREFERRED STOCK	-415,436 78	00	-415,436 78
	REAL ESTATE INV TRST	00	00	00
	EQUITY TOTAL	-13,582,031 26	00	-13,582,031 26
FIXED INCOME				
	CONVERTIBLE BONDS	-480,092 50	00	-480,092 50
	FIXED INCOME TOTAL	-480,092 50	00	-480,092 50
	CURRENCY TOTAL	-14,062,123 76	00	-14,062,123 76

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	11 887 284 52	00	11 887,284 52
	PREFERRED STOCK	415,436 78	00	-415 436 78
	DEPOSITORY RECEIPTS	240 688 86	00	240 688 86
	MUTUAL FUNDS	39 060 64	00	39,060 64
	REAL ESTATE INV TRST	536 775 73	00	536,775 73
	WARRANTS	3,308 89	00	3 308 89
	EQUITY TOTAL	12 291,681 86	00	12,291,681 86
FIXED INCOME				
	CONVERTIBLE BONDS	-471,692 50	00	-471 692 50
	FIXED INCOME TOTAL	471,692 50	00	471 692 50
	CURRENCY TOTAL	11,819 989 56	00	11,819,989 56

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN	
CROSS GAINS				
EQUITY				
	COMMON STOCK	25 053 879 00	00	25,053,879 00
	DEPOSITORY RECEIPTS	240 688 86	00	240,688 86
	MUTUAL FUNDS	39,060 64	00	39,060 64
	REAL ESTATE INV TRST	536 775 73	00	536,775 73
	WARRANTS	3 308 89	00	3,308 89
	EQUITY TOTAL	25 875,713 12	00	25,875,713 12
FIXED INCOME				
	CONVERTIBLE BONDS	8,400 00	00	8 400 00
	FIXED INCOME TOTAL	8 400 00	00	8 400 00
	CURRENCY TOTAL	25 882 113 12	00	25 882 113 12

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-13,166,594 48	00	-13,166,594 48
PREFERRED STOCK	-415,436 78	00	-415,436 78
REAL ESTATE INV TRST	00	00	00
EQUITY TOTAL	-13,582,031 26	00	-13,582,031 26
FIXED INCOME			
CONVERTIBLE BONDS	-480,092 50	00	-480,092 50
FIXED INCOME TOTAL	-480,092 50	00	-480,092 50
CURRENCY TOTAL	-14,062,123 76	00	-14,062,123 76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	11,887,284 52	00	11,887,284 52
PREFERRED STOCK	-415,436 78	00	-415,436 78
DEPOSITORY RECEIPTS	240,688 86	00	240,688 86
MUTUAL FUNDS	39,060 64	00	39,060 64
REAL ESTATE INV TRST	536,775 73	00	536,775 73
WARRANTS	3,308 89	00	3,308 89
EQUITY TOTAL	12,291,681 86	00	12,291,681 86
FIXED INCOME			
CONVERTIBLE BONDS	-471,692 50	00	-471,692 50
FIXED INCOME TOTAL	-471,692 50	00	-471,692 50
FOREIGN CASH			
CURRENCY TRADES SPOTS	00	-14 55	-14 55
FOREIGN CASH TOTAL	00	-14 55	-14 55
CURRENCY TOTAL	11,819,989 36	-14 55	11,819,974 81

KAUFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	123,180,352.39	111,293,067.87	6,572,596.995	544
PREFERRED STOCK	26,730.41	462,167.19	4,977.725	2
DEPOSITORY RECEIPTS	1,370,494.28	1,129,805.42	62,540.000	2
MUTUAL FUNDS	636,893.30	595,832.66	8,200.000	2
REAL ESTATE INV TRST	2,645,643.95	2,108,868.22	111,500.000	7
WARRANTS	3,308.89	00	11,030.000	1
TOTAL	127,861,423.22	115,569,741.36	6,570,464.720	558
FIXED INCOME				
CONVERTIBLE BONDS	2,035,207.50	2,506,900.00	2,505,000.00	2
FOREIGN CASH				
CURRENCY TRADES				
SPOTS	2,953.20	2,967.75	N/A	N/A

RUN DATE 17JUL02

|||||

21A2
USD

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
INTRIM MBS PAYDOWN REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 20
AS-01 DATE 30JUN2002

*** FUND MUST BE AN ID FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17JUL2002

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BARS	SHS/PAR	DTL FUND RSN	NET BASE CNLS
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(CONTINUED) EUR - EURO CURRENCY

463508903	TOTAL	1 211 946	36	1 225 940	49	-269 897	12	-269 897		
AUSTRIA	TOTAL	1 211 946	36	1 225 940	49	-269 897	12	-269 897		
	GERMANY	951 674	20	874,434	38	-466 752	20	-466 752		
	GERMANY TOTAL	951 674	20	874,434	38	-466 752	20	-466 752		
	FRANCE	951 674	20	874,434	38	-466,752	20	-466,752		
473681906	AVENTIS SA	561 147	27	516,760	63					
472	TOTAL	427 289	43	405 791	65					
70847901	AXA	225 117	28	260 801	15					
250	TOTAL	570 220	76	696 699	87					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BARS	SHS/PAR	DTL FUND RSN	NET BASE CNLS
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CHF - SWISS FRANCS

710506903	MNARITIS AC	1 298 064	49	1 298 064	49					
	CHF TOTAL	1 298 064	49	1 298 064	49					
463508903	TELEKOM AUSTRIA	202,498	30	171,607	13					
741	TOTAL	118,369	78	100 075	74					
749		149,400	00	126,773	36					
745		298 800	00	253 546	73					
746		257 335	98	201,201	58					
750		79 551	40	62,414	42					
757		314 790	48	248,242	37					
764		222,402	42	222 499	25					

EUR - EURO CURRENCY

764		536 321	00	285,385	17					
757		401 409	00	340 615	59					
750		92 160	00	78 202	36					
745		298 800	00	253 546	73					
746		257 335	98	201,201	58					
749		149,400	00	126,773	36					
741		249 030	00	211 314	40					
741		202,498	30	171,607	13					
749		118,369	78	100 075	74					
745		298 800	00	253 546	73					
746		257 335	98	201,201	58					
750		79 551	40	62,414	42					
757		314 790	48	248,242	37					
764		222,402	42	222 499	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 STL DT LOCAL SECTY GN/LS SECTY 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					
255	557,974 42 498,522 16	703,516 28 699,029 44	14JAN02 -145,541 86 -130,034 35	17JAN02 1 119257 -70,472 93	16MAY01 TO 16MAY01 24 770 000 -200,507 28
382	492,751 19 432,512 19	568,038 98 564,416 18	04APR02 -75,287 79 -66,083 83	09APR02 1 139277 -65,820 16	16MAY01 TO 16MAY01 20,000 000 -131,903 99
537	342,515 75 332,428 54	529,696 36 526,318 08	21JUN02 -187,180 61 -181,668 07	26JUN02 1 030344 -12,221 47	16MAY01 TO 13SEP01 18,650 000 193,889 54
545	179,001 40 175,197 68	292,540 08 290,674 33	24JUN02 -113,538 68 -111,124 02	27JUN02 1 021711 -4,350 63	13SEP01 TO 13SEP01 10,300 000 -115,476 65
557	173,333 59 148,020 94	282,599 39 280,797 05	25JUN02 -109,265 80 -105,916 82	28JUN02 1 051619 -6,859 29	13SEP01 TO 13SEP01 9,950 000 -112,776 11
708842901 TOTAL	2,608,914 39 2,375,321 06	3,419,594 69 3,397,785 39	-810,680 30 -754,971 94	-267,492 39	-1,022,464 33
FRANCE TOTAL	3,697,351 89 3,377,873 34	4,315,319 67 4,234,863 80	-617,968 58 -577,466 93	-279,523 53	-856,990 46
IRELAND					
445525900	IRISH LIFE + PERM 525 593,352 45 560,688 42	ORD EURO 32 593,352 45 529,715 60	14JUN02 00 00	17JUN02 1 058257 30,972 82	10JAN02 TO 10JAN02 49,330 000 30,972 82
IRELAND TOTAL	593,352 45 560,688 42	593,352 45 529,715 60	00 00	30,972 82	30,972 82

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 LOCAL SECTY GN/LS SECTY 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 TOTAL	6,454,326 10 5,841,134 55	8,001,497 85 7,401,803 51	-1,547,171 75 -1,409,898 09	-150,768 87	-1,560,666 96
GBP - POUND STERLING					
025942905	MATALAN 416 20,674 24 29,856 48	ORD GBP0 10 30,091 80 43,001 01	17APR02 -9,415 56 -13,596 06	22APR02 0 692521 451 53	31JUL01 TO 31JUL01 5,980 000 -13,144 53
417	127,700 45 184,903 75	189,407 23 270,661 88	18APR02 -61,706 78 -89,348 28	25APR02 0 690632 3,590 15	31JUL01 TO 31JUL01 37,640 000 -85,758 13
420	70,784 95 102,461 26	107,585 73 153,739 40	19APR02 -36,800 78 -53,269 15	24APR02 0 690846 1,991 01	31JUL01 TO 31JUL01 21,380 000 -51,278 14
423	75,518 22 109,429 73	113,825 49 162,654 00	22APR02 -38,307 27 -55,509 17	25APR02 0 690107 2,282 90	31JUL01 TO 01AUG01 22,620 000 53,226 27
426	148,004 17 214,443 17	221,813 79 316,970 67	23APR02 -73,809 42 104,942 72	26APR02 0 690179 4,415 22	01AUG01 TO 01AUG01 44,080 000 -102,527 50
430	174,470 74 255,520 65	258,648 56 369,607 34	24APR02 -82,177 82 118,989 30	29APR02 0 690632 4,902 59	01AUG01 TO 02AUG01 51 400 000 -114,086 71
025942905 TOTAL	619,154 77 896,615 04	921,372 60 1,316,636 32	-302,217 83 -437,654 68	17,633 40	-420,021 28
040828907	STANDARD CHARTERED 022 1,511,158 31 2,185,966 02	ORD USD0 50 1,475,416 44 2,302,725 41	17AUG01 35,741 87 51,702 40	22AUG01 0 691300 -168,461 79	19JAN01 TO 20FEB01 183,500 000 -114,759 39
046786901	IRISH LIFE + PERM 495 871,539 00 561,522 30	ORD EURO 32 328,202 63 396,770 56	05JUN02 543,336 37 350,065 22	10JUN02 1 552100 -185 313 48	11JAN02 TO 14JAN02 54,100 000 144,751 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 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	BASE SECTY GN/LS				NET	
(CONTINUED)									
JPY - JAPANESE YEN									
645578907	ITO EN	JPY50		22AUG01	27AUG01	119 904999	27OCT00	TO 27OCT00	
035	6,031,248 00 50,300 22	7,781,775 00 71,556 99		-1,750,527 00 -14,599 28		-6,657 49	1,000 000		-21,256 77
383	31,557,387 00 238,492 94	53,694,250 00 493,743 24		04APR02 -22,136,863 00 -167,297 93	09APR02	132 320007	27OCT00	TO 30OCT00	-255,250 30
384	32,016,838 00 243,012 05	54,472,428 00 500,898 94		05APR02 -22,455,590 00 170,440 91	10APR02	131 750000	30OCT00	TO 01NOV00	-257,886 89
391	20,701,419 00 157,701 08	35,796,167 00 329,162 14		08APR02 -15,094,748 00 -114,990 09	11APR02	131 269989	01NOV00	TO 21NOV00	-171,461 08
645578907	TOTAL								
	90,306,892 00 489,506 29	151,744,620 00 1,395,361 33		-61,437,728 00 -467,328 21		-258,526 83			-705,855 04
648004000	AEON CO LTD	JPY50		22AUG01	27AUG01	119 904999	16FEB01	TO 16FEB01	
037	38,145,365 00 318,129 90	33,755,975 00 274 321 84		4,389,390 00 36,607 23		7,200 81	13,000 000		43,808 04
054	2,698,237 00 22,397 58	2,594,613 00 21,101 68		28AUG01 101,624 00 843 54	31AUG01	120 470001	16FEB01	TO 16FEB01	1,295 90
058	49,196,098 00 410,806 22	49,335,654 00 400,931 96		29AUG01 -139,558 00 -1,165 36	03SEP01	119 754997	16FEB01	TO 30MAR01	9,874 24
129	123 368,908 00 1,046,696 73	146,137,408 00 1,187,602 66		26SEP01 -22,768,500 00 -193,174 40	01OCT01	117 844998	30MAR01	TO 30MAR01	-140,905 93
648004000	TOTAL								
	213,408,608 00 1,798,030 43	231,825,652 00 1,883,958 14		-18,417,044 00 -156,888 97		70,961 24			-85,927 73
664137007	NIPPON TEL+TEL CP	JPY50000		15APR02	18APR02	131 945007	02MAY01	TO 07JAN02	
405	326,196,058 00 2,472,212 21	400 592,768 00 3,171,633 08		-74,396,710 00 563,844 35		-135,574 52	708 000		-699,420 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 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	BASE SECTY GN/LS				NET	
(CONTINUED)									
JPY - JAPANESE YEN									
689567006	TOKYO ELECTRON	JPY50		27JUL01	01AUG01	123 300003	31JUL00	TO 31JUL00	
779	136,510,789 00 1,107,143 44	82,655,896 00 644,332 95		53,854,893 00 436,779 33		24,031 16	19,000 000		462,810 49
503	72,075,599 00 578,966 98	58,746,734 00 473,449 12		07JUN02 13,328,865 00 107,067 76	12JUN02	124 490000	03DEC01	TO 03DEC01	105,517 86
689567006	TOTAL								
	208,586,388 00 1,686,110 42	141,402,630 00 1,117,782 07		67,183,758 00 543,847 09		24,481 26			568,328 35
JPY TOTAL									
	985,966,306 00 7 844 436 05	1,120,260,258 00 9,151,165 47		-134,293,952 00 -1,032,911 60		-273,817 82			-1,306,729 42
USD - US DOLLAR									
00130H105	AES CORP	COM		28SEP01	03OCT01	1 000000	27JUL01	TO 27JUL01	
133	119,990 77	346,683 25		-226 612 48		00	9,420 000		-226,612 48
140	107,284 86	335,932 87		01OCT01 -228 648 01	04OCT01	1 000000	27JUL01	TO 27JUL01	-228,648 01
144	174,345 95	534,254 69		02OCT01 -359,908 74	05OCT01	1 000000	27JUL01	TO 27JUL01	-359,908 74
148	57,970 74	170,358 07		03OCT01 -112,387 33	09OCT01	1 000000	27JUL01	TO 27JUL01	-112,387 33
00130H105	TOTAL								
	459,592 32	1,387,148 88		927,556 54		00			-927,556 54
00184A105	AOL TIME WARNER INC	COM		01APR02	04APR02	1 000000	12JAN01	TO 18SEP01	
360	718,964 40	1,100,936 84		-381 972 44		00	31,000 000		-381,972 44

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIC DIL FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
387	554 548 26	887,852 29		05APR02	10APR02	1 000000	18SEP01	TO 18SEP01	25,000 000
				-333,304 03					-333,304 03
00184A105 TOTAL									
	1 273,512 66	1,988 789 13		-715 276 47					715 276 47
001957109	AT + T IORP 588	1 065 755 78	10M	05APR02	10APR02	1 000000	17AUG00	TO 18OCT00	60 000 000
	895 478 93			-170 276 85					-170,276 85
00209A106	AT + T WIRELESS SVCS INC 775	8 80	COM	24 JUL01	24 JUL01	1 000000	09JUL01	TO 09JUL01	520
		8 38							42
329	342 693 76	544,194 46		01MAR02	06MAR02	1 000000	09JUL01	TO 04OCT01	35,180 000
				201 500 70					-201,500 70
327	256,726 77	505,367 63		04MAR02	07MAR02	1 000000	09JUL01	TO 09JUL01	32 670 000
				-248 640 86					-248 640 86
330	66,366 96	121 275 86		05MAR02	08MAR02	1 000000	04OCT01	TO 04OCT01	7,840 000
				-54 908 92					54 908 92
352	97 833 00	167,991 81		06MAR02	11MAR02	1 000000	04OCT01	TO 04OCT01	10 860 000
				-70 158 81					70 158 81
556	379,812 59	607,152 72		07MAR02	12MAR02	1 000000	04OCT01	TO 23OCT01	39 250 000
				-227,340 13					-227 340 13
00209A106 TOTAL									
	1,143 441 86	1 945 990 86		-802 549 00					-802,549 00
013817101	ALCOA INC 776	1 098 421 44	COM	27 JUL01	01AUG01	1 000000	31JUL00	TO 31JUL00	43 520 000
	1 690 460 56			592,039 12					592 039 12

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIC DIL FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
086	638 990 30	517,409 00		17SEP01	20SEP01	1 000000	31 JUL00	TO 27SEP00	20 500 000
				121 581 30					121,581 30
093	69 613 81	56,284 00		18SEP01	21SEP01	1 000000	27SEP00	TO 27SEP00	2 250 000
				13,329 81					13,329 81
100	527 278 21	454 815 13		19SEP01	24SEP01	1 000000	27SEP00	TO 27SEP00	18 020 000
				72 463 08					72 463 08
109	105 819 11	90,357 28		20SEP01	28SEP01	1 000000	27SEP00	TO 27SEP00	3,580 000
				15 461 83					15,461 83
115	99 977 10	90 357 28		21SEP01	26SEP01	1 000000	27SEP00	TO 27SEP00	3 580 000
				9,619 82					9 619 82
125	77 872 90	67 894 15		24SEP01	28SEP01	1 000000	27SEP00	TO 27SEP00	2 690 000
				9 978 75					9 978 75
013817101 TOTAL									
	3 210 011 99	2 375,538 28		834,473 71					834 473 71
058222105	APPLIED MATERIALS INC 219	895 486 79	COM	30NOV01	06DEC01	1 000000	08DEC00	TO 08DEC00	27 000 000
	1 073,805 50			180 318 71					180 318 71
060505104	BANK AMER CORP 385	610 057 67	COM	05APR02	10APR02	1 000000	31 JUL00	TO 31JUL00	9 700 000
	678 391 36			158,353 67					158 353 67
177376100	PITRIX SYS INC 563	620 420 40	COM	26JUN02	01JUL02	1 000000	26MAR02	TO 26MAR02	56 000 000
	200,114 31			420,306 09					420 306 09
210795308	CONTINENTAL AIRLINES INC 798	248 345 51	COM ILB	02AUG01	07AUG01	1 000000	31JUL00	TO 31JUL00	6 120 000
	502 524 02			53 978 51					53 978 51

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET BASE GN/LS	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
805	181,630 02	151,766 70		03AUG01	08AUG01	1 000000	31JUL00 TO 31JUL00	
				29,863 32		00	3,740 000	29,863 32
003	78,862 01	66,550 10		06AUG01	09AUG01	1 000000	31JUL00 TO 31JUL00	
				12,311 91		00	1,640 000	12,311 91
007	42,657 04	36,521 40		07AUG01	10AUG01	1,000000	31JUL00 TO 31JUL00	
				6,135 64		00	900 000	6,135 64
087	1,562,907 44	3,205,767 14		17SEP01	20SEP01	1 000000	31JUL00 TO 01MAR01	
				-1 642,859 70		00	79,000 000	-1,642,859 70
210795308 TOTAL								
	2,168,380 53	3,708,950 85		-1,540,570 32		00		-1,540,570 32
212485106	CONVERGYS CORP	COM		21JUN02	26JUN02	1 000000	24APR01 TO 24APR01	
539	534,296 75	958,375 11		424,078 36		00	26,170 000	-424,078 36
247126105	DELPHI CORP	COM		22AUG01	27AUG01	1 000000	31JUL00 TO 31JUL00	
039	374,269 07	455,116 07		-80,847 00		00	24,800 000	-80,847 00
099	54,772 16	93,592 42		19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00	
				-38,820 26		00	5,100 000	-38,820 26
104	755,958 97	1,335,985 89		20SEP01	25SEP01	1 000000	31JUL00 TO 31JUL00	
				-580,026 92		00	72,800 000	-580,026 92
114	982,060 36	1,750,912 27		21SEP01	26SEP01	1 000000	31JUL00 TO 22SEP00	
				-768,851 91		00	95,410 000	-768,851 91
119	44,945 46	74,892 59		24SEP01	27SEP01	1 000000	22SEP00 TO 12APR01	
				-31,947 13		00	4,190 000	-31,947 13

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET BASE GN/LS	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
247126105 TOTAL								
	2,212,006 02	3,712,499 24		-1,500,493 22		00		-1,500,493 22
254687106	DISNEY WALT CO	DISNEY COM		12NOV01	15NOV01	1 000000	21SEP01 TO 04OCT01	
184	2,227,737 67	2,244,246 00		-14,508 33		00	122,100 000	16,508 33
264399106	DUKE ENERGY CO	COM STK NPV		02APR02	05APR02	1 000000	31AUG00 TO 31AUG00	
367	149,955 47	138,220 31		11,735 16		00	4,000 000	11,735 16
482	787,538 16	853,510 39		31MAY02	05JUN02	1 000000	31AUG00 TO 12JAN01	
				-66,172 23		00	24,700 000	66,172 23
264399106 TOTAL								
	937,293 63	991,730 70		-54,437 07		00		-54,437 07
268648102	EMC CORP	COM		06SEP01	11SEP01	1 000000	13MAR01 TO 13MAR01	
071	571,262 47	1,317,187 20		-745,924 73		00	40,800 000	-745,924 73
307000109	FAMILY DLR STORES INC	COM		27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00	
783	700,269 33	407,503 93		292 765 40		00	25,770 000	292,765 40
785	312,962 18	183,951 08		129,011 10		00	10,730 000	129 011 10
292	1,319,442 47	690,888 02		628,554 45		00	40 300 000	628,554 45
307000109 TOTAL								
	2,332,673 98	1,282,343 03		1,050,330 95		00		1 050,330 95
370442832	GENERAL MTRS CORP	CL H NEW		09JAN02	14JAN02	1 000000	31JUL00 TO 12OCT00	
243	880,850 23	1,383,493 64		-502,863 41		00	51 416 000	-502,863 41

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

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 DIL FUND RSN NET BASE CH/LS
(CONTINUED)								
USD - US DOLLAR								
375766102	GILLETTE CO 394	1,428,280 57	1,272 018 10	09APR02	12APR02	1 000000	24AUG01	TO 18SEP01
							41 100 000	156,262 47
524660107	LECGFTT + PLATT INC 781	272,251 18	221,412 11	27JUL01	01AUG01	1 000000	31 JUL00	TO 31JUL00
							11 700 000	50,719 07
	267	121 989 62	101 479 05	18JAN02	24JAN02	1 000000	31JUL00	TO 31JUL00
							5,560 000	20,510 57
	269	1,084,351 85	896,082 75	22JAN02	25JAN02	1 000000	31 JUL00	TO 31JUL00
							47,330 000	188 269 10
	270	185 132 34	151,650 60	23 JAN02	28JAN02	1 000000	31 JUL00	TO 31JUL00
							8,010 000	33,481 74
524660107	TOTAL	1,663,704 99	1,570,724 51					292 980 48
589331107	MERCK + CO INC 465	340,765 73	409,020 77	17MAY02	22MAY02	1 000000	22MAR01	TO 22MAR01
							6,000 000	-68,255 04
	508	1,153,799 22	1,499 742 81	07JUN02	17JUN02	1 000000	22MAR01	TO 22AUG01
							22 000 000	-345,943 59
589331107	TOTAL	1,494,564 95	1 908,763 58					-414,198 63
68389X105	ORACLE CORP 111	538,529 98	804,702 53	21SEP01	27SEP01	1 000000	13MAR01	TO 13MAR01
							50 050 000	-266,172 55
	121	337,893 47	457,922 87	24SEP01	27SEP01	1 000000	13MAR01	TO 13MAR01
							28,470 000	-120 029 40

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

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 DIL FUND RSN NET BASE CH/LS
(CONTINUED)								
USD - US DOLLAR								
68389X105	TOTAL	876 423 45	1,262 625 40					-386,201 95
696429307	PALL CORP 790	250 401 79	208,387 34	27JUL01	01AUG01	1 000000	31JUL00	TO 31JUL00
							10,600 000	42,014 45
	475	341,334 25	296,853 66	22MAY02	28MAY02	1 000000	31 JUL00	TO 31JUL00
							15 100 000	44,480 59
696429307	TOTAL	591,736 04	505 241 00					86 495 04
713448108	PEPSICO INC 393	534,572 48	434,451 78	08APR02	11APR02	1 000000	31JUN00	TO 31JUL00
							10 500 000	100,120 70
	464	46 537 95	37,238 77	17MAY02	22MAY02	1 000000	31 JUL00	TO 31JUL00
							900 000	9,299 23
	473	46,451 02	37 238 72	20MAY02	23MAY02	1 000000	31JUL00	TO 31JUL00
							900 000	9 712 30
713448108	TOTAL	627 561 45	508 929 72					118 632 23
71713U102	PHARMACIA CORP 042	7 182,650 64	7 707 282 56	22AUG01	27AUG01	1 000000	31 JUL00	TO 12JAN01
							51,000 000	-524 631 92
78587G103	SBI COMMUNICATIONS INC 366	110,066 68	121 979 74	02APR02	05APR02	1 000000	31JUN00	TO 31JUL00
							3 000 000	-11,913 06
	396	899 947 16	1 049,025 80	10APR02	15APR02	1 000000	31 JUL00	TO 31JUL00
							25 000 000	-149,058 64

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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						
78387G103	TOTAL	1,010,033 84	1,171,005 54	-160,971 70	00	-160,971 70
882508104	TEXAS INSTRS INC 070	1,142,272 24	2,373,517 22	-1,231,244 98	1 000000	31JUL00 TO 31JUL00 36,000 000
925524308	VIACOM INC 016	184,745 79	168,751 86	16,013 93	1 000000	05APR01 TO 05APR01 4,020 000
	025	163,146 25	150,263 70	12,882 55	1 000000	05APR01 TO 05APR01 3,580 000
	027	204,285 14	187,619 76	16,665 38	1 000000	05APR01 TO 05APR01 4,470 000
	029	249,602 57	227,074 47	22,528 10	1 000000	05APR01 TO 05APR01 5,410 000
	043	407,041 36	375,659 24	31,382 12	1 000000	05APR01 TO 05APR01 8,950 000
	044	307,897 44	284,157 89	23,739 55	1 000000	05APR01 TO 05APR01 6,770 000
	048	101,843 80	94,019 74	7,824 06	1 000000	05APR01 TO 05APR01 2,240 000
925524308	TOTAL	1,618,562 35	1,487,526 66	131,035 69	00	131,035 69
931142103	WAL MART STORES INC 045	209,106 82	225,513 12	16,406 30	1 000000	31JUL00 TO 31JUL00 4,200 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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						
316	1,535,003 09	1,314,620 51	220,382 58	25FEB02 28FEB02	1 000000	31JUL00 TO 31JUL00 25,400 000
386	1,135,800 71	993,728 89	140,071 82	05APR02 10APR02	1 000000	31JUL00 TO 28SEP01 19,200 000
931142103	TOTAL	2,877,910 62	2,533,862 52	344,048 10	00	344,048 10
94973H108	WELLPOINT HEALTH NETWORKS INC COM 294	264,984 73	155,500 09	109,484 64	1 000000	31JUL00 TO 31JUL00 2,100 000
969457100	WILLIAMS COS INC 507	143,531 80	308,322 09	-164,790 29	1 000000	01FEB02 TO 01FEB02 17,780 000
	511	446,571 85	1,011,324 20	-564,752 35	1 000000	01FEB02 TO 05FEB02 58,520 000
949457100	TOTAL	590,103 65	1,319,646 29	-729,542 64	00	-729,542 64
USD TOTAL	37,157,619 71	44,962,836 25	-7,805,216 54		00	-7,805,216 54

DEPOSITORY RECEIPTS

USD - US DOLLAR						
500472303	KONINKLIJKE PHILIPS ELECTRS N V 368	213,113 47	157,114 96	55,998 51	1 000000	01AUG00 TO 01AUG00 7,000 000
71654V408	PETROLEO BRASILEIRO SA 399	685,035 13	686,782 54	-1,747 41	1 000000	13FEB01 TO 14FEB01 26,000 000

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 BASE SECY	STL DT CN/LS GN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
879382208	TELEFONICA S A 345		SPONSORED ADR	20MAR02	20MAR02	1 000000	31JUL00 TO 31JUL00 580
		20 86	22 71		-2 65	00	-2 65
	455			14MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00 152
		4 20	5 95		-1 75	00	-1 75
879382208	TOTAL						
		24 26	28 66		4 40	00	-4 40
USD TOTAL							
		898 172 86	843 926 16		54,246 70	00	54 246 70
RIGHTS							
EUR - EURO CURRENCY							
SPAIN							
99MWDY901	TELEFONICA SA 285		BONUS RTS EXP 08FEB00	01FEB02	11FEB02	1 160901	25JAN02 TO 25JAN02 74,362 000
		20 027 54 17 251 72	00 -17,251 72	20 027 54 17,251 72		00	17 251 72
99HAJB902	TELEFONICA SA 400		BONUS RTS EXP 06MAY00	22MAR02	12APR02	1 137268	22MAR02 TO 22MAR02 12 000
		3 00 2 64	00 2 64	3 00 2 64		00	2 64
SPAIN TOTAL							
		20 030 54 17 254 36	00 00	20 030 54 17,254 36		00	17 254 36

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 CN/LS GN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) EUR - EURO CURRENCY							
EUR TOTAL							
		20,030 54 17,254 36	00 00	20,030 54 17,254 36		00	17 254 36
EQUITY TOTAL							
		64 783 978 62	77 810 918 50	11 955 030 71		-1,071 909 17	-15,026 939 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	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 COST	BASE SECTY GN/LS					
FOREIGN CASH									
SECURITY SETTLEMENTS									
EUR - EURO CURRENCY									
** EUR **	317	452,688 11 387,093 56	452,688 11 385,894 36	16JUL01	16JUL01	1 169454 1,199 20		452,688 11	SS 1,199 20
** EUR **	318	785,273 26 671,487 09	785,273 26 669,406 84	16JUL01	16JUL01	1 169454 2 080 25		785,273 26	SS 2,080 25
** EUR **	319	104,659 03 89,493 93	104,659 03 89,216 68	16JUL01	16JUL01	1 169454 277 25		104,659 03	SS 277 25
** EUR **	352	105,276 48 95,991 07	105,276 48 96,506 97	24AUG01	24AUG01	1 096732 515 90		105,276 48	SS -515 90
** EUR **	425	-293,117 28 -261,006 21	-293,117 28 -261,416 60	07DEC01	07DEC01	1 123028 410 39		-293,117 28	SS BTC 410 39
** EUR **	441	392,014 72 346,403 74	392,014 72 348,362 80	16JAN02	16JAN02	1 131670 -1,959 86		392,014 72	SS -1,959 86
** EUR **	445	142,656 25 125,694 42	142,656 25 126,125 51	17JAN02	17JAN02	1 134945 431 09		142,656 25	SS -431 09
** EUR **	448	256,017 27 226,268 01	256,017 27 226,254 61	18JAN02	18JAN02	1 131478 13 40		256,017 27	SS 13 40
** EUR **	450	593,352 45 524,404 76	593,352 45 524,387 10	21JAN02	21JAN02	1 131478 17 66		593,352 45	SS 17 66
** EUR **	457	-20,027 54 -17,577 18	-20,027 54 -17,405 95	11FEB02	11FEB02	1 159406 -171 23		20,027 54	SS BTC -171 23

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	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)									
EUR - EURO CURRENCY									
** EUR **	463	1,299,164 91 1,131,053 10	1,299,164 91 1,131,053 12	20FEB02	20FEB02	1 148633 - 02		1,299,164 91	SS - 02
** EUR **	493	2,015,609 75 1,772,224 80	2,015,609 75 1,779,783 14	12APR02	12APR02	1 137333 -7,558 34		2,015,609 75	SS -7,558 34
EUR TOTAL		5,833,567 41 5,091,531 09	5,833,567 41 5,098,168 58						-6,637 49
GBP - POUND STERLING									
** GBP **	381	-88,481 88 -130,124 78	-88,481 88 -130,124 74	25SEP01	25SEP01	0 679971 - 02		-88,481 88	SS BTC - 02
** GBP **	382	451,420 72 663,882 31	451,420 72 663,882 30	25SEP01	25SEP01	0 679971 01		451,420 72	SS 01
** GBP **	388	-160,296 45 -236,837 99	-160,296 45 236,453 72	04OCT01	04OCT01	0 676819 184 27		-160,296 45	SS BTC -184 27
** GBP **	390	-275,692 39 -408 203 97	-275,692 39 -407,069 33	05OCT01	05OCT01	0 675379 -1,134 64		275 692 39	SS BTC -1,134 64
** GBP **	396	-1 000 468 79 -1,481,344 24	1,000,468 79 -1 478,838 44	05OCT01	05OCT01	0 675379 -2 505 80		-1,000,468 79	SS BTC -2,505 80
** GBP **	400	144,083 46 207,105 44	144,083 46 204,900 43	19OCT01	19OCT01	0 695701 2,205 01		144,083 46	SS 2,205 01
** GBP **	397	297,596 91 424 536 81	297,596 91 433 193 97	22OCT01	22OCT01	0 700992 -8 657 16		297,596 91	SS -8,657 16

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL COST	BASE COST	TRD DT	LOCAL SECY GNLS	BASE SECY GNLS	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GNLS
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(CONTINUED) GBP - POUND STERLING

413	GBP	217,381.49	306,736.20	306,949.84	19NOV01	0.708492	0.690107	-213.64	-213.64	217,381.49	0.708492	0.690107	0.690107	-20,676.24	22APR02	0.690107	0.690107	-20,676.24	SS BTL	-213.64
503	GBP	20,676.24	-29,960.92	-20,676.24	22APR02	0.690107	0.690107	-20,676.24	-20,676.24	22APR02	0.690107	0.690107	0.690107	-20,676.24	22APR02	0.690107	0.690107	-20,676.24	SS BTL	-213.64
506	GBP	127,700.45	-185,025.12	-127,700.45	21APR02	0.690179	0.690179	-127,700.45	-127,700.45	21APR02	0.690179	0.690179	0.690179	-127,700.45	21APR02	0.690179	0.690179	-127,700.45	SS BTL	-213.64
515	GBP	-176,470.74	257,506.11	-176,470.74	29APR02	0.685107	0.685107	-176,470.74	-176,470.74	29APR02	0.685107	0.685107	0.685107	-176,470.74	29APR02	0.685107	0.685107	-176,470.74	SS BTL	-213.64
593	GBP	-126,403.43	-192,468.11	-126,403.43	26JUN02	0.656750	0.656750	-126,403.43	-126,403.43	26JUN02	0.656750	0.656750	0.656750	-126,403.43	26JUN02	0.656750	0.656750	-126,403.43	SS BTL	-213.64
600	GBP	133,279.07	203,690.34	-133,279.07	27JUN02	0.654322	0.654322	-133,279.07	-133,279.07	27JUN02	0.654322	0.654322	0.654322	-133,279.07	27JUN02	0.654322	0.654322	-133,279.07	SS BTL	-213.64
608	GBP	-279,861.93	-426,691.65	-279,861.93	28JUN02	0.655888	0.655888	-279,861.93	-279,861.93	28JUN02	0.655888	0.655888	0.655888	-279,861.93	28JUN02	0.655888	0.655888	-279,861.93	SS BTL	-213.64
GBP TOTAL																				
423	JPY	88,343,714.00	88,343,714.00	88,343,714.00	06DEC01	124,794,994	0.660101	-2,275.24	-2,275.24	06DEC01	124,794,994	0.660101	0.660101	-2,275.24	10DEC01	126,240,002	56,566,896.00	450,214.07	SS	-2,275.24
428	JPY	46,566,896.00	46,566,896.00	46,566,896.00	10DEC01	126,240,002	0.660101	-2,210.78	-2,210.78	10DEC01	126,240,002	0.660101	0.660101	-2,210.78	10DEC01	126,240,002	56,566,896.00	450,214.07	SS	-2,210.78

21A3 ANNUAL KAUFFMAN-ROCKEFELLER SUMMARY REALIZED GAIN/LOSS REPORT JULY 1 2001 TO JUNE 30 2002

AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL COST	BASE COST	TRD DT	LOCAL SECY GNLS	BASE SECY GNLS	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GNLS
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(CONTINUED) JPY - JAPANESE YEN

496	KRW	1,061,174,970.00	1,061,174,970.00	1,061,174,970.00	17APR02	1313.69951	17APR02	1,061,174,970.00	1,061,174,970.00	17APR02	1313.69951	1313.69951	1313.69951	1,061,174,970.00	17APR02	1313.69951	1313.69951	1,061,174,970.00	SS	4,220.57
504	KRW	483,719,570.00	483,719,570.00	483,719,570.00	22APR02	1503.800449	22APR02	4,220.57	4,220.57	22APR02	1503.800449	1503.800449	1503.800449	4,220.57	22APR02	1503.800449	1503.800449	4,220.57	SS	4,220.57
519	KRW	91,668,560.00	91,668,560.00	91,668,560.00	06MAY02	1274.200000	06MAY02	1,164.44	1,164.44	06MAY02	1274.200000	1274.200000	1274.200000	1,164.44	06MAY02	1274.200000	1274.200000	1,164.44	SS	1,164.44
527	KRW	277,098,090.00	277,098,090.00	277,098,090.00	07MAY02	1274.500000	07MAY02	157.25	157.25	07MAY02	1274.500000	1274.500000	1274.500000	157.25	07MAY02	1274.500000	1274.500000	157.25	SS	157.25
601	KRW	257,606,620.00	257,606,620.00	257,606,620.00	27JUN02	1197.900000	27JUN02	277.60662000	277.60662000	27JUN02	1197.900000	1197.900000	1197.900000	277.60662000	27JUN02	1197.900000	1197.900000	277.60662000	SS	277.60662000
KRW TOTAL																				
402	SEK	5,178,850.85	5,178,850.85	5,178,850.85	27JUN02	9.215000	27JUN02	2,699.00	2,699.00	27JUN02	9.215000	9.215000	9.215000	2,699.00	27JUN02	9.215000	9.215000	2,699.00	SS	2,699.00
609	SEK	1,178,494.72	1,178,494.72	1,178,494.72	28JUN02	9.212500	28JUN02	1,178,494.72	1,178,494.72	28JUN02	9.212500	9.212500	9.212500	1,178,494.72	28JUN02	9.212500	9.212500	1,178,494.72	SS	1,178,494.72

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/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)							
SEK - SWEDISH KRONA							
SEK TOTAL	6,357,345 57	6,357,345 57					
	690,850 48	687,341 76				2,708 72	2,708 72
CURRENCY TRADES							
CHF - SWISS FRANC							
++ CHF ++	474	45,571 50	45,571 50	02APR02	02APR02	1 665200	45,571 50 CT
		27,366 98	27,304 67			62 31	62 31
CHF TOTAL	45,571 50	45,571 50				62 31	62 31
	27,366 98	27,304 67					
EUR - EURO CURRENCY							
++ EUR ++	297	12,712 50	12,712 50	02JUL01	02JUL01	1 182802	12,712 50 CT
		10,747 78	10,946 73			-198 95	-198 95
++ EUR ++	298	-785,273 25	-785,273 25	03JUL01	03JUL01	1 179593	-785,273 25 CT BTC
		-665,715 42	-665,715 41			- 01	- 01
++ EUR ++	301	202,498 30	202,498 30	05JUL01	05JUL01	1 194458	202,498 30 CT
		169,531 54	171,388 09			-1,856 55	-1,856 55
++ EUR ++	304	118,369 79	118,369 79	06JUL01	06JUL01	1 180986	118,369 79 CT
		100,229 63	100,199 23			30 40	30 40
++ EUR ++	305	237,335 98	237,335 98	06JUL01	06JUL01	1 180986	237,335 98 CT
		200,964 24	200,903 32			60 94	60 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	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)							
EUR - EURO CURRENCY							
++ EUR ++	312	74,551 40	74,551 40	10JUL01	10JUL01	1 168634	74,551 40 CT
		63,793 63	63,405 18			388 45	388 45
++ EUR ++	314	316,790 47	316,790 47	11JUL01	11JUL01	1 161103	316,790 47 CT
		272,835 80	269,941 10			2,894 70	2,894 70
++ EUR ++	320	262,402 42	262,402 42	12JUL01	12JUL01	1 172264	262,402 42 CT
		223,842 43	223,685 16			157 27	157 27
++ EUR ++	332	157 12	157 12	06AUG01	06AUG01	1 135912	157 12 CT
		138 32	137 55			77	77
++ EUR ++	343	-105,276 48	-105,276 48	21AUG01	21AUG01	1 096852	-105,276 48 CT BTC
		-95,980 57	-95,988 55			- 02	- 02
++ EUR ++	347	-1,415,974 12	-1,415,974 12	22AUG01	22AUG01	1 087429	-1,415,974 12 CT BTC
		-1,302,130 18	-1,302,032 04			-98 14	-98 14
++ EUR ++	350	-117,808 85	-117,808 85	23AUG01	23AUG01	1 090869	-117,808 85 CT BTC
		-107,995 41	-108,030 88			35 47	35 47
++ EUR ++	370	-1,635,336 04	-1,635,336 04	18SEP01	18SEP01	1 083717	-1,635,336 04 CT BTC
		-1,509,006 54	-1,509,006 53			- 01	- 01
++ EUR ++	394	-456,157 88	-456,157 88	19OCT01	19OCT01	1 112533	-456,157 88 CT BTC
		-410,017 39	-410,017 40			01	01
++ EUR ++	411	11,452 50	11,452 50	13NOV01	13NOV01	1 134881	11,452 50 CT
		10,091 37	10,308 97			-217 60	-217 60
++ EUR ++	443	570,220 76	570,220 76	16JAN02	16JAN02	1 131670	570,220 76 CT
		503,875 48	505,765 05			-1,889 57	-1,889 57

KAUFFMAN-ROCKEFELLER
 ANNUAL
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS
21A3 USD	ANNUAL					21A3 USD	ANNUAL				
497	EUR **	557,976 42	17JAN02	1 134945	557 976 42	497	EUR **	557,976 42	17JAN02	1 134945	557 976 42
494	EUR **	20,027 55	06FEB02	1 150616	20,027 55	494	EUR **	20,027 55	06FEB02	1 150616	20,027 55
493	EUR **	17,405 94	06FEB02	1 150616	17,405 94	493	EUR **	17,405 94	06FEB02	1 150616	17,405 94
464	EUR **	-1,299,166 91	20FEB02	1 148633	-1,299,166 91	464	EUR **	-1,299,166 91	20FEB02	1 148633	-1,299,166 91
482	EUR **	3,817 50	08APR02	1 142857	3,817 50	482	EUR **	3,817 50	08APR02	1 142857	3,817 50
486	EUR **	492,751 19	09APR02	1 136687	492,751 19	486	EUR **	492,751 19	09APR02	1 136687	492,751 19
517	EUR **	151,087 50	29APR02	1 107542	151,087 50	517	EUR **	151,087 50	29APR02	1 107542	151,087 50
520	EUR **	18,108 75	06MAY02	1 090929	18,108 75	520	EUR **	18,108 75	06MAY02	1 090929	18,108 75
564	EUR **	34,357 50	13MAY02	1 098056	34,357 50	564	EUR **	34,357 50	13MAY02	1 098056	34,357 50
568	EUR **	16,338 00	20MAY02	1 085423	16,338 00	568	EUR **	16,338 00	20MAY02	1 085423	16,338 00
570	EUR **	561,147 28	22MAY02	1 079214	561,147 28	570	EUR **	561,147 28	22MAY02	1 079214	561,147 28
572	EUR **	527,289 44	23MAY02	1 082896	527,289 44	572	EUR **	527,289 44	23MAY02	1 082896	527,289 44

ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS
21A3 USD	ANNUAL					21A3 USD	ANNUAL				
575	EUR **	15,736 80	27MAY02	1 086012	15,736 80	575	EUR **	15,736 80	27MAY02	1 086012	15,736 80
577	EUR **	66,690 00	28MAY02	1 076998	66,690 00	577	EUR **	66,690 00	28MAY02	1 076998	66,690 00
579	EUR **	64,275 45	03JUN02	1 065019	64,275 45	579	EUR **	64,275 45	03JUN02	1 065019	64,275 45
581	EUR **	561,523 70	10JUN02	1 058649	561,523 70	581	EUR **	561,523 70	10JUN02	1 058649	561,523 70
584	EUR **	2,553 43	17JUN02	1 058985	2,553 43	584	EUR **	2,553 43	17JUN02	1 058985	2,553 43
586	EUR **	800,103 19	18JUN02	1 056241	800,103 19	586	EUR **	800,103 19	18JUN02	1 056241	800,103 19
615	EUR **	524,171 55	19JUN02	1 047724	524,171 55	615	EUR **	524,171 55	19JUN02	1 047724	524,171 55
616	EUR **	68,245 50	24JUN02	1 021711	68,245 50	616	EUR **	68,245 50	24JUN02	1 021711	68,245 50
618	EUR **	342,515 75	26JUN02	1 017666	342,515 75	618	EUR **	342,515 75	26JUN02	1 017666	342,515 75
620	EUR **	179,009 40	27JUN02	1 011684	179,009 40	620	EUR **	179,009 40	27JUN02	1 011684	179,009 40

ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS
575	EUR **	15,736 80	27MAY02	1 086012	15,736 80	575	EUR **	15,736 80	27MAY02	1 086012	15,736 80
577	EUR **	66,690 00	28MAY02	1 076998	66,690 00	577	EUR **	66,690 00	28MAY02	1 076998	66,690 00
579	EUR **	64,275 45	03JUN02	1 065019	64,275 45	579	EUR **	64,275 45	03JUN02	1 065019	64,275 45
581	EUR **	561,523 70	10JUN02	1 058649	561,523 70	581	EUR **	561,523 70	10JUN02	1 058649	561,523 70
584	EUR **	2,553 43	17JUN02	1 058985	2,553 43	584	EUR **	2,553 43	17JUN02	1 058985	2,553 43
586	EUR **	800,103 19	18JUN02	1 056241	800,103 19	586	EUR **	800,103 19	18JUN02	1 056241	800,103 19
615	EUR **	524,171 55	19JUN02	1 047724	524,171 55	615	EUR **	524,171 55	19JUN02	1 047724	524,171 55
616	EUR **	68,245 50	24JUN02	1 021711	68,245 50	616	EUR **	68,245 50	24JUN02	1 021711	68,245 50
618	EUR **	342,515 75	26JUN02	1 017666	342,515 75	618	EUR **	342,515 75	26JUN02	1 017666	342,515 75
620	EUR **	179,009 40	27JUN02	1 011684	179,009 40	620	EUR **	179,009 40	27JUN02	1 011684	179,009 40

(CONTINUED)
 EUR - EURO CURRENCY

ASSET ID SECURITY DESCRIPTION TRD DT TRD DT SELL RATE TRD DTS OF ORIG BUYS
 LOCAL PRINIPAL NET LOCAL COST LOCAL SECY GN/LS
 BASE PRINIPAL NET BASE COST BASE SECY GN/LS
 NET BASE GN/LS NET BASE GN/LS

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					
	999,023 61	999,023 61	00		
	995,217 31	991,136 56	00	4,080 75	4,080 75
GBP - POUND STERLING					
++ GBP ++	308 61,669 15 86,823 96	61,669 15 86,848 66	09JUL01 00 00	0 710278 -24 70	61,669 15 CT -24 70
++ GBP ++	323 -232,078 71 -330,735 44	-232,078 71 -330,735 42	31JUL01 00 00	0 701705 - 02	-232,078 71 CT BTC - 02
++ GBP ++	328 -115,778 69 -165,922 44	-115,778 69 -165,922 43	01AUG01 00 00	0 697788 - 01	-115,778 69 CT BTC - 01
++ GBP ++	330 -434,197 83 -619,730 17	-434,197 83 -619,730 18	03AUG01 00 00	0 700624 01	-434,197 83 CT BTC 01
++ GBP ++	336 -85,936 46 -121,763 39	-85,936 46 -121,763 40	07AUG01 00 00	0 705766 01	-85,936 46 CT BTC 01
++ GBP ++	340 -242,913 21 -345,398 46	-242,913 21 -345,398 45	09AUG01 00 00	0 703284 - 01	-242,913 21 CT BTC - 01
++ GBP ++	342 -117,808 85 -170,233 67	-117,808 85 -170,233 66	20AUG01 00 00	0 692042 - 01	-117,808 85 CT BTC - 01
++ GBP ++	349 117,808 85 170,233 67	117,808 85 171,233 76	20AUG01 00 00	0 692042 -1,000 09	117,808 85 CT -1,000 09
++ GBP ++	348 1,511,158 33 2,197,450 77	1,511,158 33 2,196,450 68	22AUG01 00 00	0 687687 1,000 09	1,511,158 33 CT 1,000 09

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 ++	375 1,158,485 15 1,697,991 33	1,158,485 15 1,698,174 18	20SEP01 00 00	0 682268 -184 85	1,158,485 15 CT -184 85
++ GBP ++	377 367,417 74 534,482 56	367,417 74 534,962 96	21SEP01 00 00	0 687427 480 40	367,417 74 CT 480 40
++ GBP ++	379 48,763 38 71,204 26	48,763 38 71,152 95	24SEP01 00 00	0 684838 51 31	48,763 38 CT 51 31
++ GBP ++	380 145,517 86 212,485 08	145,517 86 212,331 97	24SEP01 00 00	0 684838 153 11	145,517 86 CT 153 11
++ GBP ++	384 88,481 07 130,124 77	88,481 07 130,124 78	25SEP01 00 00	0 679971 - 01	88,481 07 CT - 01
++ GBP ++	402 -15,938 08 -23,142 87	-15,938 08 -22,909 38	12OCT01 00 00	0 688682 -233 49	-15,938 08 CT BTC -233 49
++ GBP ++	395 -144,083 42 -207,105 38	-144,083 42 -212,907 55	19OCT01 00 00	0 695701 5,802 17	-144,083 42 CT BTC 5,802 17
++ GBP ++	409 39,862 67 58,075 92	39,862 67 57,962 30	05NOV01 00 00	0 686389 173 62	39,862 67 CT 173 62
++ GBP ++	416 -217,381 49 -306,736 20	-217,381 49 -306,736 21	19NOV01 00 00	0 708692 01	-217,381 49 CT BTC 01
++ GBP ++	419 10,790 35 15,244 61	10,790 35 15,225 73	26NOV01 00 00	0 707814 18 88	10,790 35 CT 18 88
++ GBP ++	431 4,394 40 6,394 29	4,394 40 6,346 62	17DEC01 00 00	0 687238 47 67	4,394 40 CT 47 67

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL STCTY GN/LS BASE SFLTY GN/LS	SIL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIC SHS/PAR	BUYRS DTL FUND RSN NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING							
++ GBP ++	456 -174,429 88 -249,861 95	-174,429 88 -249,861 98	12FEB02	12FEB02	0 698105	-174,429 88 03	CI BTC 03
++ GBP ++	466 26,556 60 37,796 69	26,556 60 37,628 06	04MAR02	04MAR02	0 702617	26,556 60	CI 168 63
++ GBP ++	470 4,446 00 6,323 77	4,446 00 6,327 77	11MAR02	11MAR02	0 705062	4,446 00 -4 00	CI -4 00
++ GBP ++	538 9,612 80 14,052 96	9,612 80 13,988 51	28MAY02	28MAY02	0 684041	9,612 80 64 45	CI 64 45
++ GBP ++	543 24,640 65 35,917 43	24,640 65 35,857 00	05JUN02	05JUN02	0 686036	24,640 65 60 43	CI 60 43
++ GBP ++	556 9,788 29 14,300 69	9,788 29 14,277 97	10JUN02	10JUN02	0 684463	9,788 29 72 72	CI 22 72
++ GBP ++	585 25,622 40 37,880 15	25,622 40 37,374 91	17JUN02	17JUN02	0 676407	25,622 40 505 24	CI 505 24
++ GBP ++	595 126,402 52 192,466 72	126,402 52 192,466 73	26JUN02	26JUN02	0 656750	126,402 52 - 01	CI - 01
++ GBP ++	611 279,861 03 426,690 27	279,861 03 426,690 28	28JUN02	28JUN02	0 655888	279,861 03 - 01	CI - 01
GBP TOTAL	2,280,732 62 3,405,309 93	2,280,732 62 3,399,169 16			6,140 77		6,140 77

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL STCTY GN/LS BASE SFLTY GN/LS	SIL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIC SHS/PAR	BUYRS DTL FUND RSN NET BASE GN/LS
CRD - CZEK DRACHMA							
++ CRD ++	439 -1 00 00	-1 00 01	15DEC01	13DEC01	379 560011	-1 00 01	CI BTC 01
CRD TOTAL	-1 00 00	-1 00 01				01	01
JPY - JAPANESE YEN							
++ JPY ++	296 1,601,612 00 12,893 87	1,601,612 00 12,889 58	02JUL01	02JUL01	126 714996	1,601,612 00 4 29	CI 4 29
++ JPY ++	309 158,950 00 1,267 34	158,950 00 1,279 22	09JUL01	09JUL01	126 419998	158,950 00 11 88	CI 11 88
++ JPY ++	327 156,510 789 00 1,093,267 86	156,510 789 00 1,093,291 83	01AUG01	01AUG01	126 844998	156,510 789 00 -74 77	CI 74 77
++ JPY ++	334 372,937 00 3,011 20	372,937 00 2,986 79	06AUG01	06AUG01	123 849998	372,937 00 24 41	CI 24 41
++ JPY ++	360 2,698,238 00 72,724 87	2,698,238 00 22,698 49	31AUG01	31AUG01	118 735001	2,698,238 00 26 38	CI 26 38
++ JPY ++	362 49,196 098 00 411,682 83	49,196 098 00 414,158 97	04SEP01	04SEP01	119 500000	49,196 098 00 -7,476 14	CI 7,476 14
++ JPY ++	363 303,450 00 2,539 33	303,450 00 2,056 60	04SEP01	04SEP01	119 500000	303,450 00 -15 27	CI -15 27
++ JPY ++	426 797,512 00 6,347 60	797,512 00 6,411 12	10DEC01	10DEC01	126 639999	797,512 00 63 52	CI 63 52

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 BASE GN/LS	DTL FUND RSN
(CONTINUED) JPY - JAPANESE YEN							
++ JPY ++	432 643,875 00 5,059 52	643,875 00 5,100 81	17DEC01 00	17DEC01	127 260002 -41 29	643 875 00 -41 29	CT -41 29
++ JPY ++	451 314,500 00 2,348 42	314,500 00 2,385 65	22JAN02 00	22JAN02	133 919998 -37 23	314,500 00 -37 23	CT -37 23
JPY TOTAL	192,597,961 00 1,561,142 04	192 597,961 00 1,563,757 06	00 00		-2,615 02		-2,615 02
KRW - SOUTH KOREAN WON							
++ KRW ++	471 98,951 00 75 24	98,951 00 81 78	12FEB02 00	12FEB02	1315 199951 -6 54	98,951 00 -6 54	CT -6 54
KRW TOTAL	98,951 00 75 24	98,951 00 81 78	00 00		-6 54		-6 54
SEK - SWEDISH KRONA							
++ SEK ++	605 -5,178,850 85 -562,124 26	-5,178,850 85 -562,124 25	27JUN02 00	27JUN02	9 213000 -5,178,850 85 - 01		CT BTC - 01
SEK TOTAL	-5,178,850 85 -562,124 26	-5,178,850 85 -562,124 25	00 00		01		- 01
MISCELLANEOUS RECEIPT							

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 BASE GN/LS	DTL FUND RSN
EUR - EURO CURRENCY							
++ EUR ++	324 -157 12 -137 55	-157 12 -137 54	01AUG01 00	01AUG01	1 142270 - 01	-157 12	MR BTC - 01
EUR TOTAL	-157 12 -137 55	-157 12 -137 54	00 00		- 01		- 01
GBP - POUND STERLING							
++ GBP ++	294 -24 15 -34 01	-24 15 -34 02	01JUL01 00	01JUL01	0 710076 01	-24 15	MR BTC 01
++ GBP ++	364 -24,544 48 -36,160 18	-24,544 48 -36,160 16	14SEP01 00	14SEP01	0 678771 - 02	-24,544 48	MR BTC - 02
++ GBP ++	403 -3,601 80 -5,156 34	-3,601 80 -5,156 35	26OCT01 00	26OCT01	0 698519 01	-3,601 80	MR BTC 01
++ GBP ++	412 -10,790 35 -15,439 38	-10,790 35 -15,439 42	16NOV01 00	16NOV01	0 698885 04	-10,790 35	MR BTC 04
++ GBP ++	430 -4,394 40 -6,346 61	-4,394 40 -6,346 57	13DEC01 00	13DEC01	0 692401 - 04	-4,394 40	MR BTC - 04
++ GBP ++	465 -26 556 60 -37,628 05	26,556 60 -37,628 07	28FEB02 00	28FEB02	0 705766 02	-26,556 60	MR BTC 02
++ GBP ++	528 -9,612 80 -14,002 01	-9,612 80 -14,002 02	22MAY02 00	22MAY02	0 686530 01	-9,612 80	MR BTC 01

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET NET	MAT DATE LOCAL BASE	MAT RATE LOST	TRD DT LOCAL SECY BASE	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUYRS DIL FUND RSM NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING								
GBP TOTAL		-79,524 58		-79 524 58		00				
		-114,766 58		114 766 61		00		03		03
MISCELLANEOUS DISBURSEMENT		GBP - POUND STERLING								
** GBP **	408	412 53		412 53		01NOV01	01NOV01	0 688373		
		599 28		599 22		00		06	412 53	MD 06
GBP TOTAL		412 53		412 53		00		06		06
		599 28		599 22		00		06		06
FOREIGN CASH TOTAL		12,061,263 90		12,066 494 26		00		-5,230 36		-5 230 36

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	COMMON STOCK	113,826 94		
		71,992 25	36,128 59	108,120 84
		-----	-----	-----
	EQUITY TOTAL	113,826 94		
		71,992 25	36,128 59	108,120 84
		-----	-----	-----
	CURRENCY TOTAL	113,826 94		
		71,992 25	36,128 59	108,120 84
		-----	-----	-----

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC BASE SEC	GN/LS GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES					
EQUITY					
	COMMON STOCK		113,826 94 71,992 25	36,128 59	108,120 84
EQUITY TOTAL			113,826 94 71,992 25	36,128 59	108,120 84
FOREIGN CASH					
	CURRENCY TRADES SPOTS		00 00	62 31	62 31
FOREIGN CASH TOTAL			00 00	62 31	62 31
CURRENCY TOTAL			113,826 94 71,992 25	36,190 90	108,183 15

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC BASE SEC	GAIN GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS					
EQUITY					
	COMMON STOCK		192,711 72 177,505 01	131,835 51	309,340 52
	RIGHTS		20,030 54 17,254 36	00	17,254 36
EQUITY TOTAL			212,742 26 194,759 37	131,835 51	326,594 88
CURRENCY TOTAL			212,742 26 194,759 37	131,835 51	326,594 88

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,739,885 47 -1,587,403 10 =====	-282,604 38 =====	1 870 007 48 =====
	EQUITY TOTAL	-1 739 885 47 1,587,403 10	282,604 38	1,870 007 48
	CURRENCY TOTAL	1 739,885 47 -1,587,403 10 =====	-282 604 38 =====	-1,870,007 48 =====

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-1 547,171 75 -1 409,898 09 =====	-150,768 87 =====	-1,540 666 96 =====
	RIGHTS	20 030 54 17 254 36 =====	00 =====	17 254 36 =====
	EQUITY TOTAL	-1 527 141 21 -1,392,643 73	-150,768 87	1 543,412 60
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-6,637 49	6 637 49
	CURRENCY TRADES SPOTS	00 00	4 080 75	4,080 75
	MISCELLANEOUS RECEIPT	00 00 =====	- 01 =====	01 =====
	FOREIGN CASH TOTAL	00 00	-2,556 75	-2 556 75
	CURRENCY TOTAL	-1 527 141 21 -1,392,643 73 =====	153 425 62 =====	-1 545 969 35 =====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	932,898 11 915,063 33	133,962 26	1,049,025 59
EQUITY TOTAL		932,898 11 915,063 33	133,962 26	1,049,025 59
CURRENCY TOTAL		932,898 11 915,063 33	133,962 26	1,049,025 59

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,885,595 66 -2,765,561 12	-817,413 33	-3,582,974 45
EQUITY TOTAL		-1,885,595 66 -2,765,561 12	-817,413 33	-3,582,974 45
CURRENCY TOTAL		-1,885,595 66 -2,765,561 12	-817,413 33	-3,582,974 45

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC CN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-952 697 55 1 850 497 79 =====	-683 451 07 =====	2 533 948 86 =====
	EQUITY TOTAL	952 697 55 1 850 497 79	-683 451 07	2 533 948 86
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-10 490 66	10 490 66
	CURRENCY TRADES SPOTS	00 00	6 140 77	6 140 77
	MISCELLANEOUS RECEIPT	00 00	05	03
	MISCELLANEOUS DISBURSEMENT	00 00	06	06
	FOREIGN CASH TOTAL	00 00	-4 349 80	-4 349 80
	CURRENCY TOTAL	-952 697 55 -1 850 497 79 =====	-687 800 87 =====	-2 538 298 66 =====

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC CN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00 =====	01 =====	01 =====
	FOREIGN CASH TOTAL	00 00	01	01
	CURRENCY TOTAL	00 00 =====	01 =====	01 =====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	71,674,772 00 581,297 88 -----	132,807 44 -----	714,105 32 -----
	EQUITY TOTAL	71,674,772 00 581,297 88	132,807 44	714,105 32
	CURRENCY TOTAL	71,674,772 00 581,297 88 -----	132,807 44 -----	714,105 32 -----

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-205,968,724 00 -1,614,209 48 -----	-406,625 26 -----	-2,020,834 74 -----
	EQUITY TOTAL	-205,968,724 00 -1,614,209 48	-406,625 26	-2,020,834 74
	CURRENCY TOTAL	-205,968,724 00 -1,614,209 48 -----	-406,625 26 -----	-2,020,834 74 -----

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-134,293,952 00 1,032,911 60 -----	-273,817 82 -----	-1,306,729 42 -----
	EQUITY TOTAL	-134,293,952 00 -1,032,911 60 -----	-273,817 82 -----	1,306,729 42 -----
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-4,486 04	-4,486 04
	CURRENCY TRADES SPOTS	00 00 -----	-2,615 02 -----	2,615 02 -----
	FOREIGN CASH TOTAL	00 00	-7,101 06	-7,101 06
	CURRENCY TOTAL	-134,293,952 00 1,032,911 60 -----	-280,918 88 -----	-1,315,830 48 -----

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	6,012 76	6,012 76
	CURRENCY TRADES SPOTS	00 00 -----	-6 54 -----	-6 54 -----
	FOREIGN CASH TOTAL	00 00	6,006 22	6,006 22
	CURRENCY TOTAL	00 00 -----	6,006 22 - -----	6,006 22 -----

SEK USD	SWEDISH KRONA US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	2,708 72	2,708 72
	CURRENCY TRADES SPOTS	00 00	- 01	- 01
	FOREIGN CASH TOTAL	00	2,708 71	2,708 71
	CURRENCY TOTAL	00	2,708 71	2,708 71

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	3,592,846 95	00	3,592,846 95
	DEPOSITORY RECEIPTS	55,998 51	00	55,998 51
	EQUITY TOTAL	3,648,845 46	00	3,648,845 46
	CURRENCY TOTAL	3,648,845 46	00	3,648,845 46

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-11,398,063 49	00	-11,398 063 49
	DEPOSITORY RECEIPTS	-1 751 81	00	-1 751 81
	EQUITY TOTAL	-11 399,815 30	00	-11,399,815 30
	CURRENCY TOTAL	-11,399,815 30	00	-11,399,815 30

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-7 805,216 54	00	-7,805,216 54
	DEPOSITORY RECEIPTS	54 246 70	00	54,246 70
	EQUITY TOTAL	-7,750 969 84	00	-7,750,969 84
	CURRENCY TOTAL	7,750,969 84	00	-7,750 969 84

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	5,538,705 42	434,733 80	5,773,439 22
DEPOSITORY RECEIPTS	55,998 51	00	55,998 51
RIGHTS	17,254 36	00	17,254 36
	-----	-----	-----
EQUITY TOTAL	5,411,958 29	434,733 80	5,846,692 09
CURRENCY TOTAL	5,411,958 29	434,733 80	5,846,692 09
	-----	-----	-----

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-17,365,237 19	-1,504,642 97	-18,871,880 16
DEPOSITORY RECEIPTS	-1,751 81	00	-1,751 81
	-----	-----	-----
EQUITY TOTAL	-17,366,989 00	-1,504,642 97	-18,873,631 97
CURRENCY TOTAL	-17,366,989 00	-1,504,642 97	-18,873,631 97
	-----	-----	-----

FUND GAIN/LOSS TOTALS	BASE SEC CN/LS	BASE CURRENCY GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-12,026,551 77	-1,071,909 17	-13,098,460 94
DEPOSITORY RECEIPTS	54,246 70	00	54,246 70
RIGHTS	17,254 36	00	17,254 36
EQUITY TOTAL	-11,955,050 71	1,071,909 17	-13,026,959 88
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-12,892 71	-12,892 71
CURRENCY TRADES SPOTS	00	7,662 27	7,662 27
MISCELLANEOUS RECEIPT	00	02	02
MISCELLANEOUS DISBURSEMENT	00	06	06
FOREIGN CASH TOTAL	00	-5,230 36	-5,230 36
CURRENCY TOTAL	-11,955,050 71	-1,077,139 53	-13,042,170 24

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	63,868,551 40	76,966,992 34	4,550,544 520	125
DEPOSITORY RECEIPTS	898,172 86	843,926 16	33,000 732	4
RIGHTS	17,254 36	00	74,374 000	2
TOTAL	64,783,978 62	77,810,918 50	4,657,919 252	131
FOREIGN CASH				
SECURITY SETTLEMENTS	3,830,436 62	3,826,850 90	N/A	N/A
SECURITY SETTLEMENTS	6,748,581 51	6,761,474 22	N/A	N/A
CURRENCY TRADES SPOTS	8,324,652 84	8,330,158 84	N/A	N/A
MISCELLANEOUS RECEIPT	5,426,987 24	5,419,324 97	N/A	N/A
MISCELLANEOUS RECEIPT	114,904 13	114,904 15	N/A	N/A
MISCELLANEOUS DISBUR	-114,904 13	-114,904 15	N/A	N/A
MISCELLANEOUS DISBUR	599 28	599 22	N/A	N/A
TOTAL	24,331,257 49	24,358,408 16	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-3,830,436 62	-3,826,850 90	-2,702,475 39	17
CURRENCY TRADES	-8,324,652 84	-8,330,158 84	-12,774,390 00	19
MISCELLANEOUS RECEIPT	-114,904 13	-114,904 15	79,681 70	8
TOTAL	-12,269,993 59	-12,271,913 89	-15,556,547 09	39

KAUFFMAN-ROCKFELLER
 ROCKFELLER & CO
 FUND TOTAL REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30 2002

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	5,538,705.42	434,733.80	5,773,439.22
DEPOSITORY RECEIPTS	55,998.51	00	55,998.51
RIGHTS	17,254.36	00	17,254.36
EQUITY TOTAL	5,411,958.29	434,733.80	5,846,692.09
CURRENCY TOTAL	5,411,958.29	434,733.80	5,846,692.09

 KAUFFMAN-ROCKFELLER
 ROCKFELLER & CO
 FUND TOTAL REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30 2002

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-17,365,737.19	-1,506,642.97	-18,872,380.16
DEPOSITORY RECEIPTS	-1,751.81	00	-1,751.81
EQUITY TOTAL	-17,366,989.00	-1,506,642.97	-18,873,631.97
CURRENCY TOTAL	-17,366,989.00	-1,506,642.97	-18,873,631.97

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-12,026,531 77	-1,071,909 17	-13,098,440 94
DEPOSITORY RECEIPTS	54,246 70	00	54,246 70
RIGHTS	17,254 36	00	17,254 36
EQUITY TOTAL	-11,955,030 71	-1,071,909 17	-13,026,939 88
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-12,892 71	-12,892 71
CURRENCY TRADES SPOTS	00	7,662 27	7,662 27
MISCELLANEOUS RECEIPT	00	02	02
MISCELLANEOUS DISBURSEMEN	00	06	06
FOREIGN CASH TOTAL	00	-5,230 36	-5,230 36
CURRENCY TOTAL	-11,955,030 71	-1,077,139 53	-13,032,170 24

RUN DATE 17JUL02

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KAUFFMAN-ROCKFFELLER
ROCKEFELLER & CO
MBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS	BASE 100% GN/LS	SIIS/PAR	DTL FUND RSN
	BASE PRINCIPAL NLT	BASE COST	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS			NET BASE CN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY CM/LS	BASE	SECY CM/LS	BASE CURR CM/LS	SHS/PAR	DTL FUND RSN	NET BASE CM/LS
	BASE PRINCIPAL NET	BASE COST						NET	
EQUITY									
COMMON STOCK									
CHF - SWISS FRANK									
710306903	NOVARTIS AG	11MAY02	23MAY02	1 581100	22AUG01 TO 22AUG01				
469	1,298,064 49	1 184,237 55	113 826 94	19 300 000					
	820,988 23	712,867 39	71 992 25	36,128 59					
22AUG01	BUY LOT 036			128 910 32 S	19 300 000				
		706 693 77		81,532 05 S	32 742 41 S				
CHF TOTAL									
	1,298,064 49	1 184 237 55	113 826 94	36,128 59				108 120 84	
	820,988 23	712,867 39	71,992 25						
EUR - EURO CURRENCY									
AUSTRIA									
463508903	TELEKOM AUSTRIA	29JUN01	11JUL01	1 180011	20NOV00 TO 20NOV00				
741	202 498 30	249 030 00	46 531 70	27 670 000					
	171 607 13	211,314 40	-39,433 28	273 99 S					
20NOV00	BUY LOT 274			46 531 70 S	27 670 000				
		211,314 40		-39,433 28 S	-273 99 S				
744	118 369 78	149,400 00	02JUL01	05JUL01	1 182802	20NOV00 TO 20NOV00			
	100 075 74	126 773 36	-31,030 22	16 600 000					
			-26,234 50	-463 12 S					
20NOV00	BUY LOT 274			-31 030 22 S	16 600 000				
		126 773 36		-26,234 50 S	-463 12 S				
745	237 335 98	298 800 00	03JUL01	06JUL01	1 179595	20NOV00 TO 20NOV00			
	201 201 58	253,546 73	61 464 02	33,200 000					
			-52 106 12	239 03 S					
20NOV00	BUY LOT 274			-61 464 02 S	33,200 000				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY CM/LS	BASE	SECY CM/LS	BASE CURR CM/LS	SHS/PAR	DTL FUND RSN	NET BASE CM/LS
	BASE PRINCIPAL NET	BASE COST						NET	
(CONTINUED)									
EUR - EURO CURRENCY									
		253 546 73		-52,106 12 S				-739 03 S	
750	74 551 40	92 160 00	05JUL01	10JUL01	1 194658	20NOV00 TO 20NOV00			
	62 414 42	78 202 36	-17 608 60	10 240 000					
			14,741 92	-1,046 02 S					
20NOV00	BUY LOT 274			-17 608 60 S	10,240 000				
		78,202 36		-14,741 92 S	-1,046 02 S				
757	316 790 48	401 409 00	06JUL01	12JUL01	1 180986	20NOV00 TO 20NOV00			
	248,242 37	340,615 59	-84 618 52	44,601 000					
			-71,650 74	722 48 S					
20NOV00	BUY LOT 274			-84 618 52 S	44,601 000				
		340,615 59		-71 650 74 S	-722 48 S				
764	272 402 42	336,321 00	09JUL01	12JUL01	1 179871	20NOV00 TO 20NOV00			
	222 349 25	285 385 17	-71 918 58	37 369 000					
			-62,649 71	-336 21 S					
20NOV00	BUY LOT 274			-73 918 58 S	37,369 000				
		285 385 17		-62 649 71 S	-336 21 S				
463508903 TOTAL									
	1 211 948 36	1,527 120 00	-315 171 64	-3 080 85				269 897 12	
	1 025 940 49	1,295,837 61	-266,816 27						
AUSTRIA TOTAL									
	1 211 948 36	1,527 120 00	315 171 64	-3,080 85				-269 897 12	
	1 025 940 49	1,295 837 61	-266,816 27						
GERMANY									
528748908	LUFTHANSA AG	14SEP01	19SEP01	1 085600	29JUN01 TO 17AUG01				
081	951 674 20	1,565,705 73	614 051 53	84 800 000					
	876 634 30	1 341 386 50	-545 614 89	100 862 69					
16AHC01	BUY LOT 017			-45 086 58 S	6,480 000				
		107,665 47		-41 531 48 S	854 10 S				
17AUG01	BUY LOT 023			-38 951 07 S	5 910 000				

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						
29JUN01	BUY LOT 739	96.433 26				
04JUL01	BUY LOT 749	665.479 61				
06JUL01	BUY LOT 754	88.494 46				
		383.313 70				
GERMANY TOTAL						
	951,674 20	1,545,705 73				
	876,634 30	1,341,386 50				
FRANCE						
473681906	AVENTIS SA 470	EUR3 82 460,590 11 516,760 63	17MAY02 100,757 16 92,787 29	22MAY02	1 085894 -6,273 26	31JUL00 TO 31JUL00 7,350 000
31JUL00	BUY LOT 029	379,793 45	173,289 74 L 159,582 56 L			7,350 000
	472	527,289 43 485,791 65	435,534 87 406,831 81	20MAY02 91,954 56 84,717 72	23MAY02 1 085423 -5,757 88	31JUL00 TO 31JUL00 6,950 000
31JUL00	BUY LOT 029	359,124 41	160,539 79 L 147,905 28 L			6,950 000
473681906 TOTAL						
	1,088,436 70	895,724 98	192,711 72			
	1,002,552 28	837,078 41	177,505 01			
708842901	AXA 220	EUR2 29 346,503 78 260,801 15	04DEC01 -53,386 50 -47,500 65	07DEC01	1 123911 -35,992 07	16MAY01 TO 16MAY01 12,200 000
16MAY01	BUY LOT 676	383,568 67	-83,892 37 S -74,643 25 S			12,200 000

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						
250	570,220 76 507,838 40	696,699 82 692,256 44	11JAN02 -126,479 06 -112,642 20	16JAN02	1 122839 -71,775 84	16MAY01 TO 16MAY01 24,530 000
16MAY01	BUY LOT 676	771,224 55	-187,815 85 S -167,268 73 S			24,530 000
255	557,974 42 498,522 16	703,516 28 699,029 44	14JAN02 -145,541 86 -130,034 35	17JAN02	1 119257 -70,472 93	16MAY01 TO 16MAY01 24,770 000
16MAY01	BUY LOT 676	778,770 16	-207,478 77 S -185,371 88 S			24,770 000
382	492,751 19 432,512 19	568,038 98 564,416 18	04APR02 -75,287 79 -66 083 83	09APR02	1 139277 -65,820 16	16MAY01 TO 16MAY01 20,000 000
16MAY01	BUY LOT 676	628,801 10	-125,297 41 S -109,979 76 S			20,000 000
537	342,515 75 332,428 54	529,696 36 526,318 08	21JUN02 -187,180 61 -181,668 07	26JUN02	1 030344 -12,221 47	16MAY01 TO 13SEP01 18,650 000
13SEP01	BUY LOT 078		-53,561 88 S -51,984 44 S			14,150 000
16MAY01	BUY LOT 676	141,480 25	-56,416 38 L -54,754 90 L			4,500 000
545	179,001 40 175,197 68	292,540 08 290,674 33	24JUN02 -113,538 68 -111,126 02	27JUN02	1 021711 -4,350 63	13SEP01 TO 13SEP01 10,300 000
13SEP01	BUY LOT 078	207,778 75	-49,151 30 S -48,106 85 S			10,300 000
557	173,333 59	282,599 39	25JUN02 -109,265 80	28JUN02	1 031619 9,950 000	13SEP01 TO 13SEP01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SEITY CN/L\$ BASE SEITY CN/L\$	STL DT	SELL RATE BASE CURR GN/L\$	TRD DIS OF ORIG BUYS SUS/PAR NET BASE GN/L\$
(CONTINUED)		EUR - EURO CURRENCY				
	168 020 94	280,797 05	-105,916 82		-6,859 29	
13SEP01	BUY LOT 078		47,066 34 S -45,623 76 S		12,976 40 S	9 950 000
708842901 TOTAL		2 608 914 39 2,375 321 06	3,419 594 69 3,397,785 39	-810 680 30 754,971 94		-267,492 39 -1,027 464 33
FRANCE TOTAL		3,697,351 09 3,377 873 34	4 315 319 47 4 234,863 80	-617,968 58 -577,466 93		-279 523 53 -856,990 46
IRELAND						
445525900	IRISH LIFE + PERM 525 593,352 45 560 688 42	ORD EURO 32 593 352 45 529 715 60	14JUN02 00 00	17JUN02	1 058257 30 972 82	10JAN02 TO 10JAN02 49,330 000
10JAN02	BUY LOT 247		00 S 00 S		30 972 82 S	49,330 000 S
IRELAND TOTAL		593,352 45 560,688 42	593,352 45 529 715 60	00 00	30,972 82	30,972 82
EUR TOTAL		6,454 326 10 5,841,136 55	8 001,497 85 7,401 803 51	-1 547,171 75 -1,409 898 09		-150,768 87 1 560,666 96
		GBP - POUND STERLING				
025942905	HATALAN 416 20,676 24 29 856 48	ORD GBP0 10 30 091 80 43,001 01	17APR02 -9 415 56 13,596 06	22APR02	0 492521 451 53	31JUL01 TO 31JUL01 5,980 000
31JUL01	BUY LOT 788		-9 449 04 S 13,646 41 S		569 34 S	5 980 000 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SEITY CN/L\$ BASE SEITY CN/L\$	STL DT	SELL RATE BASE CURR GN/L\$	TRD DIS OF ORIG BUYS SUS/PAR NET BASE GN/L\$
(CONTINUED)		GBP - POUND STERLING				
	417 127,700 45 184,903 75	189 407 23 270 661 88	18APR02 41 706 78 -89,348 28	23APR02	0 690632 3 590 15	31JUL01 TO 31JUL01 37,640 000
31JUL01	BUY LOT 788		-61,917 55 S -89,653 46 S		4,332 54 S	37 640 000 S
	420 70 784 95 102,461 26	107 585 73 153 739 40	19APR02 -36 800 78 -63,269 15	24APR02	0 690846 1,991 01	31JUL01 TO 31JUL01 21,380 000
31JUL01	BUY LOT 788		-36,920 49 S -53,442 43 S		2,412 63 S	21,380 000 S
	423 75 518 22 109,429 73	113,825 49 162,656 00	22APR02 -38,307 27 55 509 17	25APR02	0 690107 2 282 90	31JUL01 TO 01AUG01 22 620 000
31JUL01	BUY LOT 788		-36 004 21 S 52,171 92 S		2,556 67 S	21 190 000 S
01AUG01	BUY LOT 793	10,320 98	-2,427 72 S -3,517 89 S		114 88 S	1 430 000 S
	426 148 004 17 214,443 17	221,813 79 316,970 67	23APR02 73 809 62 -106,942 72	26APR02	0 690179 4 415 22	01AUG01 TO 01AUG01 44 080 000
01AUG01	BUY LOT 793		-73 994 31 S -107 210 32 S		3 507 46 S	44 080 000 S
	430 176 470 74 255,520 45	258 648 54 369 607 36	24APR02 -82,177 82 -118 989 30	29APR02	0 690632 4 902 59	01AUG01 TO 02AUG01 51 400 000
01AUG01	BUY LOT 793		-54 757 81 S -79,286 52 S		2,556 62 S	34 160 000 S
02AUG01	BUY LOT 799	746 548 74	-26,746 70 S 58 727 86 S		1,585 39 S	17 240 000 S

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)							
GBP - POUND STERLING							
025942905	TOTAL						
	619,154 77	921,372 60		-302,217 83			
	896,615 04	1,316,636 32		-437,654 68		17,633 40	-420,021 28
040828907	STANDARD CHARTERED	ORD USDD 50		17AUG01	22AUG01	0 691300	19JAN01 TO 20FEB01
022	1,511 158 31	1,475,416 44		35,741 87			183,500 000
	2,185,966 02	2,302,725 41		51,702 40		-168,461 79	
19JAN01	BUY LOT 393			63,322 34 S			168,750 000
20FEB01	BUY LOT 463	2,087,572 42		91,598 93 S		-168,916 50 S	14,750 000
		215,152 99		-27 580 47 S		454 71 S	
046786901	IRISH LIFE + PERM	ORD EURO 52		05JUN02	10JUN02	1 552100	11JAN02 TO 14JAN02
495	871,539 00	328,202 63		543,336 37			34,100 000
	561,522 30	396,770 56		350,065 22		-185,313 48	
11JAN02	BUY LOT 251			590,209 65 S			32,560 000
14JAN02	BUY LOT 256	392,014 72		380,265 12 S		-236,116 61 S	1,540 000
		18,554 95		9,295 24 S		815 31 S	
				5,988 81 S			
547	513,710 90	404,951 58		13JUN02	18JUN02	0 679995	13JUN02 TO 13JUN02
	755,462 76	548,887 84		108,759 32			47,850 000
				159,941 35		46,633 57	
13JUN02	BUY LOT 530			144,223 40 S			47,850 000
		543,866 63		212,094 79 S		-498 66 S	
556	336,504 03	278,853 81		14JUN02	19JUN02	0 679048	14JAN02 TO 13JUN02
	495,552 52	377,969 78		57,650 22			32,950 000
				84,898 57		32,684 17	
14JAN02	BUY LOT 256			-95 891 91 S			10,300 000
15JAN02	BUY LOT 260	124,101 30		-141,215 18 S		172,021 04 S	21,170 000
				58,223 17 S		4,375 73 S	
13JUN02	BUY LOT 530	228,268 79		85,742 33 S			1,480 000
		16,821 79		3,686 36 S		8 00 S	
				5,428 72 S			

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)							
GBP - POUND STERLING							
046786901	TOTAL						
	1,721,753 93	1,012,008 02		709,745 91			
	1,812,537 58	1,323,628 18		594,905 14		-105,995 74	488,909 40
067760009	PEARSON	ORD GBPO 25		21JUN02	26JUN02	0 667260	03AUG01 TO 03AUG01
536	126,403 43	151,643 12		-25,239 69			18,250 000
	189,436 55	219,187 62		-37,825 87		8,074 80	
03AUG01	BUY LOT 001			-76,325 21 S			18,250 000
		289,354 40		-114,386 01 S		14,468 16 S	
544	133,279 07	163,608 38		24JUN02	27JUN02	0 664121	03AUG01 TO 06AUG01
	200,684 92	236,482 42		-30,329 31			19,690 000
				-45,668 35		9,870 85	
03AUG01	BUY LOT 001			-3,645 22 S			840 000
06AUG01	BUY LOT 006	13 318 23		-5,488 79 S		732 03 S	
		290 979 61		-77,647 21 S			18,850 000
				-116,917 26 S		18,061 10 S	
555	279,861 93	348,654 53		25JUN02	28JUN02	0 666622	06AUG01 TO 20SEP01
	419,821 02	503 951 36		-68,792 60			41,960 000
				-103,195 81		19,065 47	
06AUG01	BUY LOT 006			-14,595 51 S			3,460 000
20SEP01	BUY LOT 107	53,410 58		-21,894 73 S		3,102 38 S	
		402,423 66		-17,776 13 S			38,500 000
				-26,665 98 S		9,445 11 S	
067760009	TOTAL						
	539,544 43	663,906 03		-124,361 60			
	809,942 49	959,621 40		-186,690 03		37,011 12	-149,678 91
069007904	SCOTTISH POWER	ORD GBPO 50		28SEP01	05OCT01	0 680203	31JUL00 TO 31JUL00
165	1,000,468 79	1,445,355 87		-444 887 08			248,340 000
	1 470,838 54	2,277,856 11		-654,050 45		-152,967 12	
31JUL00	BUY LOT 059			444,887 08 L			248 340 000
		2,277,856 11		654 050 45 L		-152,967 12 L	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED) GBP - POUND STERLING						
142	160,296 45 237,006 42	240,892 65 379,642 69	01OCT01 80,596 20 119,165 57	04OCT01	0.676338 -23,470 70	31JUL00 TO 31JUL00 41,390 000
31JUL00 BUY LOT 059		379,642 69	-80,596 20 L -119,165 57 L			41,390 000 -23,470 70 L
146	275,692 39 403,420 59	403,738 17 636,284 44	02OCT01 128,045 78 -187,369 35	05OCT01	0.683587 -45,494 50	31JUL00 TO 31JUL00 69,370 000
31JUL00 BUY LOT 059		636,284 44	-128,045 78 L -187,369 35 L			69,370 000 -45,494 50 L
069007904 TOTAL						
	1,436,457 63 2,111,265 55	2,089,986 69 3,293,783 24	-653,529 06 -960,585 37		-221,932 32	-1,182,517 69
072787906	RECKITT BENCKISER PLC 298 1,262,520 28 1,808,496 26	ORD GBP0 185263 1,075,109 95 1,546,999 86	12FEB02 187,410 33 268,455 79	15FEB02	0.698105 -6,959 39	05APR01 TO 11APR01 115,600 000
05APR01 BUY LOT 546		135,115 68	16,266 84 S 23,301 42 S			10,160 000 530 32 S
06APR01 BUY LOT 555		296,979 96	40,126 70 S 57,479 46 S			22,580 000 -1,208 16 S
09APR01 BUY LOT 567		511,269 63	60,204 62 S 86,240 06 S			37,860 000 -5,211 52 S
10APR01 BUY LOT 572		466,211 52	45,298 76 S 64,888 18 S			33,860 000 -1,379 06 S
11APR01 BUY LOT 574		147,873 83	18,627 87 S 26,683 48 S			11,140 000 -278 34 S
074776006	ROLLS ROYCE 085 1,158,485 14 1,698,339 81	ORD GBP0 20 -496,049 39 2,577,308 45	17SEP01 -496,564 25 -727,963 45	20SEP01	0.682128 -151,005 19	26JUL00 TO 31JUL00 795,400 000
31JUL00 BUY LOT 104		2,648,032 67	-526,202 72 L -771,413 46 L			787,000 000 -196,044 28 L
26JUL00 BUY LOT 105			-7,570 95 L			8,320 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED) GBP - POUND STERLING						
		29,872 36	-11,099 02 L		-1,008 46 L	
090	367,417 74 537,348 20	545,267 40 849,112 00	18SEP01 -177,849 66 -260,105 01	21SEP01	0.683761 -51,658 79	31JUL00 TO 27OCT00 262,050 000
31JUL00 BUY LOT 104		538,905 67	-115,800 77 L -169,358 55 L			160,180 000 -41,089 06 L
27OCT00 BUY LOT 243		219,087 69	31,746 19 S 46,428 78 S			85,007 000 1,652 70 S
16OCT00 BUY LOT 255		41,449 75	-5,023 65 S -7,347 08 S			16,863 000 475 86 S
097	145,517 85 214,173 22	219,043 31 341,102 92	19SEP01 -73,525 46 -108,214 79	24SEP01	0.679460 -18,714 91	27OCT00 TO 02MARR01 105,270 000
30OCT00 BUY LOT 230		95,657 32	-14,912 08 S -21,947 60 S			36,820 000 1,201 06 S
27OCT00 BUY LOT 243		78,331 57	-11,950 96 S 17,589 43 S			30,393 000 1,092 82 S
02MARR01 BUY LOT 491		120,808 40	-29,446 83 S -43,339 85 S			38,057 000 41 07 S
108	88,481 08 129,686 69	146,028 88 227,401 94	20SEP01 -57,547 80 -84,347 79	25SEP01	0.682268 -13,567 46	02MARR01 TO 02MARR01 70,180 000
02MARR01 BUY LOT 491		222,779 88	-62,833 02 S -92,094 34 S			70,180 000 -998 85 S
074776006 TOTAL						
	1,759,901 81 2,679,447 92	2,545,388 98 3,994,925 31	-805,487 17 -1,180,631 04		-234,746 35	-1,415,377 39

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)

GBP - POUND STERLING

GBP TOTAL							
	8,850,491 16	9,803,188 71		-952,697 55			
	12,204,370 86	14,738,319 72		-1,850,497 79		-683,451 07	-2,533,948 86

JPY - JAPANESE YEN

617232004	CANDON INC	JPY50		06SEP01	11SEP01	120 925003	13APR01 TO 13APR01
073	118,817,777 00	163,516,152 00		-44,698,375 00			34,000 000
	982,574 11	1,316,396 23		-369,637 16		35,815 04	
13APR01	BUY LOT 596			-44,698,375 00 S			34,000 000
		1,316,396 23		-369,637 16 S		35,815 04 S	
642910004	HITACHI	JPY50		03APR02	08APR02	132 639999	13FEB01 TO 13FEB01
371	28,450,583 00	31,178,456 00		-2,527,853 00			30,000 000
	216,002 59	266,034 60		-19,058 00		-30,974 01	
13FEB01	BUY LOT 449			-2,438,490 00 L			30,000 000
		266,744 01		-19,892 11 L		-30,849 31 L	
645578907	ITO EM	JPY50		22AUG01	27AUG01	119 904999	27OCT00 TO 27OCT00
035	6,031,248 00	7,781,775 00		-1,750,527 00			1,000 000
	50,300 22	71,556 99		-14,599 28		-6,657 49	
27OCT00	BUY LOT 232			-1,744,272 00 S			1,000 000
		71,508 90		-14,547 12 S		-4,661 56 S	
	383	31,557,387 00	53,694,250 00	04APR02	09APR02	132 320007	27OCT00 TO 30OCT00
	238,492 94	493,743 24		-22,136,863 00			6,900 000
				-167,297 93		-87,952 37	
30OCT00	BUY LOT 229			-7,683,694 00 L			2,400 000
		171,225 70		58,069 03 L		-30,202 60 L	
27OCT00	BUY LOT 232			-14,408,935 00 L			4,500 000
		321,790 03		-108,894 61 L		-57,356 55 L	
	384	32,016,858 00	54,472,428 00	05APR02	10APR02	131 750000	30OCT00 TO 01NOV00
				-22,455,590 00			7,000 000

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 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

		243,012 05	500,898 94			-170,440 91		-87,445 98	
30OCT00	BUY LOT 229					-18,247,063 00 L		5,700 000	
						-138,497 63 L			
31OCT00	BUY LOT 234					-3,201,686 00 L		1,000 000	
						-24,301 22 L			
01NOV00	BUY LOT 238					-972,469 00 L		300 000	
						-7,381 17 L			
	391	20,701,419 00	35,796,167 00	08APR02	11APR02	131 269989	01NOV00 TO 21NOV00		
	157,701 08	329,162 16		-15,094,748 00			4,600 000		
				-114,990 09		-56,470 99			
01NOV00	BUY LOT 238			-9,413,753 00 L			2,900 000		
				-73,256 49 L		-36,282 17 L			
08NOV00	BUY LOT 251			-2,019,235 00 L			600 000		
				-15,382 30 L		-7,935 24 L			
09NOV00	BUY LOT 254			-331,529 00 L			100 000		
				-2,525 55 L		-1,320 89 L			
10NOV00	BUY LOT 257			-643,018 00 L			200 000		
				-4,898 44 L		-2,555 96 L			
13NOV00	BUY LOT 260			-311,489 00 L			100 000		
				-2,372 89 L		-1,274 18 L			
02NOV00	BUY LOT 261			-1,989,175 00 L			600 000		
				-15,153 31 L		-7,550 73 L			
21NOV00	BUY LOT 273			-271,410 00 L			100 000		
				-2,067 57 L		-1,046 64 L			
645578907 TOTAL									
	90,306,892 00	151,744,620 00		-61,437,728 00					
	689,506 29	1,395,361 33		-467,328 21		-238,526 83	-705,855 84		
648004000	AEON CO LTD	JPY50		22AUG01	27AUG01	119 904999	16FEB01 TO 16FEB01		
037	38,145,365 00	33,755,975 00		4,389,390 00			13,000 000		
	318,129 90	274,321 86		36,607 23		7,200 81			
16FEB01	BUY LOT 458			3,396,796 00 S			15 000 000		
		300,944 62		28,329 06 S		-11,143 78 S			
	054	2,698,237 00	2,596,613 00	28AUG01	31AUG01	120 470001	16FEB01 TO 16FEB01		
	22,397 58	21,101 48		101,624 00			1,000 000		
				843 56		452 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 SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
16FL801	BUY LOT 458			25 270 00 S			1,000 000		
		23,149 59		209 76 S		-961 77 S			
058	49,196,098 00 410 806 22	49 335,656 00 400,931 96		29AUG01 -139,558 00 -1,165 36	03SEP01	119 754997	16FEB01 19,000 000	10 30MAR01	
16FEB01	BUY LOT 458			-255,281 00 S -2,131 49 S		-2,529 53 S			3,050 000
19FEB01	BUY LOT 462		70,606 23	29,453 00 S 245 94 S		-2,221 75 S			3 230 000
30MAR01	BUY LOT 527		71,812 87	136,755 00 S 1,141 96 S		12,579 11 S			12,720 000
129	123 568 908 00 1 046,696 75	146,137,408 00 1,187,602 66		26SEP01 -22,768,500 00 193,174 40	0101101	117 864998	30MAR01 56,280 000	10 30MAR01	
30MAR01	BUY LOT 527		1,156,141 97	-21 750 037 00 S -184 533 47 S		75,088 23 S			56 280 000
648004000	TOTAL								
	213,408,608 00 1,798 030 43	231 825 652 00 1,883,958 16		-18,417 044 00 -156,888 97		70 961 24			-85,927 73
664137007	NIPPON TEL+TEL CP 405 326 196,058 00 2,472,212 21	JPY50000 400 597 768 00 3 171,633 08		15APR02 74,396,710 00 -563,846 35	18APR02	131 945007	02MAY01 708 000	10 07JAN02	
21DEC01	BUY LOT 230		740,358 61	9 437,877 00 S 73,044 45 S		-13 775 30 S			229 000
07JAN02	BUY LOT 242		618,476 53	111,158 00 S 842 46 S		-4,757 76 S			176 000
02MAY01	BUY LOT 652		2,147,623 98	121 764 977 00 S -922,846 42 S		-166,754 54 S			303 000
689567006	TOKYO ELECTRON 779 136,510 789 00 1,107,143 44	JPY50 82 655,894 00 644,332 95		27JUL01 53,854,893 00 436,779 33	01AUG01	123 300003	31JUL00 19,000 000	10 31JUL00	
31JUL00	BUY LOT 026			53 854,893 00 S		26,031 16			19 000 000

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	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
		644,532 95		436 779 33 S		26 031 16 S			
503	72,075 599 00 578,966 98	58,746 734 00 473 449 12		07JUN02 13,328 845 00 107,067 76	12JUN02	124 490000	03DEC01 9,000 000	10 03DEC01	
03DEC01	BUY LOT 215		461 744 94	14 874 633 00 S 119,484 56 S		-2,262 52 S			9,000 000
689567006	TOTAL								
	208,586,388 00 1 686,110 42	141,402 630 00 1,117,782 07		47 183 758 00 543,847 09		26 481 76			568,328 35
JPY TOTAL									
	985,946 306 00 7,844,436 05	1 120,260,258 00 9 151,165 47		-134,293,952 00 -1,032,911 60		-273,817 82			1 306 729 42
USD - US DOLLAR									
00130H105	AES CORP 133	COM		28SEP01	03OCT01	1 000000	27JUL01 9,420 000	10 27JUL01	
27JUL01	BUY LOT 780		346 603 25	226,612 48		00			9 420 000
140	107,284 86		346,603 25	-276,612 48 S		00 S			
27JUL01	BUY LOT 780		335 932 87	0101101 228 648 01	0401101	1 000000	27JUL01 9,130 000	10 27JUL01	
			335 932 87	228,648 01 S		00 S			9,130 000
144	174,345 95		534 254 69	07OCT01 359 908 74	05OCT01	1 000000	27JUL01 14,520 000	10 27JUL01	
27JUL01	BUY LOT 780		534 254 69	359,908 74 S		00 S			14,520 000

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 GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	
(CONTINUED)									
USD - US DOLLAR									
148				03OCT01	09OCT01	1 000000	27JUL01	TO	27JUL01
	57,970 74	170,358 07		-112,387 33		00	4,630 000		
27JUL01	BUY LOT 780						4,630 000		
		170,358 07		-112,387 33 S		00 S			
00130M105	TOTAL								
	459,592 32	1,387,148 88		-927,556 54		00			-927,556 54
00184A105	AOL TIME WARNER INC	COM		01APR02	04APR02	1 000000	12JAN01	TO	18SEP01
360	718,964 40	1,100,936 84		-381,972 44		00	31,000 000		
18SEP01	BUY LOT 092			87,771 88		00 S	2,800 000		
12JAN01	BUY LOT 365			1,295,628 32		00 L	28,200 000		
				-641,602 64 L		00 L			
387	554,548 26	887,852 29		-333,304 03		00	25,000 000		
18SEP01	BUY LOT 092			783,677 50		00 S	25,000 000		
				-229,129 24 S		00 S			
00184A105	TOTAL								
	1,273,512 66	1,988,789 13		-715,276 47		00			-715,276 47
001957109	AT + T CORP	COM		05APR02	10APR02	1 000000	17AUG00	TO	18OCT00
388	895,478 93	1,065,755 78		-170,276 85		00	60,000 000		
17AUG00	BUY LOT 095			1,222,098 62		00 L	48,300 000		
18OCT00	BUY LOT 208			202,473 68		00 L	11,700 000		
				-27,855 29 L		00 L			

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 GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	
(CONTINUED)									
USD - US DOLLAR									
00209A106	AT + T WIRELESS SVCS INC	COM		24JUL01	24JUL01	1 000000	09JUL01	TO	09JUL01
775	8 80	8 38		42		00	520		
09JUL01	BUY LOT 760			-3 02 S		00 S	520		
		11 82							
329	342,693 76	544,194 46		-201,500 70		00	35,180 000		
04OCT01	BUY LOT 152			244,777 48		00 S	15,912 000		
09JUL01	BUY LOT 763			228,348 83		00 S	19,268 000		
				-40,656 30 S		00 S			
327	256,726 77	505,367 63		-248,640 86		00	32,670 000		
09JUL01	BUY LOT 760			353,406 58		00 S	15,542 420		
09JUL01	BUY LOT 761			84,076 56		00 S	5,406 240		
09JUL01	BUY LOT 762			139,238 21		00 S	9,010 400		
09JUL01	BUY LOT 763			32,127 88		00 S	2,710 940		
				-10,824 82 S		00 S			
330	66,366 94	121 275 86		-54,908 92		00	7,840 000		
04OCT01	BUY LOT 152			120,604 29		00 S	7,840 000		
				-54,237 35 S		00 S			
332	97,833 00	167,991 81		-70,158 81		00	10,860 000		
04OCT01	BUY LOT 152					00	10,860 000		

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
			USD - US DOLLAR						
			167 061 55		-69,228 55 S			00 S	
	536				07MAR02	12MAR02	1 000000	04OCT01 TO 23OCT01	
		379 812 59	607 152 72		-227 340 13			39,250 000	
	04OCT01 BUY LOT 152							21,450 000	
	23OCT01 BUY LOT 172							00 S	
			329 969 64		-122,403 27 S			17,800 000	
			246 368 02		-74,121 80 S			00 S	
	00209A106 TOTAL								
	-----	1 143 641 86	1 945 990 86		802,549 00			00	-802,549 00
	013817101	ALCOA INC	COM		27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00	
	776							43 520 000	
		1 690 460 56	1 098 421 44		592 039 12			00	
	31JUL00 BUY LOT 063							43,520 000	
			1 165 982 91		524 477 65 S			00 S	
					17SEP01	20SEP01	1 000000	31JUL00 TO 27SEP00	
	086							20 500 000	
		638,990 30	517 409 00		121,581 30			00	
	31JUL00 BUY LOT 063							6 300 000	
	27SEP00 BUY LOT 173				168 788 89			00 L	
			333,609 12		109,008 55 S			14 200 000	
								00 S	
					18SEP01	21SEP01	1 000000	27SEP00 TO 27SEP00	
	093							2,250 000	
		69,613 81	56 284 00		13,329 81			00	
	27SEP00 BUY LOT 173							2,250 000	
			52,590 73		17,223 08 S			00 S	
					19SEP01	24SEP01	1 000000	27SEP00 TO 27SEP00	
	100							18,020 000	
		527 278 21	454 815 13		72 463 08			00	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
			USD - US DOLLAR						
	27SEP00 BUY LOT 173							18,020 000	
			423 354 67		103 923 54 S			00 S	
					28SEP01	28SEP01	1 000000	27SEP00 TO 27SEP00	
	109							3 580 000	
		105 819 11	90 357 28		15,461 83			00	
	27SEP00 BUY LOT 173							3 580 000	
			84 107 09		21,712 02 S			00 S	
					21SEP01	26SEP01	1 000000	27SEP00 TO 27SEP00	
	115							3 580 000	
		99 977 10	90 357 28		9 619 82			-00	
	27SEP00 BUY LOT 173							3 580 000	
			84 107 09		15,870 01 S			00 S	
					24SEP01	28SEP01	1 000000	27SEP00 TO 27SEP00	
	125							2 690 000	
		77 872 90	67 894 15		9 978 75			00	
	27SEP00 BUY LOT 173							2,690 000	
			63 197 78		14 675 12 S			00 S	
	013817101 TOTAL								
	-----	3 210 011 99	2 375 538 28		834 473 71			00	834 473 71
	038222105	APPLIED MATERIALS INC	COM		30NOV01	06DEC01	1 000000	08DEC00 TO 08DEC00	
	219							27 000 000	
		1 073 805 50	893 486 79		180,318 71			00	
	08DEC00 BUY LOT 295							27,000 000	
			1,176 549 30		-102,743 80 S			00 S	
	060505104	BANK AMER CORP	COM		05APR02	10APR02	1 000000	31JUL00 TO 31JUL00	
	385							9 700 000	
		668 391 54	510 037 67		158 353 67			00	
	31JUL00 BUY LOT 055							9 700 000	

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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		510,037 67		158,353 67 L			00 L
177376100	CITRIX SYS INC	COM		26JUN02	01JUL02	1 000000	26MAR02 TO 26MAR02
563							36,000 000
	200,114 31	620,420 40		-420,306 09			00
26MAR02	BUY LOT 352						36,000 000
		620,420 40		-420,306 09 S			00 S
210795308	CONTINENTAL AIRL INC	COM CL B		02AUG01	07AUG01	1 000000	31JUL00 TO 31JUL00
798							6,120 000
	302,324 02	248,345 51		53,978 51			00
31JUL00	BUY LOT 031						6,120 000
		243,029 49		59,294 53 L			00 L
805				03AUG01	08AUG01	1 000000	31JUL00 TO 31JUL00
							3,740 000
	181,630 02	151,766 70		29,863 32			00
31JUL00	BUY LOT 051						3,740 000
		148,518 02		53,112 00 L			00 L
003				06AUG01	09AUG01	1 000000	31JUL00 TO 31JUL00
							1,640 000
	78,862 01	66,950 10		12,311 91			00
31JUL00	BUY LOT 031						1,640 000
		65,125 55		13,736 46 L			00 L
007				07AUG01	10AUG01	1 000000	31JUL00 TO 31JUL00
							900 000
	42,657 04	36,521 40		6,135 64			00
31JUL00	BUY LOT 031						900 000
		35,739 63		6,917 41 L			00 L
087				17SEP01	20SEP01	1 000000	31JUL00 TO 01MAR01
							79,000 000
	1,562,907 44	3,205,767 14		-1,642 859 70			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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
31JUL00	BUY LOT 031						67,600 000
							00 L
22JAN01	BUY LOT 402	2,684,443 38		-1,347,069 42 L			00 L
							8,000 000
01MAR01	BUY LOT 481	387,980 00		-229,710 89 S			00 S
							3,400 000
		144,114 78		-76,850 41 S			00 S
210795308	TOTAL						
	2,168,380 53	3,708,950 85		-1,540,570 32			00 -1,540,570 32
212485106	CONVERGYS CORP	COM		21JUN02	26JUN02	1 000000	24APR01 TO 24APR01
539							26,170 000
	534,296 75	958,375 11		-424,078 36			00
24APR01	BUY LOT 637						26,170 000
		952,268 73		-417,971 98 L			00 L
247126105	DELPHI CORP	COM		22AUG01	27AUG01	1 000000	31JUL00 TO 31JUL00
039							24,800 000
	374,269 07	455,116 07		-80,847 00			00
31JUL00	BUY LOT 057						24,800 000
		486,360 03		-112,090 96 L			00 L
099				19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00
							5,100 000
	54,772 16	93,592 42		-38,820 26			00
31JUL00	BUY LOT 057						5,100 000
		100,017 59		-45,245 43 L			00 L
104				20SEP01	25SEP01	1 000000	31JUL00 TO 31JUL00
							72,800 000
	755,958 97	1,335,985 89		-580,026 92			00
31JUL00	BUY LOT 057						72,800 000
		1,427 702 02		-671,743 05 L			00 L

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 DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
114	982 060 34	1 750,912 27		21SEP01	26SEP01	1 000000	31JUN00 TO 22SEP00	
				-768,851 91			95,410 000	
31JUL00	BUY LOT 057		958,992 15	455,661 77 L			48 900 000	
21SEP00	BUY LOT 156		172 257 35	-51 313 96 S			00 L	11,750 000
21SEP00	BUY LOT 165		195,624 18	58,520 69 S			00 S	13,320 000
22SEP00	BUY LOT 167		311,694 72	91,011 62 S			00 S	21 440 000
119	44,945 46	76,892 59		24SEP01	27SEP01	1 000000	22SEP00 TO 12APR01	
				-31,947 13			4 190 000	
22SEP00	BUY LOT 167		50,737 62	13,300 95 L			3 490 000	
12APR01	BUY LOT 586		9,115 58	-1 604 79 S			00 L	700 000
247126105	TOTAL	2,212 006 02	3 712 499 24	-1,500 493 22			00	1,500,493 22
254687106	DISNEY WALT CO 184	2,227,737 67	2,244,246 00	12NOV01	15NOV01	1 000000	21SEP01 TO 04OCT01	
				-16,508 33			122 100 000	
21SEP01	BUY LOT 112		999,313 09	45,041 57 S			57,240 000	
24SEP01	BUY LOT 120		99,246 97	371 77 S			00 S	5 460 000
28SEP01	BUY LOT 138		531,473 89	-4,187 91 S			00 S	28,900 000
04OCT01	BUY LOT 151		614,212 05	-57,733 76 S			00 S	30,500 000
264399106	DUKE ENERGY CO 367		COM STK NPV	02APR02	05APR02	1 000000	31AUG00 TO 31AUG00	
							4,000 000	

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 DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
31AUG00	BUY LOT 119	149 955 47	138,220 31	11,735 16			00	
							4,000 000	
			148 872 40	1 083 07 L			00 L	
482	787,338 16	853 510 39		31MAY02	05JUN02	1 000000	31AUG00 TO 12JAN01	
				66 172 23			24,700 000	
31AUG00	BUY LOT 119		818,053 84	-117 418 51 L			21 980 000	
12JAN01	BUY LOT 377		90,864 86	4,162 03 L			2 720 000	
264399106	TOTAL	937,293 63	991,730 70	54 437 07			00	54 437 07
268648102	EMC CORP 071	571,262 47	1,317,187 20	06SEP01	11SEP01	1 000000	13MAR01 TO 13MAR01	
				745,924 73			40 800 000	
13MAR01	BUY LOT 500		1 317 187 20	745,924 73 S			40 800 000	
307000109	FAMILY DLR STORES INC 785	700,269 33	407 503 93	27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00	
				292 765 40			23,770 000	
31JUL00	BUY LOT 012		407 503 93	292,765 40 S			23 770 000	
							00 S	
785	312 962 18	183,951 08		30JUL01	02AUG01	1 000000	31JUL00 TO 31JUL00	
				129 011 10			10 730 000	
31JUL00	BUY LOT 012		183,951 08	129 011 10 S			10 730 000	
							00 S	
292				11FEB02	14FEB02	1 000000	31JUL00 TO 31JUL00	
							40,300 000	

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	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
	1,319,442 47	690,888 02		628,554 45		00	
31JUL00	BUY LOT 012						40,300 000
		690,888 02		628,554 45 L		00 L	
307000109	TOTAL						
	2,332,673 98	1,282,343 03		1,050,330 95		00	1,050,330 95
370442832	GENERAL MTRS CORP	CL H NEW		09JAN02	14JAN02	1 000000	31JUL00 TO 12OCT00
243	880,830 23	1,383,693 64		-502,863 41		00	51,416 000
31JUL00	BUY LOT 050						22,416 000
12OCT00	BUY LOT 202			571,476 14		00 L	29,000 000
		812,217 50		-315,405 68 L		00 L	
375766102	GILLETTE CO	COM		09APR02	12APR02	1 000000	24AUG01 TO 18SEP01
594	1,428,280 57	1,272,018 10		156,262 47		00	41,100 000
24AUG01	BUY LOT 049						23,680 000
27AUG01	BUY LOT 051			738,385 02		00 S	1,350 000
28AUG01	BUY LOT 055			41,931 00		00 S	5,400 000
29AUG01	BUY LOT 060			164,916 00		00 S	3,840 000
30AUG01	BUY LOT 062			116,464 13		00 S	900 000
18SEP01	BUY LOT 094			27,369 00		00 S	5,930 000
		182,952 95		23,122 56 S		00 S	
524660107	LEGGETT + PLATT INC	COM		27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00
781	272,231 18	221,512 11		50,719 07		00	11,700 000
31JUL00	BUY LOT 065						11,700 000
		218,566 38		53,664 80 S		00 S	

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 NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
	121,989 62	101,479 05		20,510 57		00	31JUL00 TO 31JUL00
31JUL00	BUY LOT 065						5,360 000
		100,129 56		21,860 06 L		00 L	5,360 000
	1,084,351 85	896,082 75		188,269 10		00	31JUL00 TO 31JUL00
31JUL00	BUY LOT 065						47,330 000
		884,166 39		200,185 46 L		00 L	47,330 000
	185,132 34	151,650 60		33,481 74		00	31JUL00 TO 31JUL00
31JUL00	BUY LOT 065						8,010 000
		149,633 91		35,498 43 L		00 L	8,010 000
524660107	TOTAL						
	1,663,704 99	1,370,724 51		292,980 48		00	292,980 48
589331107	MERCK + CO INC	COM		17MAY02	22MAY02	1 000000	22MAR01 TO 22MAR01
465	340,765 73	409,020 77		-68,255 04		00	6,000 000
22MAR01	BUY LOT 512						6,000 000
		417,568 80		-76,803 07 L		00 L	
	1,153,799 22	1,499,742 81		-345,943 59		00	22MAR01 TO 22AUG01
22AUG01	BUY LOT 040						22,000 000
22MAR01	BUY LOT 512			90,449 58		00 S	1,500 000
		1,440,612 36		-22,270 54 S		00 S	20,700 000
				-354,992 18 L		00 L	

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 SECURITY CN/LS BASE SECURITY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
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(CONTINUED)

USD - US DOLLAR

589331107 TOTAL									
		1,494,564.95		1,908,763.58					-414,198.63
68389X105	ORACLE CORP 111		COM		21SEP01	26SEP01	1.000000	13MAR01 TO 13MAR01	
		538,529.98		804,702.53				50,030.000	
13MAR01	BUY LOT 501			804,702.53				50,030.000	
								00.000	
					24SEP01	27SEP01	1.000000	13MAR01 TO 13MAR01	
13MAR01	BUY LOT 501			457,922.87				28,470.000	
		537,893.47		457,922.87				28,470.000	
								00.000	
68389X105 TOTAL									
		876,423.45		1,262,625.40					-386,201.95
696429307	FALL CORP 790		COM		27JUL01	01AUG01	1.000000	31JUL00 TO 31JUL00	
		250,401.79		208,387.34				10,600.000	
31JUL00	BUY LOT 066			196,457.35				10,600.000	
								00.000	
					27MAY02	28MAY02	1.000000	31JUL00 TO 31JUL00	
31JUL00	BUY LOT 066			279,859.05				15,100.000	
		341,336.25		279,859.05				15,100.000	
								00.000	

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 SECURITY CN/LS BASE SECURITY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
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(CONTINUED)

USD - US DOLLAR

696429307 TOTAL									
		591,736.04		505,241.00					86,495.04
713448108	PEPSCO INC 393		COM		08APR02	11APR02	1.000000	31JUL00 TO 31JUL00	
		534,572.48		434,451.78				10,500.000	
31JUL00	BUY LOT 015			424,590.47				10,500.000	
								00.000	
					17MAY02	22MAY02	1.000000	31JUL00 TO 31JUL00	
31JUL00	BUY LOT 015			36,376.33				900.000	
		46,537.95		37,238.72				900.000	
								00.000	
					20MAY02	23MAY02	1.000000	31JUL00 TO 31JUL00	
31JUL00	BUY LOT 015			36,376.33				900.000	
		46,451.02		37,238.72				900.000	
								00.000	
713448108 TOTAL									
		627,561.45		508,929.22					118,632.23
717150107	PHARMA IA CORP 042		COM		22AUG01	27AUG01	1.000000	31JUL00 TO 12JAN01	
		2,182,650.64		2,707,282.56				51,000.000	
31JUL00	BUY LOT 062			2,306,513.56				43,600.000	
								00.000	
12JAN01	BUY LOT 394			400,969.00				7,400.000	
								00.000	
78387C103	SBC COMMUNICATIONS INC 366		COM		02APR02	05APR02	1.000000	31JUL00 TO 31JUL00	
								3,000.000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
316	1 535 003 09	1 314,620 51		25FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00 25 400 000
31JUL00	BUY LOT 020			220,382 58			00
		1 363,817 44		171,185 65 L			25 400 000 00 L
386	1,133,800 71	993,728 89		05APR02	10APR02	1 000000	31JUL00 TO 28SEP01 19,200 000
31JUL00	BUY LOT 020			140 071 82			00
26SEP01	BUY LOT 127	10,738 72		1 071 70 L			200 000 00 L
27SEP01	BUY LOT 130	372 103 23		72 559 24 S			7 530 000 00 S
28SEP01	BUY LOT 139	277 585 27		60,783 38 S			5,730 000 00 S
		284,104 74		54,854 43 S			1,740 000 00 S
931142104	TOTAL	2,877,910 62	2,533,862 52	344,048 10			00
94973H108	WELLPOINT HEALTH NETWORKS INC COM 294	264 984 73	155,500 09	11FEB02	14FEB02	1 000000	31JUL00 TO 31JUL00 2,100 000
31JUL00	BUY LOT 044			109,484 64			00
		140 295 83		124 688 90 L			7 100 000 00 L
969457100	WILLIAMS COS INC 507	143,531 80	308,322 09	07JUN02	12JUN02	1 000000	01FEB02 TO 01FEB02 17,780 000
01FEB02	BUY LOT 289			-164,790 29			00
		311,699 40		-168,167 60 S			17 780 000 00 S
511				11JUN02	14JUN02	1 000000	01FEB02 TO 05FEB02 58,320 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
	444,571 85	1,011,324 20		-564,752 35			00
05FEB02	BUY LOT 288			125 792 00			8 000 000 00 S
01FEB02	BUY LOT 289			882 154 89			50 320 000 00 S
969457100	TOTAL	590,103 65	1,319 644 29	-729,542 64			00
USD TOTAL		37 157,619 71	44 962,836 25	-7,805,216 54			00
DISPOSITIVE RECEIPTS							7,805,216 54
(CONTINUED)		USD - US DOLLAR					
500472303	KONINKLIJKE PHILIPS ELECTRS N V 368	213,113 47	157 114 96	02APR02	05APR02	1 000000	01AUG00 TO 01AUG00 7,000 000
01AUG00	BUY LOT 154			55 998 51			00
		139,996 06		73,117 41 L			7,000 000 00 L
71454V408	PETROLFO BRASILEIRO SA 399	685,035 13	684,782 54	05APR02	10APR02	1 000000	13FEB01 TO 14FEB01 26 000 000
13FEB01	BUY LOT 451			-1,747 41			00
14FEB01	BUY LOT 453			387 849 00			13,200 000 00 L
		381,548 80		-44,300 74 L			12 800 000 00 L
879382208	TELEFONICA S A 345	20 06	22 71	20MAR02	20MAR02	1 000000	31JUL00 TO 31JUL00 580
31JUL00	BUY LOT 018			-2 65			00
		22 71		-2 65 L			580 00 L

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									
455				14MAY02	15MAY02	1 000000	31JUL00	TO	31JUL00
	4 20		5 95		-1 75		152		
31JUL00	BUY LOT 018					00			
			5 95		-1 75 L		152		
879382208 TOTAL									
	24 26		28 66		-4 40				-4 40
USD TOTAL									
	898,172 86		843,926 16		54,246 70				54,246 70

RIGHTS

EUR - EURO CURRENCY

SPAIN

99MWDY901	TELEFONICA SA	BONUS RTS EXP	08FEB0	01FEB02	11FEB02	1 160901	25JAN02	TO	25JAN02
283	20,027 54		00	20,027 54			74,362 000		
	17,251 72		00	17,251 72		00			
25JAN02	BUY LOT 273			20,027 54 S			74,362 000		
			-17,251 72	17,251 72 S		00 S			
99NAJB902	TELEFONICA SA	BONUS RTS EXP	06MAY0	22MAR02	12APR02	1 137268	22MAR02	TO	22MAR02
400	3 00		00	3 00			12 000		
	2 64		00	2 64		00			
22MAR02	BUY LOT 347			3 00 S			12 000		
			-2 64	2 64 S		00 S			

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)									
EUR - EURO CURRENCY									
SPAIN TOTAL									
	20,030 54		00	20,030 54					
	17,254 36		00	17,254 36		00			17,254 36
EUR TOTAL									
	20,030 54		00	20,030 54					
	17,254 36		00	17,254 36		00			17,254 36
EQUITY TOTAL									
	64 783,978 62		77,810,918 50		-11,955,030 71		-1,071,909 17		-13,026,939 88

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SELTY GN/LS BASE COST BASE SELTY GN/LS	TRD DT LOCAL SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
FOREIGN CASH						
SECURITY SETTLEMENTS						
EUR - EURO CURRENCY						
++ EUR ++	317 452,688 11 387,093 46	452,688 11 385,894 36	16JUL01	16JUL01	1 169454 1 199 20	452,688 11 SS
++ EUR ++	318 785,273 26 671,487 89	785,273 26 669,406 84	16JUL01	16JUL01	1 169454 2 080 25	785 273 26 SS
++ EUR ++	319 104,659 03 89 493 93	104,659 03 89,216 68	16JUL01	16JUL01	1 169454 277 25	104,659 03 SS
++ EUR ++	352 105 276 48 95 991 07	105 276 48 96 506 97	24AUG01	24AUG01	1 096732 -515 90	105,276 48 SS
++ EUR ++	425 -293 117 28 261,006 21	293,117 28 -261 416 60	07DEC01	07DEC01	1 123028 410 39	293 117 28 SS BTL
++ EUR ++	441 392 014 72 546 403 74	392 014 72 348 362 80	16JAN02	16 JAN02	1 131670 -1 959 06	392 014 72 SS
++ EUR ++	445 142 656 25 125 694 42	142,656 25 126,125 51	17JAN02	17JAN02	1 134945 431 09	142,656 25 SS
++ EUR ++	448 256 017 27 226,268 01	256 017 27 226,254 61	18JAN02	18 JAN02	1 131478 13 40	256,017 27 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SELTY GN/LS BASE COST BASE SELTY GN/LS	TRD DT LOCAL SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
++ EUR ++	450 593 352 45 524 404 76	593,352 45 524 387 10	21JAN02	21 JAN02	1 131478 17 66	593 352 45 SS
++ EUR ++	457 -20 027 54 -17,577 18	-20 027 54 -17 405 95	11FEB02	11FEB02	1 139406 -171 73	-20,027 54 SS BTL
++ EUR ++	463 1 299,144 91 1 131 054 10	1,299 144 91 1 131,053 12	20FEB02	20FEB02	1 148633 - 02	1 299,144 91 SS
++ EUR ++	493 2,015,609 75 1 772 224 80	2 015 609 75 1,779 783 14	12APR02	12APR02	1 137333 -7 558 34	2,015 609 75 SS
EUR TOTAL	5 833 567 41 5 091,531 09	5,833 567 41 5,098,168 58			6,637 49	6,637 49
GBP POUND STERLING						
++ GBP ++	381 -88,481 08 -130 124 78	88 481 08 -130 124 76	25SEP01	25SEP01	0 679971 - 02	88 481 08 SS BTL
++ GBP ++	382 451,420 72 663,882 31	451 420 72 663 882 30	25SEP01	25SEP01	0 679971 01	451 420 72 SS
++ GBP ++	388 160 296 45 -236 837 99	-160 296 45 -236 653 72	04OCT01	04OCT01	0 676819 -184 27	-160,296 45 SS BTL

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	BASE	BASE	BASE		NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	390	-275,692 39 -408,203 97	-275,692 39 -407,069 33	05OCT01	00 00	0 675379 -1,134 64		-275,692 39	SS BTC
++ GBP ++	396	-1,000,468 79 -1,481,344 24	-1,000,468 79 -1,478,838 44	05OCT01	00 00	0 675379 -2,505 80		-1,000,468 79	SS BTC
++ GBP ++	400	144,083 46 207,105 44	144,083 46 204,900 45	19OCT01	00 00	0 695701 2,205 01	144,083 46		SS
++ GBP ++	397	297,596 91 424,536 81	297,596 91 433,193 97	22OCT01	00 00	0 700992 -8,657 16		297,596 91	SS
++ GBP ++	413	217,381 49 306,736 20	217,381 49 306,949 84	19NOV01	00 00	0 708692 -213 64		217,381 49	SS
++ GBP ++	503	-20,676 24 -29,960 92	-20,676 24 -29,960 90	22APR02	00 00	0 690107 - 02		-20,676 24	SS BTC
++ GBP ++	506	-127,700 45 -185,025 12	-127,700 45 -185,025 11	23APR02	00 00	0 690179 - 01		-127,700 45	SS BTC
++ GBP ++	515	-176,470 74 -257,506 11	-176,470 74 -257,506 10	29APR02	00 00	0 685307 - 01		-176,470 74	SS BTC
++ GBP ++	593	-126,403 43 -192,468 11	-126,403 43 -192,468 00	26JUN02	00 00	0 656750 - 11		-126,403 43	SS BTC

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	BASE	BASE	BASE		NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	600	-133,279 07 -203,690 34	-133,279 07 -203,690 33	27JUN02	00 00	0 654322 - 01		-133,279 07	SS BTC
++ GBP ++	608	-279,861 93 -426,691 65	-279,861 93 -426,691 64	28JUN02	00 00	0 655888 01		279,861 93	SS BTC
GBP TOTAL		-1,278,847 99 -1,949,592 47	-1,278,847 99 -1,939,101 81		00 00	-10,490 66		10,490 66	
JPY - JAPANESE YEN									
++ JPY ++	423	88,343,714 00 707,910 70	88,343,714 00 710,185 96	06DEC01	00 00	124 794998 -2,275 24		88,343,714 00	SS
++ JPY ++	428	56,564,896 00 448,003 29	56,564,896 00 450,214 07	10DEC01	00 00	126 260002 -2,210 78		56,564,896 00	SS
JPY TOTAL		144,908,610 00 1,155,913 99	144,908,610 00 1,160,400 03		00 00	-4,486 04		-4,486 04	
KRW - SOUTH KOREAN WON									
++ KRW ++	496	1,061,174,970 00 807,775 76	1,061,174,970 00 803,555 19	17APR02	00 00	1313 699951 4,220 57		1,061,174,970 00	SS
++ KRW ++	504	583,719,570 00 447,706 36	583,719,570 00 446,541 92	22APR02	00 00	1303 800049 1,164 44		583,719,570 00	SS

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE COST	LOCAL COST	LOCAL SECY GN/LS	TRD DT	SIL DT	SELL RATE	TRD DT	ORIG BUY
519	KRW	06MAY02	91,668,560 00	91,668,560 00	71,672 06	00	06MAY02	1276	200000	91,668,560 00	SS
522	KRW	07MAY02	277,098,090 00	277,098,090 00	217,127 98	00	07MAY02	1274	500000	277,098,090 00	SS
601	KRW	27JUN02	257,606,620 00	257,606,620 00	215,769 01	00	27JUN02	1192	900000	257,606,620 00	SS
KRW - SWEDISH KRONA											
602	KRW	27JUN02	5,178,850 85	5,178,850 85	559,425 26	00	27JUN02	9	213000	5,178,850 85	SS
609	KRW	28JUN02	1,178,494 72	1,178,494 72	127,916 50	00	28JUN02	9	212300	1,178,494 72	SS
KRW TOTAL											
			2,271,267,810 00	2,271,267,810 00	1,754,665 66	00			6,012 76		
CURRENCY TRACES											
			6,357,345 57	6,357,345 57	687,541 76	00			2,708 72		
KRW TOTAL											

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE COST	LOCAL COST	LOCAL SECY GN/LS	TRD DT	SIL DT	SELL RATE	TRD DT	ORIG BUY
474	CHF	02APR02	45,571 50	45,571 50	27,304 67	00	02APR02	1	66200	45,571 50	CT
CHF - SWISS FRANC											
297	EUR	02JUL01	12,712 50	12,712 50	10,946 73	00	02JUL01	1	182802	-12,712 50	CT
298	EUR	03JUL01	-785,273 25	-785,273 25	-665,715 61	00	03JUL01	1	179595	-785,273 25	CT BIC
301	EUR	05JUL01	202,498 30	202,498 30	171,388 09	00	05JUL01	1	194458	202,498 30	IT
304	EUR	06JUL01	118,369 79	118,369 79	100,199 23	00	06JUL01	1	180986	118,369 79	IT
305	EUR	06JUL01	217,335 98	217,335 98	200,964 26	00	06JUL01	1	180986	217,335 98	CT
312	EUR	10JUL01	74,551 40	74,551 40	63,405 18	00	10JUL01	1	168634	74,551 40	IT
EUR - EURO CURRENCY											
			45,571 50	45,571 50	27,304 67	00			62 31		
CHF TOTAL											
			27,366 98	27,366 98	27,304 67	00			62 31		

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 BUYS	
							SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	314	316,790 47 272,855 80	316,790 47 269,941 10	11JUL01	11JUL01	1 161103 2,894 70	316,790 47	CT
** EUR **	320	262,402 42 223,842 43	262,402 42 223,685 16	12JUL01	12JUL01	1 172264 157 27	262,402 42	CT
** EUR **	352	157 12 138 32	157 12 137 55	06AUG01	06AUG01	1 135912 77	157 12	CT
** EUR **	343	-105,276 48 -95,980 57	-105,276 48 -95,980 55	21AUG01	21AUG01	1 096852 - 02	-105,276 48	CT BTC
** EUR **	347	-1,415,974 12 -1,302,130 18	-1,415,974 12 1,302,032 04	22AUG01	22AUG01	1 087429 -98 14	-1,415,974 12	CT BTC
** EUR **	350	-117,808 85 -107,995 41	-117,808 85 -108,030 88	23AUG01	23AUG01	1 090849 35 47	-117,808 85	CT BTC
** EUR **	370	-1,635,336 04 -1,509,006 54	-1,635,336 04 -1,509,006 55	18SEP01	18SEP01	1 083717 - 01	-1,635,336 04	CT BTC
** EUR **	394	-456,157 88 -410,017 39	-456,157 88 -410,017 40	19OCT01	19OCT01	1 112533 01	-456,157 88	CT BTC
** EUR **	411	11,452 50 10,091 37	11,452 50 10 308 97	13NOV01	13NOV01	1 134881 -217 60	11,452 50	CT

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 BUYS	
							SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	443	570,220 76 503,875 48	570,220 76 505,765 05	16JAN02	16JAN02	1 131670 -1,889 57	570,220 76	CT
** EUR **	447	557,974 42 491,631 24	557,974 42 493,108 46	17JAN02	17JAN02	1 134945 -1,477 22	557 974 42	CT
** EUR **	454	20,027 55 17 405 94	20,027 55 17,405 98	06FEB02	06FEB02	1 150616 - 04	20,027 55	CT
** EUR **	464	-1,299,164 91 -1,131,053 10	-1,299,164 91 -1,131 053 11	20FEB02	20FEB02	1 148633 -1,299,164 91 01	-1,299,164 91	CT BTC
** EUR **	482	3,817 50 3,340 31	3,817 50 3,356 72	08APR02	08APR02	1 142857 -16 41	3,817 50	CT
** EUR **	486	492,751 19 433,497 69	492 751 19 433,497 68	09APR02	09APR02	1 136687 01	492,751 19	CT
** EUR **	517	151,087 50 136,416 95	151 087 50 134,507 04	29APR02	29APR02	1 107542 1,909 91	151,087 50	CT
** EUR **	520	18,108 75 16,599 38	18,108 75 16 121 48	06MAY02	06MAY02	1 090929 477 90	18,108 75	CT
** EUR **	564	34,357 50 31,289 39	34,357 50 31,422 71	13MAY02	13MAY02	1 098056 133 32	34,357 50	CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECURITY CN/LS BASE COST BASE SEC TY CN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY					
** EUR **	568 16,338.00 15,052.20	16,338.00 14,999.50	20MAY02 20MAY02	1.085423 52.70	16,338.00 CT
** EUR **	570 561,147.28 519,959.23	561,147.28 519,251.93	22MAY02 22MAY02	1.079214 707.30	561,147.28 CT
** EUR **	572 527,289.44 486,925.28	527,289.44 487,080.61	24MAY02 24MAY02	1.082896 -155.33	527,289.44 CT
** EUR **	575 15,736.80 14,690.46	15,736.80 14,550.33	27MAY02 27MAY02	1.086012 -39.88	15,736.80 CT
** EUR **	577 66,690.00 61,925.00	66,690.00 61,614.90	28MAY02 28MAY02	1.076968 310.10	66,690.00 CT
** EUR **	579 64,275.45 60,351.44	64,275.45 59,562.16	03JUN02 03JUN02	1.065019 789.30	64,275.45 CT
** EUR **	581 561,523.70 530,373.25	561,523.70 530,373.25	10JUN02 10JUN02	1.058649 42.12	561,523.70 CT
** EUR **	584 2,353.43 2,222.34	2,353.43 2,223.84	17JUN02 17JUN02	1.058985 -1.50	2,353.43 CT
** EUR **	586 800,103.19 758,937.65	800,103.19 758,691.01	18JUN02 18JUN02	1.054241 246.64	800,103.19 CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECURITY CN/LS BASE COST BASE SEC TY CN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY					
** EUR **	615 524,171.55 500,295.45	524,171.55 499,939.15	19JUN02 19JUN02	1.047724 356.30	524,171.55 CT
** EUR **	616 68,245.50 64,795.31	68,245.50 65,090.52	24JUN02 24JUN02	1.021711 1,704.79	68,245.50 CT
** EUR **	618 342,515.75 336,573.21	342,515.75 336,573.03	26JUN02 26JUN02	1.017656 18	342,515.75 CT
** EUR **	620 179,009.40 176,941.83	179,009.40 176,941.80	27JUN02 27JUN02	1.011685 0.5	179,009.40 CT
EUR TOTAL	999,023.41 995,217.31	999,023.41 991,136.56		4,080.75	4,080.75
GBP - POUND STERLING					
** GBP **	308 61,669.15 86,823.96	61,669.15 86,848.66	09JUL01 09JUL01	0.710278 -24.70	61,669.15 CT
** GBP **	323 -232,078.71 -330,735.46	-232,078.71 -330,735.42	31JUL01 31JUL01	0.701705 -02	-232,078.71 CT BTC
** GBP **	328 -115,778.69 -165,922.44	-115,778.69 -165,922.43	01AUG01 01AUG01	0.697788 -01	-115,778.69 CT BTC

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	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS				NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	330	-434,197 83 -619,730 17	-434,197 83 -619,730 18	03AUG01	03AUG01	0 700624		-434,197 83	CT BTC
++ GBP ++	336	-85,936 46 -121,763 39	-85,936 46 -121,763 40	07AUG01	07AUG01	0 705766		-85,936 46	CT BTC
++ GBP ++	340	-242,913 21 -345,398 46	-242,913 21 -345,398 45	09AUG01	09AUG01	0 703284		-242,913 21	CT BTC
++ GBP ++	342	-117,808 85 -170,233 67	-117,808 85 -170,233 66	20AUG01	20AUG01	0 692042		-117,808 85	CT BTC
++ GBP ++	349	117,808 85 170,233 67	117,808 85 171,233 76	20AUG01	20AUG01	0 692042		117,808 85	CT
++ GBP ++	348	1,511,158 33 2,197,450 77	1,511,158 33 2,196,450 68	22AUG01	22AUG01	0 687687		1,511,158 33	CT
++ GBP ++	375	1,158,485 15 1,697,991 33	1,158,485 15 1,698,176 18	20SEP01	20SEP01	0 682268		1,158,485 15	CT
++ GBP ++	377	367,417 74 534,482 56	367,417 74 534,962 96	21SEP01	21SEP01	0 687427		367,417 74	CT
++ GBP ++	379	48,763 38 71,204 26	48,763 38 71,152 95	24SEP01	24SEP01	0 684838		48,763 38	CT

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	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS				NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	380	145,517 86 212,485 08	145,517 86 212,331 97	24SEP01	24SEP01	0 684838		145,517 86	CT
++ GBP ++	384	88,481 07 130,124 77	88,481 07 130,124 78	25SEP01	25SEP01	0 679971		88,481 07	CT
++ GBP ++	402	-15,938 08 -23,142 87	-15,938 08 22,909 38	12OCT01	12OCT01	0 688682		-15,938 08	CT BTC
++ GBP ++	395	-144,083 42 -207,105 38	-144,083 42 -212,907 55	19OCT01	19OCT01	0 695701		-144,083 42	CT BTC
++ GBP ++	409	39,862 67 58,075 92	39,862 67 57,902 30	05NOV01	05NOV01	0 686389		39,862 67	CT
++ GBP ++	416	-217,381 49 -306,736 20	-217,381 49 -306,736 21	19NOV01	19NOV01	0 708692		-217,381 49	CT BTC
++ GBP ++	419	10,790 35 15,244 61	10,790 35 15,225 73	26NOV01	26NOV01	0 707814		10,790 35	CT
++ GBP ++	431	4,394 40 6,394 29	4,594 40 6,346 62	17DEC01	17DEC01	0 687238		4,394 40	CT
++ GBP ++	456	-174,429 88 -249,861 95	-174,429 88 -249,861 98	12FEB02	12FEB02	0 698105		-174,429 88	CT BTC

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE (CURR GN/LS)	SHS/PAR	NET	UTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS			NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	466	26,556.60	26,556.60	04MAR02	04MAR02	0.702617	26,556.60		CT
		37,796.69	37,428.06			1.68.63			
** GBP **	470	4,446.00	4,446.00	11MAR02	11MAR02	0.703062	4,446.00		CT
		6,323.77	6,327.77			-4.00			
** GBP **	538	9,612.80	9,612.80	28MAY02	28MAY02	0.684041	9,612.80		CT
		14,052.96	13,988.51			64.45			
** GBP **	543	24,640.65	24,640.65	05JUN02	05JUN02	0.686036	24,640.65		CT
		35,917.43	35,857.00			60.43			
** GBP **	556	9,788.29	9,788.29	10JUN02	10JUN02	0.684463	9,788.29		CT
		14,500.69	14,277.97			22.72			
** GBP **	585	25,622.40	25,622.40	17JUN02	17JUN02	0.676407	25,622.40		CT
		37,880.15	37,374.91			505.24			
** GBP **	595	126,402.52	126,402.52	26JUN02	26JUN02	0.656750	126,402.52		CT
		192,466.72	192,466.73			-01			
** GBP **	611	279,861.03	279,861.03	28JUN02	28JUN02	0.655888	279,861.03		CT
		426,690.27	426,690.28			01			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE (CURR GN/LS)	SHS/PAR	NET	UTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS			NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
GBP TOTAL									
		2,280,732.62	2,280,732.62						
		3,405,309.93	3,399,169.16			6.140.77		6,140.77	
GRD - CREEK DRAINAGE									
** GRD **	439	1.00	-1.00	15DEC01	15DEC01	379.560011	1.00		CT BTC
		00	-01			01			
GRD TOTAL									
		1.00	-1.00						
		00	01			01		01	
JPY - JAPANESE YEN									
** JPY **	296	1,601,612.00	1,601,612.00	02JUL01	02JUL01	124.214996	1,601,612.00		CT
		12,893.87	12,889.58			4.29			
** JPY **	309	158,950.00	158,950.00	09JUL01	09JUL01	125.419998	158,950.00		CT
		1,267.34	1,279.22			-11.88			
** JPY **	327	136,510,789.00	136,510,789.00	01AUG01	01AUG01	124.864998	136,510,789.00		CT
		1,093,267.06	1,093,291.83			-24.77			
** JPY **	334	572,937.00	572,937.00	06AUG01	06AUG01	123.849998	572,937.00		CT
		3,011.20	2,986.79			24.41			
** JPY **	360	2,698,238.00	2,698,238.00	31AUG01	31AUG01	118.735001	2,698,238.00		CT
		22,724.87	22,698.49			26.38			

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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)							
GBP - POUND STERLING							
	-36,160 18	-36,160 16		00	- 02		
++ GBP ++	403 -3,601 80 -5,156 34	-3,601 80 5,156 35	26OCT01	26OCT01	0 698519	3,601 80	MR BTC
++ GBP ++	412 -10,790 35 -15,439 38	10,790 35 15,439 42	16NOV01	16NOV01	0 698885	10,790 35	MR BTC
++ GBP ++	430 -4,394 40 -6,346 61	-4,394 40 -6,346 57	13DEC01	13DEC01	0 692401	-4,394 40	MR BTC
++ GBP ++	465 26,556 60 -37,628 05	-26,556 60 37,628 07	28FEB02	28FEB02	0 705766	26,556 60	MR BTC
++ GBP ++	528 -9,612 80 14,002 01	-9,612 80 -14,002 02	22MAY02	22MAY02	0 686530	-9,612 80	MR BTC
GBP TOTAL	79,524 58 114,766 58	-79,524 58 -114,766 61		00		03	03
MISCELLANEOUS DISBURSMENT							
GBP POUND STERLING							
++ GBP ++	408 412 53 599 28	412 53 599 22	01NOV01	01NOV01	0 688373	412 53	MD

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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)							
GBP - POUND STERLING							
GBP TOTAL	412 53 599 28	412 53 599 22		00		06	06
FOREIGN CASH TOTAL	12,061,263 90	12,066,494 26		00	-5,230 36		-5,230 36

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	113,826 94 71,992 25	36,128 59	108,120 84
EQUITY TOTAL		113,826 94 71,992 25	36,128 59	108,120 84
CURRENCY TOTAL		113,826 94 71,992 25	36,128 59	108,120 84

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	113,826 94 71,992 25	36,128 59	108,120 84
EQUITY TOTAL		113,826 94 71,992 25	36,128 59	108,120 84
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	62 31	62 31
FOREIGN CASH TOTAL		00 00	62 31	62 31
CURRENCY TOTAL		113,826 94 71,992 25	36,190 90	108,183 15

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	192,711 72 177,505 01	131,835 51	309,340 52
	RIGHTS	20,110 54 17,254 36	00	17,254 36
=====				
	EQUITY TOTAL	212,742 26 194,759 37	131,835 51	326,594 88
=====				
	CURRENCY TOTAL	212,742 26 194,759 37	131,835 51	326,594 88
=====				

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,739,883 47 -1,587,403 10	-282,604 38	-1,870,007 48
=====				
	EQUITY TOTAL	-1,739,883 47 -1,587,403 10	-282,604 38	1,870,007 48
=====				
	CURRENCY TOTAL	-1,739,883 47 -1,587,403 10	282,604 38	-1,870,007 48
=====				

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-1,547,171 75 -1,409,898 09	-150,768 87	-1,560,666 96
	RIGHTS	20,050 54 17,254 36	00	17,254 36
EQUITY TOTAL				
		-1,527,141 21 -1,392,643 73	-150,768 87	-1,543,412 60
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-6,637 49	-6,637 49
	CURRENCY TRADES SPOTS	00 00	4,080 75	4,080 75
	MISCELLANEOUS RECEIPT	00 00	- 01	- 01
FOREIGN CASH TOTAL				
		00 00	-2,556 75	-2,556 75
CURRENCY TOTAL				
		-1,527,141 21 -1,392,643 73	-153 325 42	-1,545,969 35

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	932,898 11 915,063 33	133,962 26	1,049,025 59
EQUITY TOTAL				
		932,898 11 915,063 33	133,962 26	1,049,025 59
CURRENCY TOTAL				
		932,898 11 915,063 33	133,962 26	1,049,025 59

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,885,595 66 -2,765 561 12 =====	-817,413 33 =====	3 582 974 45 =====
	EQUITY TOTAL	1,885 595 66 2 765 561 12	-817 413 33	3 582 974 45
	CURRENCY TOTAL	1 885 595 66 2,765 561 12 =====	-817 413 33 =====	-3 582 974 45 =====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-952 697 55 -1 850 497 79 =====	-683 451 07 =====	-2,533 948 86 =====
	EQUITY TOTAL	-952,697 55 -1,850,497 79	-683,451 07	-2,533,948 86
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-10,490 66	-10,490 66
	CURRENCY TRADES SPOTS	00 00	6,140 77	6,140 77
	MISCELLANEOUS RECEIPT	00 00	03	03
	MISCELLANEOUS DISBURSEMENT	00 00 =====	06 =====	06 =====
	FOREIGN CASH TOTAL	00 00	-4,349 80	-4,349 80
	CURRENCY TOTAL	-952 697 55 -1,850 497 79 =====	-687,800 87 =====	-2,538,298 66 =====

GRD USD	GREEK DRACHMA US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	01	01
FOREIGN CASH TOTAL				
		00 00	01	01
CURRENCY TOTAL				
		00 00	01	01

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	71,674,772 00 581,297 88	132,807 44	714,105 32
EQUITY TOTAL				
		71,674,772 00 581,297 88	132,807 44	714,105 32
CURRENCY TOTAL				
		71,674,772 00 581,297 88	132,807 44	714,105 32

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-205,968,724 00 -1,614,209 48 =====	-406,625 26 =====	-2,020,834 74 =====
	EQUITY TOTAL	-205,968,724 00 -1,614,209 48	-406,625 26	2,020,834 74
	CURRENCY TOTAL	-205,968,724 00 -1,614,209 48 =====	-406,625 26 =====	-2,020,834 74 =====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-134,293,952 00 -1,032,911 60 =====	273,817 82 =====	1,306,729 42 =====
	EQUITY TOTAL	-134,293,952 00 -1,032,911 60	-273,817 82	-1,306,729 42
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	4,486 04	-4,486 04
	CURRENCY TRADES SPOTS	00 00 =====	-2,615 02 =====	2,615 02 =====
	FOREIGN CASH TOTAL	00 00	-7,101 06	7,101 04
	CURRENCY TOTAL	134,293,952 00 -1,032,911 60 =====	280,918 88 =====	1,313,850 48 =====

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	6,012 76	6,012 76
	CURRENCY TRADES SPOTS	00 00	-6 54	-6 54
FOREIGN CASH TOTAL		00 00	6,006 22	6,006 22
CURRENCY TOTAL		00 00	6,006 22	6,006 22

SEK USD	SWEDISH KRONA US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	2,708 72	2,708 72
	CURRENCY TRADES SPOTS	00 00	- 01	- 01
FOREIGN CASH TOTAL		00 00	2,708 71	2,708 71
CURRENCY TOTAL		00 00	2,708 71	2,708 71

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	COMMON STOCK	3,592,846 95	00	3,592,846 95
	DEPOSITORY RECEIPTS	55,998 51	00	55,998 51
	EQUITY TOTAL	3,648,845 46	00	3,648,845 46
	CURRENCY TOTAL	3,648,845 46	00	3,648,845 46

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-11,398,063 49	00	-11,398,063 49
	DEPOSITORY RECEIPTS	-1,751 81	00	-1,751 81
	EQUITY TOTAL	-11,399,815 30	00	-11,399,815 30
	CURRENCY TOTAL	-11,399,815 30	00	-11,399,815 30

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-7,805,216 54	00	-7,805,216 54
	DEPOSITORY RECEIPTS	54,246 70	00	54,246 70
	EQUITY TOTAL	-7,750,969 84	00	-7,750,969 84
	CURRENCY TOTAL	-7,750,969 84	00	-7,750,969 84

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN	
GROSS GAINS				
EQUITY				
	COMMON STOCK	5,338,705 42	434,733 80	5,773,439 22
	DEPOSITORY RECEIPTS	55,998 51	00	55,998 51
	RIGHTS	17,254 36	00	17,254 36
	EQUITY TOTAL	5,411,958 29	434,733 80	5,846,692 09
	CURRENCY TOTAL	5,411,958 29	434,733 80	5,846,692 09

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-17,365,237.19	-1,506,642.97	-18,871,880.16
DEPOSITORY RECEIPTS	-1,751.81	00	-1,751.81
EQUITY TOTAL	-17,366,989.00	1,506,642.97	-18,873,631.97
CURRENCY TOTAL	-17,366,989.00	1,506,642.97	18,873,631.97

FUND GAIN/LOSS TOTALS	BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-17,026,531.77	-1,071,909.17	-18,098,440.94
DEPOSITORY RECEIPTS	54,246.70	00	54,246.70
RIGHTS	17,254.36	00	17,254.36
EQUITY TOTAL	-11,955,030.71	-1,071,909.17	-13,026,939.88
FOREIGN CASH			
SECURITY SETTLEMENTS	00	12,892.71	-12,892.71
CURRENCY TRADES SPOTS	00	7,662.27	7,662.27
MISCELLANEOUS RECEIPT	00	02	02
MISCELLANEOUS DISBURSEMENT	00	06	06
FOREIGN CASH TOTAL	00	-5,230.36	-5,230.36
CURRENCY TOTAL	-11,955,030.71	-1,077,139.53	13,032,170.24

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	63,868,551.40	76,966,992.34	4,550,544.520	125
DEPOSITORY RECEIPTS	898,172.84	843,926.16	33,000.732	4
RIGHTS	17,254.36	00	74,374.000	2
TOTAL	64,783,978.62	77,810,918.50	4,657,919.252	131
FOREIGN CASH				
SECURITY SETTLEMENTS	3,830,436.62	3,826,850.90	N/A	N/A
SECURITY SETTLEMENTS	6,748,581.51	6,761,474.22	N/A	N/A
CURRENCY TRADES			N/A	N/A
CURRENCY TRADES	8,324,652.84	8,330,158.84	N/A	N/A
SPOTS	5,426,987.24	5,419,324.97	N/A	N/A
MISCELLANEOUS RECEIP	114,904.13	114,904.15	N/A	N/A
MISCELLANEOUS RECEIP	-114,904.13	-114,904.15	N/A	N/A
MISCELLANEOUS DISBUR	599.28	599.22	N/A	N/A
TOTAL	24,331,257.49	24,338,408.15	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-3,830,436.62	-3,826,850.90	-2,702,475.39	12
CURRENCY TRADES	-8,324,652.84	-8,330,158.84	-12,774,390.00	19
MISCELLANEOUS RECEIP	-114,904.13	-114,904.15	-79,681.70	8
TOTAL	-12,269,993.59	-12,271,913.89	-15,556,547.09	39

RUN DATE 17JUL02

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USD

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO
INTERIM MBS PAYDOWN REPORT
JULY 1 2001 TO MINE 30, 2002

PAGE 21
AS-OF DATE 30JUN2002

FUND MUST BE AN ID FUND TO QUALIFY FOR THIS REPORT **

RUN DATE 17 JUL 2002

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT COST	FX RATE PAY DT	TRD DIS OF ORIG BUYERS LAST RECEIPT DATE NET SLC GNLS
CMO						
USD - US DOLLAR						
126690K54	CMBS INC 1,500,000.00 3,959.51	MTG 1994 8.125 00	6.500 997560326	25JUN2009 01MAY02	1.000000	09APR02 TO 09APR02 -127.60
126690K54	CMBS INC 1,500,000.00 48,913.17	MTG 1994 8.103 55	6.500 966751544	25JUN2009 01JUN02	1.000000	09APR02 TO 09APR02 1,576.30
23321P6X1	DLJ MTG ACCEP CORP 2,000,000.00 73,408.32	FNT SER 2 5.610 23	6.240 502741120	27FEB2029 01APR02	1.000000	08MAR02 TO 08MAR02 -1,210.09
23321P6X1	DLJ MTG ACCEP CORP 2,000,000.00 59,463.50	FNT SLR 2 5.228 51	6.240 473009370	27FEB2029 01MAY02	1.000000	08MAR02 TO 08MAR02 -980.22
23321P6X1	DLJ MTG ACCEP CORP 2,000,000.00 81,740.11	FNT SER 2 4.919 29	6.240 432139315	27FEB2029 01JUN02	1.000000	08MAR02 TO 08MAR02 -1,347.43
FHLMC						
USD - US DOLLAR						
31280MRL3 E66791	FED HM LN PC 1,147,420.00 19,464.72	E66791 3.287 41	6.500 511966899	01APR2012 01JUL01	1.000000	31JUL00 TO 31JUL00 520.07
31280MRL3 E66791	FED HM LN PC 1,147,420.00 15,202.28	E66791 3.181 97	6.500 498717801	01APR2012 01AUG01	1.000000	31JUL00 TO 31JUL00 406.18
31280MRL3 E66791	FED HM LN PC 1,147,420.00 38,434.79	E66791 3.099 62	6.500 465221096	01APR2012 01SEP01	1.000000	31JUL00 TO 31JUL00 1,026.92
31280MRL3 E66791	FED HM LN PC 1,147,420.00 13,181.21	E66791 2.891 45	6.500 453733401	01APR2012 01OCT01	1.000000	31JUL00 TO 31JUL00 452.18

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT COST	FX RATE PAY DT	TRD DIS OF ORIG BUYERS LAST RECEIPT DATE NET SLC GNLS
(CONTINUED)						
USD - US DOLLAR						
31280MRL3 E66791	FED HM LN PC 1,147,420.00 23,290.10	E66791 2.820 04	6.500 435435603	01APR2012 01NOV01	1.000000	31JUL00 TO 31JUL00 622.28
31280MRL3 E66791	FED HM LN PC 1,147,420.00 29,098.58	E66791 2.693 88	6.500 408075495	01APR2012 01DEC01	1.000000	31JUL00 TO 31JUL00 777.47
31280MRL3 E66791	FED HM LN PC 1,147,420.00 33,659.45	E66791 2.536 27	6.500 378740696	01APR2012 01JAN02	1.000000	31JUL00 TO 31JUL00 899.33
31280MRL3 E66791	FED HM LN PC 1,147,420.00 13,719.93	E66791 2.353 95	6.500 366785496	01APR2012 01FEB02	1.000000	31JUL00 TO 31JUL00 366.58
31280MRL3 E66791	FED HM LN PC 1,147,420.00 3,833.18	E66791 2.279 64	6.500 363442802	01APR2012 01MAR02	1.000000	31JUL00 TO 31JUL00 102.42
31280MRL3 E66791	FED HM LN PC 1,147,420.00 19,804.59	E66791 2.258 86	6.500 366182696	01APR2012 01APR02	1.000000	31JUL00 TO 31JUL00 529.15
31280MRL3 E66791	FED HM LN PC 1,147,420.00 23,768.80	E66791 2.151 40	6.500 325467701	01APR2012 01MAY02	1.000000	31JUL00 TO 31JUL00 635.07
31280MRL3 E66791	FED HM LN PC 1,147,420.00 37,341.41	E66791 2.022 84	6.500 292923898	01APR2012 01JUN02	1.000000	31JUL00 TO 31JUL00 997.71
31280MYTB E67022	FED HM LN PC 1,219,680.00 17,954.91	E67022 2.006 42	7.500 248472099	01JUN2012 01JUL01	1.000000	31JUL00 TO 31JUL00 -151.49
31280MYTB E67022	FED HM LN PC 1,219,680.00 19,222.16	E67022 1.894 10	7.500 232712096	01JUN2012 01AUG01	1.000000	31JUL00 TO 31JUL00 -162.19
31280MYTB E67022	FED HM LN PC 1,219,680.00 3,722.34	E67022 1.773 96	7.500 229660197	01JUN2012 01SEP01	1.000000	31JUL00 TO 31JUL00 -31.41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	COST	LAST SFC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST							NET AMOUNT	RECEIPT DATE NET SEC GN/LS
(CONTINUED)										
USD - US DOLLAR										
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	11,101 04	1,219,680 00	1,750 70	220558597	01OCT01		11,194 70	-93 66		-93 66
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	11,621 72	1,219,680 00	1,681 32	211030098	01NOV01		11,719 78	-98 06		-98 06
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	1,853 06	1,219,680 00	1,608 68	209510797	01DEC01		1,868 70	-15 64		-15 64
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	25,837 21	1,219,680 00	1,597 10	188327200	01JAN02		26,055 21	-218 00		-218 00
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	9,593 76	1,219,680 00	1,435 62	180461399	01FEB02		9,674 71	-80 95		-80 95
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	3,151 04	1,219,680 00	1,375 66	177877902	01MAR02		3,177 63	-26 59		-26 59
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	14,163 17	1,219,680 00	1,355 96	166265700	01APR02		14,282 67	-119 50		-119 50
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	6,522 24	1,219,680 00	1,267 44	160918199	01MAY02		6,577 27	-55 03		-55 03
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	1,257 98	1,219,680 00	1,226 68	159886798	01JUN02		1,268 59	-10 61		-10 61
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	13,417 11	927,910 00	2,832 63	549116401	01JUL01		13,058 62	358 49		358 49
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	4,862 90	927,910 00	2,759 96	543875699	01AUG01		4,732 97	129 93		129 93

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	COST	LAST SFC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST							NET AMOUNT	RECEIPT DATE NET SEC GN/LS
(CONTINUED)										
USD - US DOLLAR										
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	5,352 83	927,910 00	2,733 62	558107003	01SEP01		5,209 81	143 02		143 02
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	3,719 07	927,910 00	2,704 61	534098996	01OCT01		3,619 70	99 37		99 37
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	7,903 19	927,910 00	2 684 49	525581802	01NOV01		7,692 03	211 16		211 16
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	18 329 56	927,910 00	2,641 67	505828205	01DEC01		17,839 82	489 74		489 74
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	35,151 46	927,910 00	2,542 38	447945802	01JAN02		34,212 25	939 21		939 21
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	18,914 06	927,910 00	2,351 97	447562295	01FEB02		18,408 70	505 36		505 36
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	19,543 36	927,910 00	2,249 53	426500598	01MAR02		19,021 18	522 18		522 18
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	11,298 32	927,910 00	2,143 67	414324503	01APR02		10,996 44	301 88		301 88
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	8 693 31	927,910 00	2,082 47	404955803	01MAY02		8,461 04	232 27		232 27
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000				31JUL00 TO 31JUL00
	9 041 37	927,910 00	2,035 38	395212003	01JUN02		8,799 80	241 57		241 57
31337MLD6		FEDERAL HOME LN MTC	PREASSIGN	6 000	15SEP2022	1 000000				07MAR02 TO 07MAR02
	51,291 00	6,000,000 00	30 000 00	991451500	01JUN02		52,689 48	-1,398 48		-1,398 48

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG LAST RECEIPT DATE NET SEC GN/LS	BUYS
FNMA									
USD - US DOLLAR									
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01JUL01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	262 35	346 32		064189760	608 67	263 74		-1 39	1 39
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01AUG01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	3 343 81	331 43		060845950	3,675 24	3,361 57		-17 76	-17 76
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01SEP01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	236 78	306 46		060609170	543 24	238 04		-1 26	-1 26
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01OCT01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	249 02	303 84		060360150	552 86	250 34		-1 32	1 32
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01NOV01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	249 85	302 45		060110300	552 30	251 18		-1 33	-1 33
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01DEC01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	1 229 24	301 10		058881060	1,530 34	1 235 77		6 53	-6 53
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01JAN02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	250 90	294 80		058630160	545 70	252 23		-1 33	1 33
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01FEB02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	2 780 82	293 35		055849340	3,074 17	2,795 59		-14 77	-14 77
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01MAR02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	347 39	279 11		054501950	624 50	349 24		-1 85	-1 85
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01APR02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	2 297 04	277 18		053204910	2,574 22	2 309 24		-12 20	-12 20

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG LAST RECEIPT DATE NET SEC GN/LS	BUYS
(CONTINUED)									
USD - US DOLLAR									
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01MAY02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	246 99	265 68		052957920	512 67	248 30		1 31	-1 31
51360FC7	004567 FNMA POOL	1,000,000.00	004567	1.000 01OCT2023	01JUN02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	3 319 54	264 38		049638380	3 583 92	3 337 18		-17 64	-17 64
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01JUL01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	5,081 90	410 58		080082944	3 492 48	3 098 27		-16 37	-16 37
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01AUG01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	1 075 59	378 62		078908294	1 454 21	1,081 30		5 71	-5 71
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01SEP01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	2 062 19	360 97		076644178	2 423 16	2,073 15		-10 96	10 96
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01OCT01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	316 16	336 22		076313085	650 38	315 83		-1 67	-1 67
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01NOV01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	421 31	321 48		075634553	942 99	624 61		-3 30	-3 30
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01DEC01	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	1 812 57	309 10		073655047	2 121 67	1,822 20		9 63	9 63
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01JAN02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	615 06	293 66		072983541	908 72	618 33		3 27	3 27
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01FEB02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	1 045 03	271 87		071842065	1,316 90	1 050 58		5 55	-5 55
51360Q74	013206 FNMA POOL	915,668.00	013206	1.000 01AUG2025	01MAR02	1,000,000.00	1.000000	31JUL00 TO 31JUL00	
	1 671 25	253 54		070016894	1,924 79	1,680 13		-8 88	8 88

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG RECEIPT DATE NET SEC GN/LS	BUY'S
(CONTINUED)									
USD - US DOLLAR									
31360QU74	013206 FNMA POOL	915,668 00	013206	1 000	01AUG2025		1 000000	31JUL00 TO 31JUL00	
	497 02	235 51		069474099	01APR02	499 66		-2 64	-2 64
31360QU74	013206 FNMA POOL	915,668 00	013206	1 000	01AUG2025		1 000000	31JUL00 TO 31JUL00	
	842 46	233 26		068554050	01MAY02	846 94		-4 48	-4 48
31360QU74	013206 FNMA POOL	915,668 00	013206	1 000	01AUG2025		1 000000	31JUL00 TO 31JUL00	
	2,132 40	230 01		066225258	01JUN02	2 143 73		-11 33	-11 33
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	243 40	219 98		040696110	01JUL01	244 69		-1 29	-1 29
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	249 87	210 13		040446240	01AUG01	251 20		1 33	-1 33
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	346 03	202 06		040100210	01SEP01	347 87		-1 84	-1 84
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	266 96	192 08		039833250	01OCT01	268 38		-1 42	-1 42
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	268 37	183 37		039564880	01NOV01	269 80		-1 43	-1 43
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	933 14	180 05		038631740	01DEC01	938 10		-4 96	4 96
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	787 81	174 71		037843930	01JAN02	791 99		-4 18	-4 18
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	1,207 29	170 48		036636640	01FEB02	1,213 70		-6 41	-6 41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG RECEIPT DATE NET SEC GN/LS	BUY'S
(CONTINUED)									
USD - US DOLLAR									
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	280 12	165 00		036356520	01MAR02	281 61		-1 49	-1 49
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	330 78	163 70		036025740	01APR02	332 54		-1 76	-1 76
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	1,036 14	162 21		034989600	01MAY02	1,041 64		-5 50	-5 50
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	247 27	157 72		034742330	01JUN02	248 58		-1 31	-1 31
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	58 62	96 74		063162555	01JUL01	58 93		- 31	- 31
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	62 83	92 57		062948214	01AUG01	63 16		- 33	- 33
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	64 70	88 42		062727492	01SEP01	65 04		- 34	- 34
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	71 21	84 29		062484563	01OCT01	71 59		- 38	- 38
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	73 85	82 04		062232627	01NOV01	74 24		- 39	- 39
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	64 61	79 81		062012213	01DEC01	64 95		- 34	- 34
3136194S4	054833 FNMA POOL	054833 293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	65 30	75 53		061789444	01JAN02	65 65		- 35	- 35

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE INTEREST	MAT DT	TRD DT	EX RATE PAY DT	TRD DIS OF ORIG BUYS LAST RECEIPT DATE NET SEC CNLS
(CONTINUED)						
USD - US DOLLAR						
3136194S4	054833 FNMA POOL 293,130 00	054833 75 03	01SEP2017	01FEB02	1 000000	31 JUL 00 TO 31 JUL 00 - 35
	65 84		061564834	140 87	66 19	
3136194S4	054833 FNMA POOL 293,130 00	054833 74 76	01SEP2017	01MAR02	1 000000	31 JUL 00 TO 31 JUL 00 - 35
	66 16		061339132	140 92	66 51	
3136194S4	054833 FNMA POOL 293,130 00	054833 74 47	01SEP2017	01APR02	1 000000	31 JUL 00 TO 31 JUL 00 - 35
	66 49		061112305	140 96	66 84	
3136194S4	054833 FNMA POOL 293,130 00	054833 74 22	01SEP2017	01MAY02	1 000000	31 JUL 00 TO 31 JUL 00 11 28
	2,124 34		053845213	2,198 56	2,135 62	-11 28
3136194S4	054833 FNMA POOL 293,130 00	054833 65 35	01SEP2017	01JUN02	1 000000	31 JUL 00 TO 31 JUL 00 - 33
	62 58		053651724	127 93	62 91	
31362M2N7	065581 FNMA POOL 418,909 00	065581 744 61	01AUG2028	01JUL01	1 000000	31 JUL 00 TO 31 JUL 00 -4 10
	772 66		106820192	1,017 27	776 76	
31362M2N7	065581 FNMA POOL 418,909 00	065581 231 05	01AUG2028	01AUG01	1 000000	31 JUL 00 TO 31 JUL 00 -3 88
	731 19		105074729	962 24	735 07	
31362M2N7	065581 FNMA POOL 418,909 00	065581 219 90	01AUG2028	01SEP01	1 000000	31 JUL 00 TO 31 JUL 00 7 83
	1 474 58		101554681	1,494 48	1 482 41	-7 83
31362M2N7	065581 FNMA POOL 418,909 00	065581 203 78	01AUG2028	01OCT01	1 000000	31 JUL 00 TO 31 JUL 00 6 58
	1 239 07		098596831	1 442 85	1 245 65	-6 58
31362M2N7	065581 FNMA POOL 418,909 00	065581 190 14	01AUG2028	01NOV01	1 000000	31 JUL 00 TO 31 JUL 00 2 02
	380 35		097688877	570 49	382 37	-2 02
31362M2N7	065581 FNMA POOL 418,909 00	065581 182 65	01AUG2028	01DEC01	1 000000	31 JUL 00 TO 31 JUL 00 -5 91
	1,113 19		095031522	1,295 84	1 119 10	-5 91

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE INTEREST	MAT DT	TRD DT	EX RATE PAY DT	TRD DIS OF ORIG BUYS LAST RECEIPT DATE NET SEC CNLS
(CONTINUED)						
USD - US DOLLAR						
31362M2N7	065581 FNMA POOL 418,909 00	065581 173 30	01AUG2028	01JAN02	1 000000	31 JUL 00 TO 31 JUL 00 -3 49
	656 76		093463735	830 06	660 25	3 49
31362M2N7	065581 FNMA POOL 418,909 00	065581 159 14	01AUG2028	01FEB02	1 000000	31 JUL 00 TO 31 JUL 00 -5 29
	996 47		091085008	1 155 63	1 001 74	5 29
31362M2N7	065581 FNMA POOL 418,909 00	065581 146 87	01AUG2028	01MAR02	1 000000	31 JUL 00 TO 31 JUL 00 -3 60
	677 50		089467712	824 37	681 10	-3 60
31362M2N7	065581 FNMA POOL 418,909 00	065581 158 52	01AUG2028	01APR02	1 000000	31 JUL 00 TO 31 JUL 00 -7 12
	1 340 17		086268521	1,478 69	1 347 29	-7 12
31362M2N7	065581 FNMA POOL 418,909 00	065581 132 72	01AUG2028	01MAY02	1 000000	31 JUL 00 TO 31 JUL 00 4 56
	858 12		084220057	990 84	842 68	-4 56
31362M2N7	065581 FNMA POOL 418,909 00	065581 129 51	01AUG2028	01JUN02	1 000000	31 JUL 00 TO 31 JUL 00 3 53
	664 85		082632958	794 34	668 38	-3 53
31362M2Q0	065583 FNMA POOL 36,180 00	065583 23 61	01SEP2028	01JUL01	1 000000	31 JUL 00 TO 31 JUL 00 - 60
	112 80		118330292	136 41	113 40	- 60
31362M2Q0	065583 FNMA POOL 36,180 00	065583 22 11	01SEP2028	01AUG01	1 000000	31 JUL 00 TO 31 JUL 00 36
	68 37		116440974	90 48	68 73	- 36
31362M2Q0	065583 FNMA POOL 36,180 00	065583 21 05	01SEP2028	01SEP01	1 000000	31 JUL 00 TO 31 JUL 00 - 51
	96 24		113780541	117 29	96 75	51
31362M2Q0	065583 FNMA POOL 36,180 00	065583 19 72	01SEP2028	01OCT01	1 000000	31 JUL 00 TO 31 JUL 00 - 40
	75 06		111705914	94 78	75 44	- 40
31362M2Q0	065583 FNMA POOL 36,180 00	065583 18 59	01SEP2028	01NOV01	1 000000	31 JUL 00 TO 31 JUL 00 37
	69 25		109791873	87 84	69 62	37

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01DEC01	1 000000	31JUL00 TO 31JUL00	
109 09	17 73	106776672					- 58
				126 82	109 67		- 58
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01JAN02	1 000000	31JUL00 TO 31JUL00	
84 21	16 82	104449143					- 45
				101 03	84 66		- 45
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01FEB02	1 000000	31JUL00 TO 31JUL00	
101 82	15 36	101634881					- 54
				117 18	102 36		- 54
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01MAR02	1 000000	31JUL00 TO 31JUL00	
47 65	14 15	100317855					- 25
				61 80	47 90		- 25
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01APR02	1 000000	31JUL00 TO 31JUL00	
81 07	13 45	098077114					- 43
				94 52	81 50		43
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01MAY02	1 000000	31JUL00 TO 31JUL00	
93 49	13 09	095493090					- 50
				106 58	93 99		- 50
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01JUN02	1 000000	31JUL00 TO 31JUL00	
68 91	12 73	093588446					- 37
				81 64	68 28		- 37
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01JUL01	1 000000	31JUL00 TO 31JUL00	
147 04	318 21	090360342					- 78
				465 25	147 82		- 78
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01AUG01	1 000000	31JUL00 TO 31JUL00	
160 39	305 01	090114999					- 85
				465 40	161 24		- 85
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01SEP01	1 000000	31JUL00 TO 31JUL00	
171 26	294 31	089853030					- 91
				465 57	172 17		- 91
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01OCT01	1 000000	31JUL00 TO 31JUL00	
184 38	281 37	089570991					- 98
				465 75	185 36		- 98

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01NOV01	1 000000	31JUL00 TO 31JUL00	
196 39	269 55	089270581					-1 04
				465 94	197 43		-1 04
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01DEC01	1 000000	31JUL00 TO 31JUL00	
205 67	260 48	088955976					-1 09
				466 15	206 76		-1 09
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01JAN02	1 000000	31JUL00 TO 31JUL00	
213 20	253 16	088629852					-1 13
				466 36	214 33		-1 13
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01FEB02	1 000000	31JUL00 TO 31JUL00	
161 97	235 54	088382093					- 86
				397 51	162 83		- 86
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01MAR02	1 000000	31JUL00 TO 31JUL00	
175 33	222 35	088113898					- 93
				397 68	176 26		- 93
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01APR02	1 000000	31JUL00 TO 31JUL00	
176 18	221 68	087844402					- 94
				397 84	177 12		- 94
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01MAY02	1 000000	31JUL00 TO 31JUL00	
226 01	194 92	087498684					-1 20
				420 93	227 21		-1 20
31362VFL7 072171 FNMA POOL	072171 653,740 00		1 000 01JAN2019	01JUN02	1 000000	31JUL00 TO 31JUL00	
207 90	190 39	087180668					-1 10
				398 29	209 00		-1 10
3137IEVA0 250009 FNMA POOL	1,395,685 00	250009	6 500 01APR2009	01JUL01	1 000000	31JUL00 TO 31JUL00	
9,775 71	2,471 78	319949852					265 78
				12 247 49	9 509 93		265 78
3137IEVA0 250009 FNMA POOL	1,395,685 00	250009	6 500 01APR2009	01AUG01	1 000000	31JUL00 TO 31JUL00	
11,088 30	2,418 79	312005151					301 46
				13,507 09	10 786 84		301 46
3137IEVA0 250009 FNMA POOL	1,395,685 00	250009	6 500 01APR2009	01SEP01	1 000000	31JUL00 TO 31JUL00	
9,555 77	2,358 76	305158499					259 80
				11,914 53	9,295 97		259 80

ASSET ID SH SELL/BTI	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT	LST	FX RATE PAY DT	SEC GN/L5	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST							LAST RECEIPT DATE	NET SEC GN/L5
(CONTINUED)										
USD - US DOLLAR										
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	7 332 41	1,395,685.00	2,306.98	299904871	9 639 39	01OCT01		199 35		199 35
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	11 958 52	1,395,685.00	2,267.27	291336662	14 225 79	01NOV01		325 12		325 12
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	10 898 10	1,395,685.00	2,202.50	283528238	15,100.60	01DEC01		296 29		296 29
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	12,654 20	1,395,685.00	2,143.46	274460146	14,799.66	01JAN02		344 09		344 09
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	11,026 51	1,395,685.00	2,074.91	264559717	13 101 42	01FEB02		299 78		299 78
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	10,284 85	1,395,685.00	2,015.17	259189251	12,302.02	01MAR02		279 67		279 67
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	14 911 10	1,395,685.00	1,959.45	248505534	14,870.55	01APR02		405 40		405 40
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	8 303 16	1,395,685.00	1,878.71	242556371	14 181 87	01MAY02		225 74		225 74
31371EVA0	250009	FNMA POOL	6.500	01APR2009			1.000000		31JUL00	TO 31JUL00
	7 765 52	1,395,685.00	1,833.72	236992423	9 599 24	01JUN02		211 13		211 13
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	980 19	117,300.00	234.16	360162404	1 214 35	01JUL01		19 91		19 91
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	1 592 82	117,300.00	228.83	344581375	1,821.65	01AUG01		32 36		32 36

ASSET ID SH SELL/BTI	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT	LST	FX RATE PAY DT	SEC GN/L5	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST							LAST RECEIPT DATE	NET SEC GN/L5
(CONTINUED)										
USD - US DOLLAR										
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	912 96	117,300.00	220.21	338800255	1 135 17	01SEP01		18 54		18 54
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	789 33	117,300.00	215.27	332071099	1 004 60	01OCT01		16 03		16 03
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	1,168 44	117,300.00	210.99	322109974	1 379 43	01NOV01		23 73		23 73
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	1,722 92	117,300.00	204.67	307421824	1 927 59	01DEC01		35 00		35 00
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	1,475 98	117,300.00	195.33	295133844	1 871 31	01JAN02		34 04		34 04
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	1 488 04	117,300.00	186.26	280448081	1,674.30	01FEB02		30 23		30 23
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	668 60	117,300.00	178.18	274748167	846.78	01MAR02		13 58		13 58
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	537 33	117,300.00	174.52	270167348	711.90	01APR02		10 92		10 92
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	1 077 39	117,300.00	171.67	260982438	1,249.06	01MAY02		21 89		21 89
31371FBX9	250354	FNMA POOL	6.500	01SEP2010			1.000000		31JUL00	TO 31JUL00
	720 14	117,300.00	165.82	254843137	885.96	01JUN02		14 63		14 63
31371FQV7	250768	FNMA POOL	6.500	01OCT2011			1.000000		31JUL00	TO 31JUL00
	5 580 40	387,459.00	1,058.66	490030971	6,639.04	01JUL01		144 74		144 74

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS RECEIPT DATE NET SEC GN/LS
(CONTINUED)		USD - US DOLLAR						
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	3,236 83	1,028 46	481676977	4,265 29	01AUG01	3,152 87	83 96	83 96
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	3,220 64	1 010 91	473364768	4 231 55	01SEP01	3,137 10	83 54	83 54
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	4,112 83	993 46	462749890	5,106 29	01OCT01	4,006 15	106 68	106 68
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	4,557 23	971 19	450988052	5,528 42	01NOV01	4,439 03	118 20	118 20
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	7,642 68	946 50	431262920	8,589 18	01DEC01	7,444 45	198 23	198 23
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	5,289 59	905 12	417610921	6,194 71	01JAN02	5,152 39	137 20	137 20
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	8,519 65	876 46	395622401	9,396 11	01FEB02	8,298 67	220 98	220 98
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	8,730 49	830 31	373089720	9,560 80	01MAR02	8,504 04	226 45	226 45
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	12,326 81	783 02	341275231	13,109 83	01APR02	12,007 08	319 73	319 73
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	2,833 67	716 24	333961761	3,549 91	01MAY02	2,760 17	73 50	73 50
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011			1 000000	31JUL00 TO 31JUL00
	4,241 85	700 90	322962274	4,942 75	01JUN02	4,151 31	110 54	110 54

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS RECEIPT DATE NET SEC GN/LS
(CONTINUED)		USD - US DOLLAR						
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	13,483 43	3,232 70	413033618	16,716 13	01JUL01	13,112 63	370 80	370 80
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	20,134 05	3,165 29	399897298	23,299 34	01AUG01	19,580 36	553 69	553 69
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	13,029 01	3 064 60	391396612	16,093 61	01SEP01	12,670 71	358 30	358 30
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	5,169 22	2,999 48	388023991	8,168 70	01OCT01	5,027 07	142 15	142 15
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	12,412 28	2,973 60	379925686	15,385 88	01NOV01	12,070 94	341 34	341 34
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	52,839 69	2,911 57	345450802	55,751 26	01DEC01	51,386 60	1,453 09	1,453 09
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	59,456 89	2,647 36	306658572	62,104 25	01JAN02	57,821 82	1,635 07	1,635 07
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	15,735 72	2,350 08	296391912	18,085 80	01FEB02	15,302 99	432 73	432 73
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	14,017 35	2,271 41	287246390	16 288 76	01MAR02	13 631 87	385 48	385 48
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	8,267 83	2,201 31	281852102	10,469 14	01APR02	8,040 46	227 37	227 37
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010			1 000000	31JUL00 TO 31JUL00
	10,946 29	2,159 97	274710272	13,106 26	01MAY02	10,645 27	301 02	301 02

21A4
USD

ANNUAL

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
MBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30, 2002PAGE 17
AS-OF DATE 30JUN02

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT SEC CN/LS	LAST RECEIPT DATE	TRD DTS OF ORIG BUYERS NET SEC CN/LS
(CONTINUED)		USD - US DOLLAR					
31375FY2 332899 FNMA POOL	332899 1,532,701 00	332899	6 000 265578583	01DEC2010 01JUN02	1 000000		31JUL00 TO 31JUL00
	13,996 15	2 105 24	16,101 39	13 611 25		384 90	384 90
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 384192187	01DEC2010 01JUL01	1 000000		31JUL00 TO 31JUL00
	21,114 17	1 921 69	23,035 86	21,272 52		-158 35	-158 35
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 380702944	01DEC2010 01AUG01	1 000000		31JUL00 TO 31JUL00
	3,030 32	1 807 35	4,837 67	3,053 09		-22 73	-22 73
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 377428308	01DEC2010 01SEP01	1 000000		31JUL00 TO 31JUL00
	2 843 94	1,790 91	4,634 85	2 865 27		-21 33	-21 33
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 366752099	01DEC2010 01OCT01	1 000000		31JUL00 TO 31JUL00
	9 272 02	1,775 52	11,047 54	9,341 56		69 54	69 54
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 363418889	01DEC2010 01NOV01	1 000000		31JUL00 TO 31JUL00
	2,894 81	1,725 28	4 620 09	2,916 52		-21 71	-21 71
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 337839385	01DEC2010 01DEC01	1 000000		31JUL00 TO 31JUL00
	22,215 14	1,709 61	23,924 77	22,381 77		-166 61	-166 61
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 314225144	01DEC2010 01JAN02	1 000000		31JUL00 TO 31JUL00
	20 508 34	1,589 27	22,097 63	20,662 17		-153 81	-153 81
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 303993644	01DEC2010 01FEB02	1 000000		31JUL00 TO 31JUL00
	8 885 82	1 478 20	10,364 02	8,952 46		-66 64	66 64
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 298688402	01DEC2010 01MAR02	1 000000		31JUL00 TO 31JUL00
	4,607 47	1 430 06	6,037 53	4 642 03		-34 56	-34 56
31375EX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 275356055	01DEC2010 01APR02	1 000000		31JUL00 TO 31JUL00
	20 263 56	1,405 10	21 668 66	20 415 53		-151 97	-151 97

21A4
USD

ANNUAL

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
MBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30, 2002PAGE 18
AS-OF DATE 30JUN02

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT SEC CN/LS	LAST RECEIPT DATE	TRD DTS OF ORIG BUYERS NET SEC CN/LS
(CONTINUED)		USD - US DOLLAR					
31375FX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 263081251	01DEC2010 01MAY02	1 000000		31JUL00 TO 31JUL00
	10 460 34	1,295 34	11 955 70	10 740 31		79 95	79 95
31375FX48 332899 FNMA POOL	332899 868,475 00	332899	6 500 247993897	01DEC2010 01JUN02	1 000000		31JUL00 TO 31JUL00
	13 102 99	1,237 60	14 340 59	13 201 26		98 27	98 27
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 425810368	01APR2011 01JUL01	1 000000		31JUL00 TO 31JUL00
	844 04	547 29	1,391 55	810 44		33 61	33 61
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 422446219	01APR2011 01AUG01	1 000000		31JUL00 TO 31JUL00
	858 07	543 07	1,401 14	823 91		34 16	34 16
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 410092055	01APR2011 01SEP01	1 000000		31JUL00 TO 31JUL00
	3 151 09	538 78	3,689 87	3,024 63		125 46	124 46
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 402568894	01APR2011 01OCT01	1 000000		31JUL00 TO 31JUL00
	1 920 92	523 03	2,443 95	1 844 44		76 48	76 48
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 39721562	01APR2011 01NOV01	1 000000		31JUL00 TO 31JUL00
	2,509 65	513 42	3,023 07	2,409 73		99 92	99 92
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 385392079	01APR2011 01DEC01	1 000000		31JUL00 TO 31JUL00
	1,869 48	500 87	2 370 35	1,794 04		74 43	74 43
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 347681866	01APR2011 01JAN02	1 000000		31JUL00 TO 31JUL00
	9 618 48	491 53	10 110 01	9 234 53		382 95	382 95
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 339142251	01APR2011 01FEB02	1 000000		31JUL00 TO 31JUL00
	2 178 14	443 43	2,621 57	2 091 42		86 72	86 72
31375QX02 341887 FNMA POOL	341887 255,063 00	341887	6 000 308231848	01APR2011 01MAR02	1 000000		31JUL00 TO 31JUL00
	7,884 10	432 54	8,316 64	7,570 21		313 89	313 89

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST SEC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST						COST	NET SEC GN/LS
(CONTINUED)									
USD - US DOLLAR									
31375QXQ2	341887	FNMA POOL	6 000	01APR2011		1 000000		31JUL00	TO 31JUL00
	1,310 62	255,063 00	341887	305093431	01APR02				
			393 12	1,703 74		1,258 44	52 18		52 18
31375QXQ2	341887	FNMA POOL	6 000	01APR2011		1 000000		31JUL00	TO 31JUL00
	600 17	255,063 00	341887	300740405	01MAY02				
			386 57	986 74		576 28	23 89		23 89
31375QXQ2	341887	FNMA POOL	6 000	01APR2011		1 000000		31JUL00	TO 31JUL00
	3,224 33	255,063 00	341887	288122307	01JUN02				
			383 57	3,607 90		3,095 97	128 36		128 36
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	11,644 90	594,000 00	364683	377562255	01JUL01				
			1,376 17	13,021 07		11 557 56	87 34		87 34
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	7,443 43	594,000 00	364683	365031228	01AUG01				
			1,308 25	8,751 68		7,387 60	55 83		55 83
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	6,869 50	594,000 00	364683	353466414	01SEP01				
			1,264 83	8,134 33		6,817 98	51 52		51 52
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	7,820 41	594,000 00	364683	340300404	01OCT01				
			1,224 75	9,045 36		7,761 96	58 65		58 65
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	7,701 65	594,000 00	364683	327334663	01NOV01				
			1,179 14	8,880 79		7,643 89	57 76		57 76
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	3,540 48	594,000 00	364683	321374259	01DEC01				
			1,134 21	4,674 69		3,513 93	26 55		26 55
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	20,003 53	594,000 00	364683	287698282	01JAN02				
			1,113 56	21,117 09		19,853 50	150 03		150 03
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	12,586 84	594,000 00	364683	266508316	01FEB02				
			996 88	13,583 72		12,492 44	94 40		94 40

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST SEC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST						COST	NET SEC GN/LS
(CONTINUED)									
USD - US DOLLAR									
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	6,149 98	594,000 00	364683	256154814	01MAR02				
			923 44	7,073 42		4,103 85	46 13		46 13
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	1,186 62	594,000 00	364683	254157138	01APR02				
			887 59	2,074 21		1,177 72	8 90		8 90
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	1,299 18	594,000 00	364683	251969966	01MAY02				
			880 45	2,179 83		1,289 44	9 74		9 74
31376TCU9	364683	FNMA POOL	7 000	01NOV2011		1 000000		31JUL00	TO 31JUL00
	7,231 56	594,000 00	364683	239795622	01JUN02				
			873 07	8 104 63		7,177 32	54 24		54 24
GNMA I									
USD - US DOLLAR									
36203KK52	351416	GNMA POOL	7 000	15JAN2024		1 000000		31JUL00	TO 31JUL00
	8,322 71	754,402 00	351416	421436502	01JUL01				
			1,903 16	10,225 87		8,050 98	271 73		271 73
36203KK52	351416	GNMA POOL	7 000	15JAN2024		1 000000		31JUL00	TO 31JUL00
	7,610 67	754,402 00	351416	411348153	01AUG01				
			1,854 60	9,465 27		7,362 19	248 48		248 48
36203KK52	351416	GNMA POOL	7 000	15JAN2024		1 000000		31JUL00	TO 31JUL00
	10 035 46	754,402 00	351416	398045617	01SEP01				
			1 810 21	11,845 67		9 707 81	327 65		327 65
36203KK52	351416	GNMA POOL	7 000	15JAN2024		1 000000		31JUL00	TO 31JUL00
	6,251 49	754,402 00	351416	389758934	01OCT01				
			1,751 68	8,003 17		6 047 38	204 11		204 11
36203KK52	351416	GNMA POOL	7 000	15JAN2024		1 000000		31JUL00	TO 31JUL00
	7,435 37	754,402 00	351416	379902956	01NOV01				
			1 715 20	9,150 57		7,192 61	242 76		242 76
36203KK52	351416	GNMA POOL	7 000	15JAN2024		1 000000		31JUL00	TO 31JUL00
	11,430 25	754,402 00	351416	364751551	01DEC01				
			1,671 83	13,102 08		11,057 06	373 19		373 19

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC CN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC CN/LS
(CONTINUED) USD - US DOLLAR							
36203KK52	351416 CNMA POOL 15 401 48	754 402 00 1,405 15	351416	7 000 344336070	15 JAN2024 01 JAN02	1 000000	31 JUL00 TO 31 JUL00 502 84 502 84
36203KK52	351416 CNMA POOL 7,071 95	754 402 00 1 515 31	351416	7 000 334961824	15 JAN2024 01 FEB02	1 000000	31 JUL00 TO 31 JUL00 230 89 230 89
36203KK52	351416 CNMA POOL 10 467 04	754 402 00 1 474 05	351416	7 000 321087205	15 JAN2024 01 MAR02	1 000000	31 JUL00 TO 31 JUL00 341 74 341 74
36203KK52	351416 CNMA POOL 8 403 01	754 402 00 1 413 01	351416	7 000 309948568	15 JAN2024 01 APR02	1 000000	31 JUL00 TO 31 JUL00 274 35 274 35
36203KK52	351416 CNMA POOL 8,478 29	754 402 00 1,363 98	351416	7 000 298710143	15 JAN2024 01 MAY02	1 000000	31 JUL00 TO 31 JUL00 276 81 276 81
36203KK52	351416 CNMA POOL 8 140 40	754 402 00 1 314 53	351416	7 000 287919610	15 JAN2024 01 JUN02	1 000000	31 JUL00 TO 31 JUL00 265 78 265 78
36207K2X7	434490 CNMA POOL 4,241 79	486 000 00 2 245 54	434490	8 500 643570741	15 JAN2030 01 JUL01	1 000000	16 JAN01 TO 16 JAN01 155 09 -155 09
36207K2X7	434490 CNMA POOL 15 362 47	486 000 00 2,715 49	434490	8 500 611960740	15 JAN2030 01 AUC01	1 000000	16 JAN01 TO 16 JAN01 561 69 -561 69
36207K2X7	434490 CNMA POOL 13 049 94	486 000 00 2 106 68	434490	8 500 585109012	15 JAN2030 01 SEPT01	1 000000	16 JAN01 TO 16 JAN01 -477 14 -477 14
36207K2X7	434490 CNMA POOL 15 748 92	486 000 00 2 014 24	434490	8 500 552703827	15 JAN2030 01 OCT01	1 000000	16 JAN01 TO 16 JAN01 -575 82 575 82
36207K2X7	434490 CNMA POOL 9,144 55	486 000 00 1 902 68	434490	8 500 533846728	15 JAN2030 01 NOV01	1 000000	16 JAN01 TO 16 JAN01 -335 08 -335 08

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC CN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC CN/LS
(CONTINUED) USD - US DOLLAR							
36207K2X7	434490 CNMA POOL 187 49	486 000 00 1 857 77	434490	8 500 533460946	15 JAN2030 01 DEC01	1 000000	16 JAN01 TO 16 JAN01 6 84 -6 84
36207K2X7	434490 CNMA POOL 189 10	486 000 00 1 856 44	434490	8 500 533071851	15 JAN2030 01 JAN02	1 000000	16 JAN01 TO 16 JAN01 6 91 -6 91
36207K2X7	434490 CNMA POOL 22 931 27	486 000 00 1 855 10	434490	8 500 485888168	15 JAN2030 01 FEB02	1 000000	16 JAN01 TO 16 JAN01 838 42 -838 42
36207K2X7	434490 CNMA POOL 15 685 47	486 000 00 1,472 67	434490	8 500 453613539	15 JAN2030 01 MAR02	1 000000	16 JAN01 TO 16 JAN01 -573 50 -573 50
36207K2X7	434490 CNMA POOL 21,244 33	486 000 00 1,541 55	434490	8 500 409896810	15 JAN2030 01 APR02	1 000000	16 JAN01 TO 16 JAN01 776 82 -776 82
36207K2X7	434490 CNMA POOL 143 81	486 000 00 1 411 07	434490	8 500 409559753	15 JAN2030 01 MAY02	1 000000	16 JAN01 TO 16 JAN01 5 99 -5 99
36207K2X7	434490 CNMA POOL 4,005 57	486 000 00 1,409 91	434490	8 500 401317839	15 JAN2030 01 JUN02	1 000000	16 JAN01 TO 16 JAN01 -146 45 -146 45
36207TSH5	441620 CNMA POOL 6 605 56	377 034 00 1 379 50	441620	8 500 499021600	15 NOV2029 01 JUL01	1 000000	16 JAN01 TO 16 JAN01 241 52 -241 52
36207TSH5	441620 CNMA POOL 17,008 38	377 034 00 1 337 73	441620	8 500 443910602	15 NOV2029 01 AUC01	1 000000	16 JAN01 TO 16 JAN01 621 87 -621 87
36207TSH5	441620 CNMA POOL 14 312 83	377 034 00 1 212 23	441620	8 500 415948959	15 NOV2029 01 SEPT01	1 000000	16 JAN01 TO 16 JAN01 523 31 523 31
36207TSH5	441620 CNMA POOL 12 217 42	377 034 00 1 110 86	441620	8 500 383544932	15 NOV2029 01 OCT01	1 000000	16 JAN01 TO 16 JAN01 446 70 -446 70

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS	TRD DTS OF ORIG BUYS DATE
(CONTINUED)		USD - US DOLLAR						
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	25,871 33	1,024 32	314926903	26,895 65	01NOV01			-945 92
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	12,446 29	841 07	281915848	13,287 36	01DEC01			-455 07
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	10,197 31	752 89	254869719	10,950 20	01JAN02			-372 84
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	4,119 13	680 67	243944630	4,799 80	01FEB02			-150 61
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	2,812 92	651 49	236483977	3,464 41	01MAR02			-102 85
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	3,237 77	631 58	227896502	3,869 35	01APR02			-118 38
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	67 70	608 62	227716943	676 32	01MAY02			-2 48
36207TSH5	441620 GNMA POOL	441620	8 500	15NOV2029		1 000000		16JAN01 TO 16JAN01
	5 847 15	608 16	212208660	6,455 31	01JUN02			-213 79
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	99 16	863 09	187303540	962 25	01JUL01			-3 63
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	99 90	862 39	187149850	962 29	01AUG01			-3 65
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	100 65	861 68	186995006	962 33	01SEP01			-3 68

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS	TRD DTS OF ORIG BUYS DATE
(CONTINUED)		USD - US DOLLAR						
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	101 41	860 97	186838992	962 38	01OCT01			-3 71
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	14,161 39	860 25	165052507	15,021 64	01NOV01			-517 77
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	90 91	759 95	164912647	850 86	01DEC01			-3 32
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	91 60	759 29	164771725	850 89	01JAN02			-3 35
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	92 29	758 64	164629743	850 93	01FEB02			-3 37
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	92 97	758 00	164486714	850 97	01MAR02			-3 40
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	93 68	757 32	164342592	851 00	01APR02			-3 43
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	94 37	756 67	164197409	851 04	01MAY02			-3 45
36207YGX2	445814 GNMA POOL	445814	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	95 08	756 00	164051134	851 08	01JUN02			-3 48
36208CPM3	446928 GNMA POOL	446928	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	1,191,138 00	2,732 52	323320471	3,378 91	01JUL01			-23 63
36208CPM3	446928 GNMA POOL	446928	8 500	15JUN2027		1 000000		16JAN01 TO 16JAN01
	58,295 18	2 727 93	274379727	61,023 11	01AUG01			-2,131 42

ASSET ID	SECURITY DESCRIPTION	RATE	MAT DT	TRD DT	NET AMOUNT	INTREST	PRINCIPAL	SH SELL/BTC
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01SEP01	257803545	2,515.00	19,744.52	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01OCT01	246082021	2,175.16	14,055.10	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01NOV01	208231111	2,011.81	252.11	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01DEC01	208493606	2,059.53	298.75	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01JAN02	208231111	2,011.81	252.11	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01FEB02	208005403	2,025.74	268.85	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01MAR02	181207559	1,574.92	1,919.95	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01APR02	16752176	1,778.37	1,528.88	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01MAY02	155447045	15,838.57	14,524.84	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01JUN02	155249097	1,547.31	235.78	191,138.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01JUL01	101050180	1,179.81	31,078.61	191,138.00

USD - US DOLLAR (CONTINUED)

ASSET ID	SECURITY DESCRIPTION	RATE	MAT DT	TRD DT	NET AMOUNT	INTREST	PRINCIPAL	SH SELL/BTC
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01AUG01	100893755	1,081.06	91.77	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01SEP01	100749540	1,007.34	96.93	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01OCT01	100645540	1,064.54	57.81	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01NOV01	100576886	1,057.56	58.25	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01DEC01	100489592	1,048.95	58.68	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01JAN02	04621628	36,937.89	36,459.41	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01FEB02	046212058	266.85	26.60	672,212.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01MAY01	318096468	3,080.20	331.76	250,197.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01JUL01	309829082	3,080.35	334.25	250,197.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01AUG01	309829082	3,080.35	334.25	250,197.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01SEP01	269744713	52,807.06	50,063.55	250,197.00
36208CFM3	446928 GNMA POOL	8.500	15JUN2027	01OCT01	269535110	2,678.15	289.05	250,197.00

USD - US DOLLAR (CONTINUED)

ASSET ID SECURITY DESCRIPTION RATE MAT DT TRD DT NET AMOUNT INTREST PRINCIPAL SH SELL/BTC

FX RATE PAY DT LAST RECEIPT DATE TRD DT OF ORIG BUYS

SFC CNLS

NET SFC CNLS

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
	PRINCIPAL	ORIGINAL FACE INTEREST					
(CONTINUED)							
USD - US DOLLAR							
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	291 21	1,250,197 00	269320579		01NOV01		
		2,387 05	2,678 26			301 86	-10 65
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	293 38	1,250,197 00	269085912		01DEC01		
		2,384 99	2,678 37			304 11	-10 73
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	295 59	1,250,197 00	268849477		01JAN02		
		2,382 90	2,678 49			306 40	-10 81
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	297 81	1,250,197 00	268611266		01FEB02		
		2,380 81	2,678 62			308 70	-10 89
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	448 27	1,250,197 00	268252707		01MAR02		
		2,378 70	2,826 97			464 66	-16 39
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	303 41	1,250,197 00	268010017		01APR02		
		2,375 52	2,678 93			314 50	-11 09
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	305 67	1,250,197 00	267745520		01MAY02		
		2,373 38	2,679 05			316 85	-11 18
36208SR79	459610	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	307 96	1,250,197 00	267519190		01JUN02		
		2,371 22	2,679 18			319 22	-11 26
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	42,724 48	1,746,272 00	195301888		01JUL01		
		2,718 40	45,442 88			44,286 59	-1,562 11
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	351 38	1,746,272 00	195100671		01AUG01		
		2,415 78	2,767 16			364 23	-12 85
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	354 04	1,746,272 00	194897931		01SEP01		
		2,413 28	2,767 32			366 98	-12 94

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
	PRINCIPAL	ORIGINAL FACE INTEREST					
(CONTINUED)							
USD - US DOLLAR							
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	4,512 58	1,746,272 00	192313809		01OCT01		
		2,410 78	6,923 36			4,677 57	-164 99
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	449 09	1,746,272 00	192054638		01NOV01		
		2,378 81	2,827 90			465 51	-16 42
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	393 90	1,746,272 00	191831072		01DEC01		
		2,375 64	2,769 54			408 30	-14 40
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	396 84	1,746,272 00	191603822		01JAN02		
		2,372 84	2,769 68			411 35	-14 51
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	399 83	1,746,272 00	191374860		01FEB02		
		2,370 03	2,769 86			414 45	-14 62
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	128,039 16	1,746,272 00	118053430		01MAR02		
		2,367 20	130,406 36			132,720 59	-4,681 43
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	362 21	1,746,272 00	117846011		01APR02		
		1,460 24	1,822 45			375 45	-13 24
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	296 19	1,746,272 00	117676398		01MAY02		
		1,457 69	1,753 88			307 02	-10 83
36208SR87	459611	GNMA POOL	8 500	15NOV2027		1 000000	16JAN01 TO 16JAN01
	715 25	1,746,272 00	117266811		01JUN02		
		1,455 59	2,170 84			741 40	-26 15
36209XVUI	484927	GNMA POOL	8 500	15OCT2028		1 000000	16JAN01 TO 16JAN01
	90 57	562,866 00	184665000		01JUL01		
		736 89	827 46			93 88	-3 31
36209XVUI	484927	GNMA POOL	8 500	15OCT2028		1 000000	16JAN01 TO 16JAN01
	91 25	562,866 00	184502883		01AUG01		
		736 25	827 50			94 59	-3 34

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE INTEREST	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DIS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
(CONTINUED) USD - US DOLLAR						
36209XVU1 484927 CNMA POOL	567 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
91 93		735 61	184339558	01SEP01	95 29	3 36 3 36
56209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
92 63		734 96	184174990	01OCT01	96 02	-3 39 -3 39
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
106 18		734 30	181986348	01NOV01	110 06	-3 88 -3 88
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
94 12		733 55	183819132	01DEC01	97 56	-3 44 -3 44
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
94 82		752 88	183650673	01JAN02	98 29	-3 47 -3 47
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
61 764 05		732 21	073919316	01FEB02	64,022 30	-2 258 25 2 258 25
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
36 07		294 71	073855253	01MAR02	37 59	-1 32 -1 32
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
9 916 60		294 46	056237186	01APR02	10,279 17	362 57 362 57
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
28 41		274 22	056186712	01MAY02	29 45	-1 04 -1 04
36209XVU1 484927 CNMA POOL	562 866 00	484927	8 500 15OCT2028		1 000000	16JAN01 TO 16JAN01
28 63		224 01	056155847	01JUN02	29 68	-1 05 -1 05
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
24 150 17		2 017 23	720708417	01JUL01	25 012 43	-882 26 -882 26

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE INTEREST	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DIS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
(CONTINUED) USD - US DOLLAR						
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
26 123 03		1,846 31	648471507	01AUG01	27 078 15	955 12 -955 12
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
34,705 49		1,661 27	552512511	01SEP01	35,974 41	1 268 92 1,268 92
36210ABR7 486148 CNMA POOL	361,670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
17,312 28		1 415 45	504644897	01OCT01	17,945 26	-632 98 632 98
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
127 03		1 292 81	504293665	01NOV01	131 67	-4 64 -4 64
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
27 210 88		1,291 91	429049114	01DEC01	28 204 95	-994 87 -994 87
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
2,749 47		1 099 19	421454963	01JAN02	2 850 00	100 53 -100 53
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
21 020 20		1 079 70	363337130	01FEB02	21 788 75	-768 55 -768 55
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
8 398 19		930 81	340116542	01MAR02	8 705 25	-307 06 -307 06
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
6 028 62		871 32	323447700	01APR02	6,249 04	-220 42 -220 42
36210ABR7 486148 CNMA POOL	361 670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
5 955 79		828 62	304980230	01MAY02	6,173 55	-217 76 -217 76
36210ABR7 486148 CNMA POOL	361,670 00	486148	8 500 15MAR2030		1 000000	16JAN01 TO 16JAN01
8 224 95		786 43	284238642	01JUN02	8,525 67	-300 72 -300 72

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/L5	
(CONTINUED)						
USD - US DOLLAR						
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
50,503 39	1,830 83	583977369		31,618 67	-1,115 28	-1,115 28
		32,334 22				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
38,287 53	1,614 74	485896261		39,487 42	-1,399 89	-1,399 89
		39,902 27				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
142 19	1,343 56	485532013		147 39	-5 20	-5 20
		1,485 75				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
119 39	1,342 54	485226172		123 76	-4 37	-4 37
		1,441 93				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
120 30	1,341 69	484918000		124 70	-4 40	-4 40
		1,461 99				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
121 19	1,340 84	484607547		125 62	-4 43	-4 43
		1,462 03				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
122 10	1,339 98	484294764		126 56	-4 46	-4 46
		1,462 08				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
123 01	1,339 13	483979649		127 51	-4 50	-4 50
		1,462 14				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
123 94	1,338 25	483662152		128 47	-4 53	-4 53
		1,462 19				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
124 87	1,337 37	483342273		129 44	-4 57	-4 57
		1 462 24				
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
125 81	1,336 49	483019986		130 41	-4 60	-4 60
		1,462 30				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/L5	
(CONTINUED)						
USD - US DOLLAR						
36210EF95 489892 GNMA POOL	390,366 00	489892	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01
18,446 73	1,335 59	435252685		19,328 50	-681 77	-681 77
		19,982 32				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
186 57	2,145 32	599370475		193 39	-6 82	-6 82
		2,331 89				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
78,480 49	2,144 00	443963564		81,349 93	-2,869 44	-2,869 44
		80,624 49				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
141 11	1,588 09	443684138		146 27	-5 16	-5 16
		1,729 20				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
139 70	1,587 10	443407504		144 81	-5 11	-5 11
		1,726 80				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
38,885 48	1,586 11	366406554		40,307 23	-1,421 75	-1,421 75
		40,471 59				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
36,925 63	1,310 67	293286495		38,275 72	-1,350 09	-1,350 09
		38,236 30				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
44,981 54	1,049 12	204214138		46,626 18	-1,644 64	-1,644 64
		46,030 66				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
66 51	730 48	204082435		68 94	-2 43	-2 43
		796 99				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
67 00	730 02	203949762		69 45	-2 45	-2 45
		797 02				
36211GHC0 512427 GNMA POOL	505,000 00	512427	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01
67 48	729 56	203816138		69 95	-2 47	-2 47
		797 04				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT SEC GN/L5	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
(CONTINUED)		USD - US DOLLAR				
36211GHCO	512427 GNMA POOL	505,000 00	512427	8 500 205681465	15MAY2030 01MAY02	1 000000 16JAN01 TO 16JAN01
	68 01	729 07		797 08		70 50 -2 49
36211GHCO	512427 GNMA POOL	505 000 00	512427	8 500 205545782	15MAY2030 01JUN02	1 000000 16JAN01 TO 16JAN01
	68 52	728 58		797 10		71 03 -2 51
36211KYL2	515615 CNMA POOL	558 825 00	515615	8 500 562099959	15APR2030 01MAY01	1 000000 16JAN01 TO 16JAN01
	278 40	2,226 94		2 505 36		288 48 -10 18
36211KYL2	515615 CNMA POOL	558,825 00	515615	8 500 561623316	15APR2030 01AUG01	1 000000 16JAN01 TO 16JAN01
	266 36	2,224 98		2,491 34		276 10 9 74
36211KYL2	515615 GNMA POOL	558,825 00	515615	8 500 490271927	15APR2030 01SEP01	1 000000 16JAN01 TO 16JAN01
	59,872 94	2,225 10		42,096 04		41 550 79 1 457 85
36211KYL2	515615 CNMA POOL	558,825 00	515615	8 500 489712128	15APR2030 01OCT01	1 000000 16JAN01 TO 16JAN01
	312 83	1,940 67		2,253 50		324 27 -11 44
36211KYL2	515615 GNMA POOL	558,825 00	515615	8 500 434930058	15APR2030 01NOV01	1 000000 16JAN01 TO 16JAN01
	50 613 59	1,938 45		32,452 04		31,732 90 -1,119 31
36211KYL2	515615 GNMA POOL	558,825 00	515615	8 500 414474534	15APR2030 01DEC01	1 000000 16JAN01 TO 16JAN01
	11 451 17	1 721 60		13,152 77		11,849 12 417 95
36211KYL2	515615 GNMA POOL	558,825 00	515615	8 500 413944533	15APR2030 01JAN02	1 000000 16JAN01 TO 16JAN01
	295 06	1 640 63		1 935 69		305 85 10 79
36211KYL2	515615 CNMA POOL	558,825 00	515615	8 500 413547514	15APR2030 01FEB02	1 000000 16JAN01 TO 16JAN01
	228 57	1,638 55		1 867 12		234 93 -8 34
36211KYL2	515615 GNMA POOL	558,825 00	515615	8 500 387084811	15APR2030 01MAR02	1 000000 16JAN01 TO 16JAN01
	14 782 32	1,636 91		16,419 23		15 322 80 540 48 -540 48

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT SEC GN/L5	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
(CONTINUED)		USD - US DOLLAR				
36211KYL2	515615 CNMA POOL	558,825 00	515615	8 500 386692184	15APR2030 01APR02	1 000000 16JAN01 TO 16JAN01
	219 41	1,532 21		1,751 62		227 43 -8 02
36211KYL2	515615 GNMA POOL	558,825 00	515615	8 500 386349095	15APR2030 01MAY02	1 000000 16JAN01 TO 16JAN01
	180 55	1,530 46		1,711 21		187 15 -6 60
36211KYL2	515615 CNMA POOL	558,825 00	515615	8 500 362011506	15APR2030 01JUN02	1 000000 16JAN01 TO 16JAN01
	13 611 65	1,529 37		15,141 00		14,109 30 497 67
36211LSX1	516334 CNMA POOL	727,002 00	516334	8 500 109882395	15MAR2030 01JUL01	1 000000 16JAN01 TO 16JAN01
	29 101 90	771 99		29 873 89		30 145 94 -1,064 04
36211LSX1	516334 GNMA POOL	727,002 00	516334	8 500 065021444	15MAR2030 01AUG01	1 000000 16JAN01 TO 16JAN01
	52 614 00	565 85		33,179 85		33,806 45 -1 192 45
36211LSX1	516334 GNMA POOL	727,002 00	516334	8 500 064949133	15MAR2030 01SEP01	1 000000 16JAN01 TO 16JAN01
	58 03	334 83		372 86		39 42 -1 39
36211LSX1	516334 CNMA POOL	727 002 00	516334	8 500 064977510	15MAR2030 01OCT01	1 000000 16JAN01 TO 16JAN01
	30 26	334 57		344 85		31 37 -1 11
36211LSX1	516334 GNMA POOL	727,002 00	516334	8 500 064885557	15MAR2030 01NOV01	1 000000 16JAN01 TO 16JAN01
	30 50	334 35		364 85		31 62 -1 12
36211LSX1	516334 CNMA POOL	727,002 00	516334	8 500 027994929	15MAR2030 01DEC01	1 000000 16JAN01 TO 16JAN01
	26 819 56	334 13		27,153 69		27 800 14 980 58 -980 58
36211LSX1	516334 GNMA POOL	727 002 00	516334	8 500 027976663	15MAR2030 01JAN02	1 000000 16JAN01 TO 16JAN01
	13 28	144 16		157 46		15 77 - 49
36211LSX1	516334 GNMA POOL	727,002 00	516334	8 500 027958244	15MAR2030 01FEB02	1 000000 16JAN01 TO 16JAN01
	13 39	144 07		157 46		15 88 - 49

ASSET ID SH SELL/BIC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DIS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED)						
USD - US DOLLAR						
36212AHS7 527741 CNMA POOL	558,568.00	527741	8.500 15APR2030	01JAN02	1.000000	16JAN01 TO 16JAN01
	17,567.44	1,256.18	286045065	18,873.62	18,209.75	-642.31 -642.31
36212AHS7 527741 CNMA POOL	558,568.00	527741	8.500 15APR2030	01FEB02	1.000000	16JAN01 TO 16JAN01
	107.58	1,131.74	285852465	1,239.32	111.51	-3.93 -3.93
36212AHS7 527741 CNMA POOL	558,568.00	527741	8.500 15APR2030	01MAR02	1.000000	16JAN01 TO 16JAN01
	19,502.04	1,130.98	250938113	20,633.02	20,215.08	713.04 713.04
36212AHS7 527741 CNMA POOL	558,568.00	527741	8.500 15APR2030	01APR02	1.000000	16JAN01 TO 16JAN01
	24,529.57	992.84	207023012	25,522.41	25,424.45	-896.86 -896.86
36212AHS7 527741 CNMA POOL	558,568.00	527741	8.500 15APR2030	01MAY02	1.000000	16JAN01 TO 16JAN01
	145.47	819.09	206762578	964.56	150.79	-5.32 -5.32
36212AHS7 527741 CNMA POOL	558,568.00	527741	8.500 15APR2030	01JUN02	1.000000	16JAN01 TO 16JAN01
	80.28	818.04	206618853	898.34	85.27	-2.94 2.94
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01JUL01	1.000000	16JAN01 TO 16JAN01
	186.91	1,978.84	550787754	2,165.75	195.74	-6.83 6.83
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01AUG01	1.000000	16JAN01 TO 16JAN01
	216.40	1,977.50	550360821	2,193.90	224.51	-7.91 7.91
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01SEP01	1.000000	16JAN01 TO 16JAN01
	224.19	1,975.98	549918519	2,200.17	232.39	8.20 8.20
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01OCT01	1.000000	16JAN01 TO 16JAN01
	203.35	1,974.39	549517332	2,177.74	210.78	-7.43 7.43
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01NOV01	1.000000	16JAN01 TO 16JAN01
	13,175.75	1,972.95	523523046	15,148.70	13,657.49	-481.74 -481.74

ASSET ID SH SELL/BIC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DIS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED)						
USD - US DOLLAR						
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01DEC01	1.000000	16JAN01 TO 16JAN01
	186.43	1,879.61	523155240	2,066.04	195.25	-6.82 -6.82
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01JAN02	1.000000	16JAN01 TO 16JAN01
	39,120.41	1,878.30	445975031	40,998.71	40,550.75	1,430.34 1,430.34
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01FEB02	1.000000	16JAN01 TO 16JAN01
	69,069.27	1,601.20	309709058	70,670.47	71,594.62	2,525.35 2,525.35
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01MAR02	1.000000	16JAN01 TO 16JAN01
	52,367.14	1,111.94	245891755	33,459.10	53,529.83	-1,182.69 -1,182.69
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01APR02	1.000000	16JAN01 TO 16JAN01
	130.75	882.83	245633800	1,013.58	135.53	-4.78 -4.78
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01MAY02	1.000000	16JAN01 TO 16JAN01
	14,563.18	881.91	213551227	17,245.01	16,941.58	-598.28 598.28
36212AY33 528230 CNMA POOL	506,871.00	528230	8.500 15MAY2030	01JUN02	1.000000	16JAN01 TO 16JAN01
	122.51	766.00	213109528	888.51	124.99	-4.48 -4.48
36212BHF7 528758 CNMA POOL	422,828.00	528758	8.500 15MAY2030	01JUL01	1.000000	16JAN01 TO 16JAN01
	259.65	2,567.42	856611198	2,827.07	269.14	-9.49 -9.49
36212BHF7 528758 CNMA POOL	422,828.00	528758	8.500 15MAY2030	01AUG01	1.000000	16JAN01 TO 16JAN01
	7,010.56	2,565.58	840031029	9,476.14	7,266.88	-256.32 -256.32
36212BHF7 528758 CNMA POOL	422,828.00	528758	8.500 15MAY2030	01SEP01	1.000000	16JAN01 TO 16JAN01
	8,710.01	2,515.93	819431612	11,225.94	9,028.47	-318.46 -318.46
36212BHF7 528758 CNMA POOL	422,828.00	528758	8.500 15MAY2030	01OCT01	1.000000	16JAN01 TO 16JAN01
	10,042.92	2,454.27	795679827	12,497.14	10,410.11	-367.19 -367.19

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
14,159 71	2,383 09		762191718	01NOV01			-517 71
			16,542 80				-517 71
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
21,851 58	2,282 79		710512123	01DEC01			-798 95
			24,134 37				-798 95
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
27,710 92	2,128 01		644975025	01JAN02			-1,013 18
			29,838 93				-1,013 18
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
21,325 78	1,931 72		594538961	01FEB02			-779 72
			23,257 50				-779 72
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
11,152 98	1,780 66		568161853	01MAR02			-407 78
			12,933 64				-407 78
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
17,467 18	1,701 65		526378480	01APR02			-645 96
			19,368 83				-645 96
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
11,184 76	1,576 53		499926211	01MAY02			-408 94
			12,761 29				-408 94
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030		1 000000	16JAN01 TO 16JAN01	
6,872 45	1,497 28		483672675	01JUN02			-251 27
			8,369 73				-251 27
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
7,710 80	2,383 08		580052407	01JUL01			281 93
			10,093 88				281 93
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
8,058 46	2,328 45		565832783	01AUG01			-294 64
			10,386 91				-294 64
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
18,244 37	2,271 38		533639525	01SEP01			-667 06
			20,515 75				-667 06

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
12,868 30	2,142 15		510932657	01OCT01			-470 50
			15,010 45				-470 50
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
27,376 25	2,051 00		462625663	01NOV01			-1,000 94
			29,427 25				-1,000 94
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
11,786 81	1,857 08		441827147	01DEC01			-430 96
			13,643 89				-430 96
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
10,712 07	1,773 59		422925073	01JAN02			-391 66
			12,485 66				-391 66
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
11,517 81	1,697 73		402601223	01FEB02			-421 12
			13,215 54				-421 12
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
24,913 63	1,616 13		355110549	01MAR02			-984 03
			28,529 74				-984 03
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
17,311 64	1,425 49		324563148	01APR02			-632 96
			18,737 13				-632 96
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
6,759 11	1,302 87		312636303	01MAY02			-247 13
			8,061 98				-247 13
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030		1 000000	16JAN01 TO 16JAN01	
10,609 04	1,254 99		293916031	01JUN02			-387 89
			11,844 03				-387 89
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8 500 15NOV2030		1 000000	16JAN01 TO 16JAN01	
229 28	2,770 53		390881840	01JUL01			-8 38
			2,999 81				-8 38
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8 500 15NOV2030		1 000000	16JAN01 TO 16JAN01	
115,029 84	2,768 90		275858441	01AUG01			-4,205 78
			117,798 74				-4,205 78

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT SEC GN/L5	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
(CONTINUED)		USD - US DOLLAR				
36212GV16	533526 GNMA POOL 1,000,056 00 100,799 97	533526 1,954 11	8 500 175064116 102 754 08	15NOV2030 01SEP01	1 000000 104 485 47 -3 685 50	16JAN01 TO 16JAN01 -3,685 50
36212GV16	533526 GNMA POOL 1,000,056 00 103 67	533526 1,240 12	8 500 174960452 1,343 79	15NOV2030 01OCT01	1 000000 107 46 -3 79	16JAN01 TO 16JAN01 -3 79
36212GV16	533526 GNMA POOL 1,000,056 00 104 45	533526 1,239 37	8 500 174856008 1,343 82	15NOV2030 01NOV01	1 000000 108 27 -3 82	16JAN01 TO 16JAN01 -3 82
36212GV16	533526 GNMA POOL 1,000,056 00 105 24	533526 1,238 64	8 500 174750773 1,343 88	15NOV2030 01DEC01	1 000000 109 09 -3 85	16JAN01 TO 16JAN01 -3 85
36212GV16	533526 GNMA POOL 1,000,056 00 104 51	533526 1 237 89	8 500 174644279 1,344 44	15NOV2030 01JAN02	1 000000 110 45 3 90	16JAN01 TO 16JAN01 -3 90
36212GV16	533526 GNMA POOL 1,000,056 00 104 85	533526 1 237 13	8 500 174537405 1 343 96	15NOV2030 01FEB02	1 000000 110 74 3 91	16JAN01 TO 16JAN01 -3 91
36212GV16	533526 GNMA POOL 1,000,056 00 107 61	533526 1,234 39	8 500 174429801 1 344 00	15NOV2030 01MAR02	1 000000 111 54 3 93	16JAN01 TO 16JAN01 3 93
36212GV16	533526 GNMA POOL 1,000,056 00 108 44	533526 1 235 60	8 500 174321368 1 344 04	15NOV2030 01APR02	1 000000 112 40 -3 96	16JAN01 TO 16JAN01 -3 96
36212GV16	533526 GNMA POOL 1,000,056 00 109 29	533526 1,234 86	8 500 174212134 1 344 10	15NOV2030 01MAY02	1 000000 113 25 -3 99	16JAN01 TO 16JAN01 -3 99
36212GV16	533526 GNMA POOL 1,000,056 00 110 04	533526 1,234 07	8 500 174102100 1 344 11	15NOV2030 01JUN02	1 000000 114 06 -4 02	16JAN01 TO 16JAN01 4 02
36212YNR0	547700 GNMA POOL 648,127 00 54,312 26	547700 2,932 46	8 500 585811345 57 244 72	15AUG 2030 01JUL01	1 000000 35,566 80 -1,254 54	16JAN01 TO 16JAN01 -1,254 54

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT SEC GN/L5	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/L5
(CONTINUED)		USD - US DOLLAR				
36212YNR0	547700 GNMA POOL 648,127 00 30,138 84	547700 2 489 40	8 500 559309903 52,828 24	15AUG2030 01AUG01	1 000000 31 240 79 1 101 95	16JAN01 TO 16JAN01 -1 101 95
36212YNR0	547700 GNMA POOL 648,127 00 44,995 66	547700 2,475 91	8 500 469885763 47 471 57	15AUG2030 01SEP01	1 000000 46,640 82 -1 645 16	16JAN01 TO 16JAN01 1,645 16
36212YNR0	547700 GNMA POOL 648,127 00 24,393 91	547700 2,157 20	8 500 432248216 24 551 11	15AUG2030 01OCT01	1 000000 25,285 81 -891 90	16JAN01 TO 16JAN01 891 90
36212YNR0	547700 GNMA POOL 648,127 00 58,419 75	547700 1 984 42	8 500 342111947 60 404 17	15AUG2030 01NOV01	1 000000 60,555 72 -2 135 97	16JAN01 TO 16JAN01 2,135 97
36212YNR0	547700 GNMA POOL 648,127 00 39,095 61	547700 1 570 59	8 500 281791037 40 666 20	15AUG2030 01DEC01	1 000000 40,525 05 -1 429 44	16JAN01 TO 16JAN01 -1,429 44
36212YNR0	547700 GNMA POOL 648,127 00 8,724 19	547700 1,293 67	8 500 248327333 10 019 84	15AUG2030 01JAN02	1 000000 9,045 24 -319 05	16JAN01 TO 16JAN01 -319 05
36212YNR0	547700 GNMA POOL 648,127 00 24,546 33	547700 1,231 86	8 500 230454617 25,778 19	15AUG2030 01FEB02	1 000000 25 443 81 897 48	16JAN01 TO 16JAN01 897 48
36212YNR0	547700 GNMA POOL 648,127 00 103 49	547700 1,057 99	8 500 230294942 1 161 48	15AUG2030 01MAR02	1 000000 107 27 -3 78	16JAN01 TO 16JAN01 3 78
36212YNR0	547700 GNMA POOL 648,127 00 106 36	547700 1,057 26	8 500 230130838 1 163 62	15AUG2030 01APR02	1 000000 110 25 -3 89	16JAN01 TO 16JAN01 -3 89
36212YNR0	547700 GNMA POOL 648,127 00 24 625 29	547700 1,056 50	8 500 192136294 25,681 79	15AUG2030 01MAY02	1 000000 25 525 65 -900 36	16JAN01 TO 16JAN01 900 36
36212YNR0	547700 GNMA POOL 648,127 00 15,976 33	547700 882 08	8 500 167486295 14 858 41	15AUG2030 01JUN02	1 000000 14 560 47 -584 14	16JAN01 TO 16JAN01 -584 14

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE INTEREST	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE
(CONTINUED)						
USD - US DOLLAR						
38373WXL7	GOVERNMENT NATL MTG 2002 31 R		1 000 16JAN2031			
	2,900,000 00		908912065	16JUN02	1 000000	25APR02 TO 25APR02
	264,155 01	5,195 83	269,350 84	264,155 01		00
USD PAYDOWNS TOTAL						
	4,816,574 80	639,586 44	5,456,161 24	4,898,796 58	-82,221 78	00
USD TOTAL						
	4,816,574 80	639,586 44	5,456,161 24	4,898,796 58	-82,221 78	00
PAYDOWNS TOTAL						
	4,816,574 80	639,586 44	5,456,161 24	4,898,796 58	-82,221 78	00

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
GNMA I	3,560 33	00	3,560 33
FNMA	14,227 30	00	14,227 30
FILMC	11,409 54	00	11,409 54
FIXED INCOME TOTAL	29,197 17	00	29,197 17
CURRENCY TOTAL	29,197 17	00	29,197 17

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
CNMA 1	-102,384 65	00	-102,384 65
FNMA	1,331 05	00	1,331 05
FILMC	2,461 61	00	-2,461 61
CMO	5,241 64	00	-5,241 64
	-----	-----	-----
FIXED INCOME TOTAL	111,418 95	00	-111,418 95
CURRENCY TOTAL	-111,418 95	00	-111,418 95
	-----	-----	-----

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
CNMA 1	-98,824 32	00	-98,824 32
FNMA	12,896 25	00	12,896 25
FILMC	8,947 93	00	8,947 93
CMO	5,241 64	00	-5,241 64
	-----	-----	-----
FIXED INCOME TOTAL	82,221 78	00	-82,221 78
CURRENCY TOTAL	82,221 78	00	-82,221 78
	-----	-----	-----

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FIXED INCOME				
GNMA I	3,173,466 77	3,272,291 09	3,173,466 77	249
FNMA	771,306 21	758,409 96	771,306 21	168
FHLMC	604,317 21	595,369 28	604,317 21	37
CMO	267,484 61	272,726 25	267,484 61	5
TOTAL	4,816,574 80	4,898,796 58	4,816,574 80	459

RUN DATE: 17JUL02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
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
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS
EQUITY							
MUTUAL FUNDS							
USD - US DOLLAR							
722005808	PIMCO FDS PAC INVT MGMT SER	MTG PORTFOLIO INSTL		01APR02	04APR02	1 000000	31JUL00 TO 08AUG00
524	5,000,000 00	4,948,810 93		51,189 07		467,289 720	51,189 07
627	9,400,000 00	9,187,184 01		18APR02	19APR02	1 000000	08AUG00 TO 12MAR01
				212,815 99		864,765 410	212,815 99
700	1,920,000 00	1,864,524 12		50APR02	07MAY02	1 000000	12MAR01 TO 12MAR01
				55,475 88		175,502 740	55,475 88
033	4,000,000 00	3,960,134 11		24MAY02	28MAY02	1 000000	12MAR01 TO 14DEC01
				39,865 89		363,967 240	39,865 89
351	15,000,000 00	14,863,316 14		28JUN02	01JUL02	1 000000	14DEC01 TO 06MAY02
				134,683 84		1,358,695 450	134,683 84
722005808	TOTAL					00	496,030 67
	35,320,000 00	34,823,969 33		494,030 67			
722005832	PIMCO FDS PAC INVT MGMT SER	REAL RETURN 00 PORTF		04JUN02	05JUN02	1 000000	31JUL00 TO 21MAR02
104	3,689,452 09	3,463,829 32		225,822 77		339,746 965	225,822 77
722005857	PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO INSTL		30OCT01	31OCT01	1 000000	28SEP00 TO 28SEP00
285	3,909,120 00	3,484,568 35		424,551 65		509 000 000	424,551 65
722005873	PIMCO FDS PAC INVT MGMT SER	INVT GRADE CORP PORT		28JUN02	01JUL02	1 000000	31JUL00 TO 21AUG00
350	11 000,000 00	11,181,277 07		-181,277 07		1,071,080 820	181,277 07

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SELTY GN/LS BASE SELTY GN/LS	TRD DT LOCAL BASE	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
USD TOTAL		53 918 772 09	52 953 644 07		965,128 02		00 965 128 02
NON-SECY ASSET-STOCK		EUR - EURO CURRENCY					
INTERNATIONAL		INTERNATIONAL					
99LKCF903	EURO CURRENCY 433	21 16 18 19	21 16 18 81	14 JUN01	14 JUN01	1 162994	07DEC00 TO 07DEC00 21 160 62
INTERNATIONAL TOTAL		21 16 18 19	21 16 18 81		00 00	- 62	- 62
EUR TOTAL		21 16 18 19	21 16 18 81		00 00	- 62	- 62
		GBP - POUND STERLING					
99LKCR904	BRITISH POUND STERLING 431	20 95 29 34	20 95 30 52	14 JUN01	14 JUN01	0 713929	03OCT00 TO 03OCT00 20 950 -1 18
GBP TOTAL		20 95 29 34	20 95 30 52		00 00	-1 18	-1 18
PREFERRED STOCK							

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SELTY GN/LS BASE SELTY GN/LS	TRD DT LOCAL BASE	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
		USD - US DOLLAR					
722005824	PIMCO FDS PAC INV MGMT 349	2,000,000 00	1,968,267 67	28 JUN02	01 JUL 02	1 000000	24 AUG00 TO 25 JUN02 185,701 070 31 752 55
USD TOTAL		2,000,000 00	1 968,267 67		31 752 55	00	31 752 55
EQUITY TOTAL		55 918,819 62	54,921,961 07		996 860 35	-1 80	996 858 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 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			NET	
FIXED INCOME									
CMO									
USD - US DOLLAR									
126690K54	CWBS INC	MTG 1994	25JUN2009	6 500	28JUN02	01JUL02	1 000000	09APR02 TO 09APR02	
303	1,494,158 97	1,493,763 26			395 71		1,447,127 32		395 71
20846QDV7	CONSECO FIN SECURITI	2000 4 MF	01MAY2032	8 310	30JAN02	04FEB02	1 000000	04AUG00 TO 04AUG00	
171	2,416,437 50	2,299,383 67			117,053 83		2,300,000 00		117,053 83
23321P6X1	DLJ MTG ACCEP CORP	FMT SER 2	27FEB2029	6 240	28JUN02	01JUL02	1 000000	08MAR02 TO 08MAR02	
409	875,622 28	878,525 73			-2,903 45		864,278 63		-2,903 45
USD TOTAL									
	4,786,218 75	4,671,672 66			114,546 09		00		114,546 09
CORPORATE BONDS									
CAD - CANADIAN DOLLAR									
775101AA6	ROGERS CANTEL INC	SR SECURE	01JUN2006	10 500	28JUN02	03JUL02	1 518700	31JUL00 TO 31JUL00	
324	780,000 00	1,153,500 00			-373,500 00		1,000,000 00		-296,501 85
	513,597 16	810,099 01			-245,934 02		-50,567 83		-296,501 85
CAD TOTAL									
	780,000 00	1,153,500 00			-373,500 00		-50,567 83		-296,501 85
	513,597 16	810,099 01			-245,934 02				
GBP - POUND STERLING									
99MCTMI15	6 MO LIBOR GBP	V12471	19MAR2006	1 000	11JAN02	18JAN02	0 692089	27APR01 TO 27APR01	
732	27,303 68	5,243 53			-22,060 15		3,200,000 00		BTC
	39,451 11	7,535 47			-31,874 73		-40 91		-31,915 64

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			NET	
(CONTINUED)									
GBP - POUND STERLING									
99MCTSTI12	IRS GBP P 6ML	P012487	19SEP2002	5 250	08MAR02	15MAR02	0 702790	27APR01 TO 27APR01	
271	24,903 23	4,010 84			-20,892 39		3,200,000 00		BTC
	35,434 81	5,763 98			-29,727 78		56 95		-29 670 83
99MCTUI17	IRS GBP 6 ML	P012529	19SEP2002	5 250	08MAR02	15MAR02	0 702790	30APR01 TO 30APR01	
273	45,300 00	64,457 00			-45,300 00		5,900,000 00		BTC
	64,457 38	64,457 38			-64,457 38		00		-64,457 38
99MUCUBI17	6 MO LIBOR (GBP)	V12562	19MAR2006	1 000	11JAN02	18JAN02	0 692089	30APR01 TO 30APR01	
797	48,429 84	00			48,429 84		5,900,000 00		BTC
	69,976 32	69,976 32			-69,976 32		00		-69,976 32
99MEFH117	IRS GBP P012909/V129 P012909		15JUN2006	5 500	14JAN02	22JAN02	0 690465	11MAY01 TO 11MAY01	
001	49,241 39	00			49,241 39		9,420,000 00		
	71,316 27	-71,316 27			71,316 27		00		71,316 27
99MEFP119	6MLB V12901/P012909	V12901	15JUN2006	1 000	14JAN02	22JAN02	0 690465	11MAY01 TO 11MAY01	
002	00	32,661 71			32,661 71		9,420,000 00		BTC
	00	46,337 15			47,303 93		-966 78		46,337 15
99MUQE116	IRS GBP	SWP015548	15JUN2006	5 500	28JAN02	04FEB02	0 710429	12DEC01 TO 12DEC01	
050	50,971 23	61,906 18			10,934 95		9,420,000 00		BTC
	71,747 11	89,407 99			15,392 04		2,268 84		17,660 88
99MUQF113	IRS GBP SWPV15532/SW SWPV15532		19MAR2006	1 000	28JAN02	04FEB02	0 710429	12DEC01 TO 12DEC01	
055	118,909 79	103,657 44			15,252 35		9,100,000 00		
	167,377 44	149,707 24			21,469 21		-3,799 01		17,678 20
GBP TOTAL									
	365,059 16	207,479 70			-28,591 98		-2,480 91		-43,035 67
	519,760 44	298,751 83			-40,554 76				
USD - US DOLLAR									
055345AD4	BCH CAYMAN IS LTD	SUB NT	15JUL2006	7 700	04JAN02	09JAN02	1 000000	31JUL00 TO 31JUL00	
661	1,497,650 00	1,452,276 00			45,374 00		1,400,000 00		45,374 00
							00		
073928JK0	BEAR STEARNS CO INC	MTM	14MAY2003	1 000	30MAY02	31MAY02	1 000000	31JUL00 TO 31JUL00	
067	1,502,325 00	1,491,375 00			10,950 00		1,500,000 00		10,950 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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DIL FUND RSN BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
17305CAA8 066	CITICORP CAP II 7.75PCT 1	01DEC2036	7.750	30MAY02	31MAY02	1.000000	31JUL00 TO 31JUL00	
	1,390,432.50	1,291,626.00		98,806.50		1,350,000.00	98,806.50	
186108BF2 065	CLEVELAND ELECT ILLUM CO	01AUG2002	7.625	30MAY02	31MAY02	1.000000	31JUL00 TO 31JUL00	
	2,114,763.00	2,165,121.00		-50,358.00		2,100,000.00	-50,358.00	
19767QAR6 393	COLUMBIA/INA HEALTHC TRANCHE 0	15JUL2001	6.875	15JUL01	16JUL01	1.000000	31JUL00 TO 31JUL00	
	1,800,000.00	1,757,466.00		42,534.00		1,800,000.00	42,534.00	
24599J9F4 624	IRS USD PD13600 V136 PD13600	17DEC2006	6.000	14DEC01	19DEC01	1.000000	11DEC01 TO 11DEC01	
	6,305,021.00	6,362,644.46		-57,623.46		6,100,000.00	-57,623.46	
318074AX9 703	FINOVA CAP CORP NT	08NOV2002	1.000	22AUG01	28AUG01	1.000000	31JUL00 TO 31JUL00	
	642,943.00	700,000.00		-57,057.00		700,000.00	-57,057.00	
42333HLJ9 740	HELLER FINL INC MTN TRANCHE T	07MAY2002	1.000	07MAY02	07MAY02	1.000000	31JUL00 TO 31JUL00	
	3,800,000.00	3,795,209.34		4,790.66		3,800,000.00	4,790.66	
4509979K9 013	IRS USD SWP015639	17JUN2007	6.000	28JAN02	30JAN02	1.000000	14DEC01 TO 14JAN02	
	410,670.00	507,740.00		97,070.00		16,900,000.00	-97,070.00	
4509979L7 235	IRS USD SWP015613	17JUN2007	6.000	12JUN02	14JUN02	1.000000	28JAN02 TO 28JAN02	
	171,000.00	72,900.00		-98,100.00		3,000,000.00	-98,100.00	
4599979A3 704	IRS USD SWP015704	17JUN2012	6.000	29APR02	01MAY02	1.000000	05APR02 TO 05APR02	
	35,136.00	4,824.00		30,312.00		1,800,000.00	30,312.00	
532537110 084	LEHMAN BROS HDQS FRM FMTN	05JUN2002	1.000	03JUN02	05JUN02	1.000000	31JUL00 TO 31JUL00	
	3,700,000.00	3,664,850.00		35,150.00		3,700,000.00	35,150.00	
59000VAA5 064	MERITA BK LTD CAP SEC S	29DEC2049	1.000	30MAY02	31MAY02	1.000000	22APR02 TO 22APR02	
	403,000.00	404,500.00		-1,420.00		400,000.00	-1,420.00	

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 CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DIL FUND RSN BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
USD TOTAL								
	23,773,020.50	23,670,531.80		-92,488.70		00	-92,488.70	
CREDIT CARD RECEIVABLE								
USD - US DOLLAR								
143762ALI 165	CHEMICAL MASTER CR I I A 1996	15SEP2008	5.980	17JUN02	17JUN02	1.000000	31JUL00 TO 31JUL00	
	1,339,304.30	1,263,153.91		76,150.39		1,270,000.00	76,150.39	
143762AN7 175	CHEMICAL MASTER CR I SER 1996	15FEB2009	7.090	14JUN02	19JUN02	1.000000	31JUL00 TO 31JUL00	
	1,535,625.00	1,412,468.75		123,156.25		1,400,000.00	123,156.25	
USD TOTAL								
	2,874,929.30	2,675,622.66		199,306.64		00	199,306.64	
FHLMI								
USD - US DOLLAR								
51280MRL3 355	FED HM LN PC E66791	01APR2012	6.500	28JUN02	01JUL02	1.000000	31JUL00 TO 31JUL00	
	349,971.14	327,126.46		22,844.68		336,106.74	22,844.68	
51294IRI4 357	FED HM LN PC F00491	01JUN2012	6.500	28JUN02	01JUL02	1.000000	31JUL00 TO 31JUL00	
	381,848.42	356,922.81		24,925.61		366,921.17	24,925.61	
51331JH27 313	FEDERAL HOME LN MTC SER 2138	15SEP2008	5.750	28JUN02	01JUL02	1.000000	01APR02 TO 01APR02	
	4,196,875.00	4,151,875.00		45,000.00		6,000,000.00	45,000.00	
51331H04 320	FEDERAL HOME LN MTC PREFASSIGN	15SEP2022	6.000	28JUN02	01JUL02	1.000000	07MAR02 TO 07MAR02	
	6,082,554.95	6,110,904.27		-28,349.32		5,948,709.00	-28,349.32	

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 RSM NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
3133T42X7	FEDERAL HOME LN MTG SER 1697 304 5,214,062 50	15JUL2008 6 000 5,153,125 00	28JUN02 01JUL02	1 000000	01APR02 TO 01APR02 5,000,000 00 60,937 50
USD TOTAL					
	18,225,312 01	18,099,953 54	125,358 47	00	125,358 47
FNMA					
USD - US DOLLAR					
01F052474	FNMA TBA JUL 15 SINGLE FAM 273 1,002,656 25	31DEC2099 5 500 997,847 22	21JUN02 18JUL02	1 000000	14JUN02 TO 14JUN02 1,000,000 00 4,809 03
01F0604A0	FNMA TBA OCT 15 SINGLE FAM 234 2,038,203 13	01DEC2099 6 000 1,998,750 00	15OCT01 18OCT01	1 000000	23AUG01 TO 23AUG01 2,000,000 00 39,453 13
	235 3,056,367 19	2,998,125 00	15OCT01 18OCT01	1 000000	23AUG01 TO 23AUG01 3,000,000 00 58,242 19
01F0604A0 TOTAL					
	5,094,570 32	4,996,875 00	97,695 32	00	97,695 32
01F060488	FNMA TBA NOV 15 SINGLE FAM 313 2,048,828 13	01NOV2016 6 000 2,032,125 00	05NOV01 19NOV01	1 000000	15OCT01 TO 15OCT01 2,000,000 00 14,703 13
	314 3,073,242 19	3,048,187 50	05NOV01 19NOV01	1 000000	15OCT01 TO 15OCT01 3,000,000 00 25,054 69
01F060488 TOTAL					
	5,122,070 32	5,080,312 50	41,757 82	00	41,757 82
01F0604C6	FNMA TBA DEC 15 SINGLE FAM 543 2,007,265 63	01DEC2099 6 000 2,043,125 24	11DEC01 18DEC01	1 000000	05NOV01 TO 05NOV01 2,000,000 00 -35,859 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 BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
	544 3,010,899 05	3,064,687 86	11DEC01 18DEC01	1 000000	05NOV01 TO 05NOV01 3,000,000 00 -53,788 81
01F0604C6 TOTAL					
	5,018,164 68	5,107,813 10	-89,648 42	00	-89,648 42
01F060410	FNMA TBA JAN 15 SINGLE FAM 599 1,995,312 50	01DEC2099 6 000 2,000 625 00	14DEC01 17JAN02	1 000000	11DEC01 TO 11DEC01 2,000,000 00 -5,312 50
	600 2,994,843 75	3,000,937 50	14DEC01 17JAN02	1 000000	11DEC01 TO 11DEC01 3,000,000 00 -6,093 75
	611 7,972,500 00	7,981,250 00	18DEC01 17JAN02	1 000000	14DEC01 TO 14DEC01 8,000,000 00 -8,750 00
01F060410 TOTAL					
	12,962,656 25	12,982,812 50	-20,156 25	00	-20,156 25
01F060428	FNMA TBA FEB 15 SINGLE FAM 044 2,020,078 13	31DEC2099 6 000 1,987,720 59	04FEB02 19FEB02	1 000000	14DEC01 TO 14DEC01 2,000 000 00 32,357 54
	045 8,087,812 50	7,950,882 36	04FEB02 19FEB02	1 000000	18DEC01 TO 18DEC01 8,000,000 00 136,930 14
	063 3,033,750 00	2,981,580 89	05FEB02 19FEB02	1 000000	14DEC01 TO 14DEC01 3,000,000 00 52,169 11
	082 4,037,500 00	3,975,441 18	07FEB02 19FEB02	1 000000	19DEC01 TO 19DEC01 4,000,000 00 62,058 82

(CONTINUED)

USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	TRD DT	LOCAL COST	BASE COST	LOCAL SECY GN/L5	BASE SECY GN/L5	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN
01F060428	TOTAL		17,179,140.63	16,895,625.02			283,515.61							00		
01F060436	FNMA TBA MAR 15 SINGLE FAN	197	3,034,218.75	3,021,231.62	31DEC2099	6.000	12,987.13		3,000,000.00	3,000,000.00	00	00	00	05FEB02		
222			8,071,250.00	8,056,617.65			14,632.35		0,000,000.00	0,000,000.00	00	00	00	06FEB02		
227			2,017,812.50	2,014,154.41			3,658.09		2,000,000.00	2,000,000.00	00	00	00	06FEB02		
244			4,023,281.25	4,028,308.82			5,027.57		4,000,000.00	4,000,000.00	00	00	00	07FEB02		
01F060444	FNMA TBA APR 15 SINGLE FAN	327	17,146,562.50	17,120,312.50	31DEC2099	6.000	26,250.00		17,000,000.00	17,000,000.00	00	00	00	06MAR02		
328			2,946,015.63	3,015,992.65			19,977.02		3,000,000.00	3,000,000.00	00	00	00	26FEB02		
335			3,987,187.50	4,021,523.53			34,136.03		4,000,000.00	4,000,000.00	00	00	00	07MAR02		
334			7,949,375.00	8,042,647.06			53,272.06		8,000,000.00	8,000,000.00	00	00	00	05MAR02		
01F060451	TOTAL		16,967,421.88	17,090,625.00			-123,203.12							00		
01F060451	FNMA TBA MAY 15 SINGLE FAN	001	16,967,421.88	17,090,625.00	01DEC2099	6.000	-123,203.12		17,000,000.00	17,000,000.00	00	00	00	19MAR02		
444			3,996,250.00	3,973,310.19			22,939.81		4,000,000.00	4,000,000.00	00	00	00	01APR02		
458			1,998,125.00	1,986,655.09			11,469.91		2,000,000.00	2,000,000.00	00	00	00	19MAR02		
01F060451	TOTAL		10,952,187.50	10,917,812.50			34,375.00							00		
01F060477	FNMA TBA JUL 15 SINGLE FAN	360	1,982,109.38	1,983,125.00	31DEC2099	6.000	10,115.62		2,000,000.00	2,000,000.00	00	00	00	13JUN01		
401			2,979,375.00	2,976,687.50			2,687.50		3,000,000.00	3,000,000.00	00	00	00	13JUN01		
01F060477	TOTAL		4,961,484.38	4,957,812.50			3,671.88							00		
01F060485	FNMA TBA AUG 15 SINGLE FAN	497	1,993,750.00	1,981,375.00	31DEC2099	6.000	12,375.00		2,000,000.00	2,000,000.00	00	00	00	10JUL01		
491			2,990,625.00	2,972,062.50			18,562.50		3,000,000.00	3,000,000.00	00	00	00	17JUL01		

AS-OF DATE 30JUN02

(CONTINUED)

USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	TRD DT	LOCAL COST	BASE COST	LOCAL SECY GN/L5	BASE SECY GN/L5	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN
01F060451	TOTAL		16,967,421.88	17,090,625.00			-123,203.12							00		
01F060451	FNMA TBA MAY 15 SINGLE FAN	001	16,967,421.88	17,090,625.00	01DEC2099	6.000	-123,203.12		17,000,000.00	17,000,000.00	00	00	00	19MAR02		
444			3,996,250.00	3,973,310.19			22,939.81		4,000,000.00	4,000,000.00	00	00	00	01APR02		
458			1,998,125.00	1,986,655.09			11,469.91		2,000,000.00	2,000,000.00	00	00	00	19MAR02		
01F060451	TOTAL		10,952,187.50	10,917,812.50			34,375.00							00		
01F060477	FNMA TBA JUL 15 SINGLE FAN	360	1,982,109.38	1,983,125.00	31DEC2099	6.000	10,115.62		2,000,000.00	2,000,000.00	00	00	00	13JUN01		
401			2,979,375.00	2,976,687.50			2,687.50		3,000,000.00	3,000,000.00	00	00	00	13JUN01		
01F060477	TOTAL		4,961,484.38	4,957,812.50			3,671.88							00		
01F060485	FNMA TBA AUG 15 SINGLE FAN	497	1,993,750.00	1,981,375.00	31DEC2099	6.000	12,375.00		2,000,000.00	2,000,000.00	00	00	00	10JUL01		
491			2,990,625.00	2,972,062.50			18,562.50		3,000,000.00	3,000,000.00	00	00	00	17JUL01		

AS-OF DATE 30JUN02

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)									
USD - US DOLLAR									
01F060485	TOTAL	4,984,375 00	4,953,437 50	30,937 50		00			30,937 50
01F060493	FNMA TBA SEP 15 SINGLE FAM	31DEC2099	6 000	23AUG01	20SEP01	1 000000	07AUG01	TO 07AUG01	
664	2,002,890 63	1,989,375 00		13,515 63		2,000,000 00			13,515 63
666	3,004,277 34	2,984,062 50		20,214 84		3,000,000 00			20,214 84
01F060493	TOTAL	5,007,167 97	4,973,437 50	53,730 47		00			33,730 47
01F062671	FNMA TBA JUL 30 SINGLE FAM	01DEC2099	6 500	28JUN02	15JUL02	1 000000	28JUN02	TO 28JUN02	
323	3,862,046 86	3,873,476 56		-11,429 70		3,800,000 00			-11,429 70
31371EVA0	FNMA POOL	250009	6 500	28JUN02	01JUL02	1 000000	31JUL00	TO 31JUL00	
311	345,237 82	321,774 04		23,463 78		330,766 77			23,463 78
31371F8X9	FNMA POOL	250354	6 500	28JUN02	01JUL02	1 000000	31JUL00	TO 31JUL00	
307	31 200 92	29,285 88		1,915 04		29,893 10			1,915 04
31371FQV7	FNMA POOL	250768	6 500	28JUN02	01JUL02	1 000000	31JUL00	TO 31JUL00	
310	150,409 28	121,888 97		8,720 31		125,134 64			8,720 31
31371KF63	FNMA POOL	254089	6 000	03APR02	16MAY02	1 000000	01APR02	TO 01APR02	
827	83,127 41	82,580 86		546 55		83,283 57			546 55
828	83,127 41	82,580 86		546 55		83,283 57			546 55
829	83,205 49	82,580 87		624 62		83,283 57			624 62

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)									
USD - US DOLLAR									
830	83,388 62	82,581 80		806 82		00	01APR02	TO 01APR02	806 82
831	83,388 62	82,581 79		806 83		00	01APR02	TO 01APR02	806 83
31371KF63	TOTAL	416,237 55	412,906 18	3,331 37		00			3,331 37
31371KP21	FNMA POOL	254341	5 500	06MAY02	18JUN02	1 000000	04APR02	TO 04APR02	
244	991,036 07	974 550 05		16,486 02		1,000,099 47			16,486 02
257	495,419 32	487,177 96		8,241 36		499,950 12			8,241 36
31371KP21	TOTAL	1,486,455 39	1,461,728 01	24 727 38		00			24,727 38
31371KP39	FNMA POOL	254342	6 000	03APR02	16MAY02	1 000000	01APR02	TO 01APR02	
832	88,452 84	87,871 28		581 56		88,419 00			581 56
833	88,452 84	87,871 28		581 56		88,419 00			581 56
834	88,535 92	87,871 28		664 64		88,419 00			664 64
835	88,730 78	87,872 27		858 51		88,420 00			858 51
836	88,730 78	87 872 27		858 51		88,420 00			858 51

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECURITY CN/L SETTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIC DIL FUND RSN NET BASE GN/L	BUY'S
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(CONTINUED)

USD - US DOLLAR

31371KP59 TOTAL

		442,903 16		439,358 38		3 544 78		00		3,544 78
31371KQ79	FNMA POOL 159	254378		01 JUL 2032	6 500	24MAY02	13JUN02	1 000000	24MAY02 TO 24MAY02	
		7 380 984 38		7,378 703 13		2 281 25		7,300,000 00		2 281 25
31375EXY2	FNMA POOL 314	332895		01DEC2010	6 000	28 JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00	
		421,299 40		395,858 59		25 440 81		407 052 56		25 440 81
31375FX48	FNMA POOL 308	352892		01DEC2010	6 500	28 JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00	
		224,799 22		214,991 80		7 807 42		215,376 50		7 807 42
31375QX02	FNMA POOL 312	341887		01APR2011	6 000	28 JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00	
		76 061 47		70 563 69		5 497 78		73 489 34		5,497 78
31376TC09	FNMA POOL 305			01NOV2011	7 000	28 JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00	
		150 050 16		141,370 30		8 679 86		142,438 60		8 679 86
3138RCFS0	FNMA POOL 837			01APR2016	6 000	05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1 001 150 09		994 900 71		6 249 38		999 900 21		6 249 38
						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1,001,150 09		994 900 71		6 249 38		999 900 21		6 249 38
						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1,001,150 09		994 900 71		6 249 38		999 900 21		6 249 38
						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1,001,150 09		994 900 71		6,249 38		999 900 21		6 249 38
						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1,001,150 09		994 900 71		6 249 38		999,900 21		6 249 38

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECURITY CN/L SETTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIC DIL FUND RSN NET BASE GN/L	BUY'S
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(CONTINUED)

USD - US DOLLAR

						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1 001 150 09		994,900 71		6,249 38		999 900 21		6 249 38
						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1,001,150 09		994,900 71		6 249 38		999,900 21		6 249 38
						05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
		1 001 150 09		994 900 71		6 249 38		999,900 21		6 249 38
3138RCFS0	TOTAL									
		8 009 200 72		7 959 205 68		49 995 04		00		49 995 04
3138BYX56	FNMA POOL 849			01MAY2017	6 000	03APR02	16MAY02	1 000000	01APR02 TO 01APR02	
		826 445 50		821 011 77		5 433 73		827,998 00		5 433 73
						03APR02	16MAY02	1 000000	01APR02 TO 01APR02	
		826,445 50		821 011 77		5 433 73		827,998 00		5 433 73
						04APR02	16MAY02	1 000000	01APR02 TO 01APR02	
		827 221 75		821 011 77		6 209 98		827 998 00		6,209 98
						04APR02	16MAY02	1 000000	01APR02 TO 01APR02	
		829 031 00		821 009 78		8 021 22		827 996 00		8 021 22
						05APR02	16MAY02	1 000000	01APR02 TO 01APR02	
		829 031 00		821,009 78		8 021 22		827,996 00		8 021 22
3138BYX56	TOTAL									
		4 138,174 75		4 105 054 87		33 119 88		00		33,119 88
31389RUC9	FNMA POOL 201			01MAY2017	5 500	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02	
		46 062 44		45 238 28		824 34		46 485 90		824 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	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
31389TCY6	FNMA POOL	01APR2017	5 500	06MAY02	18JUN02	1 000000	03APR02	TO	03APR02
202	322,384 56	316,414 99	5,769 57			00	325,352 89		5,769 57
31389TSZ6	FNMA POOL	01JUN2017	5 500	06MAY02	18JUN02	1 000000	12APR02	TO	12APR02
245	991,036 59	980,254 27	10,782 32			00	1,000,100 00		10 782 32
31389VSL2	FNMA POOL	01APR2017	5 500	06MAY02	18JUN02	1 000000	05APR02	TO	05APR02
203	913,078 21	899,976 65	13,101 56			00	921,428 66		13,101 56
204	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 75
205	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 75
206	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 75
207	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 75
208	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 75
209	990,937 35	976,718 60	14 218 75			00	999,999 85		14,218 75
210	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 75
211	990,937 35	976,718 60	14,218 75			00	999,999 85		14,218 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 COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
31389VSL2	TOTAL								
-----	8,840,577 01	8,713,725 45	126,851 56			00			126,851 56
31389W5S0	FNMA POOL	01APR2017	5 500	06MAY02	18JUN02	1 000000	03APR02	TO	03APR02
212	296,025 77	290,727 93	5,297 84			00	298,733 04		5,297 84
31389X3S0	FNMA POOL	01APR2017	5 500	06MAY02	18JUN02	1 000000	03APR02	TO	03APR02
213	77,859 03	76 631 67	1,227 36			00	78,571 08		1,227 36
218	990,936 80	975,315 81	15,620 99			00	999,999 29		15,620 99
219	990,936 80	975,315 81	15,620 99			00	999,999 29		15,620 99
220	990,936 80	975,315 81	15 620 99			00	999,999 29		15,620 99
221	990,936 80	975,315 82	15,620 98			00	999,999 29		15,620 98
222	990,936 80	975,315 82	15,620 98			00	999,999 29		15,620 98
223	990,936 80	975,315 81	15,620 99			00	999,999 29		15,620 99
224	990,936 80	975,315 82	15,620 98			00	999,999 29		15,620 98
225	990,936 80	975,315 81	15,620 99			00	999,999 29		15,620 99

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL LOST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET FUND RSN DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
31389X350 TOTAL		8,005,353.43	7,879,158.18	126,195.25		00		126,195.25
31390CWU6	FNMA POOL 226	372,428.68	365,763.49	6,665.19	06MAY02	1.000000	03APR02 TO 03APR02 375,834.68	6,665.19
	227	500,351.73	491,397.16	8,954.57	06MAY02	1.000000	03APR02 TO 03APR02 504,327.64	8,954.57
31390CWU6 TOTAL		872,780.41	857,160.65	15,619.76		00		15,619.76
31390DZW7	FNMA POOL 228	444,424.57	436,470.90	7,953.67	06MAY02	1.000000	03APR02 TO 03APR02 448,489.00	7,953.67
31390FHU6	FNMA POOL 854	999,062.50	995,000.00	4,062.50	03APR02	1.000000	19MAR02 TO 19MAR02 1,000,000.00	4,062.50
	855	999,062.50	995,000.00	4,062.50	03APR02	1.000000	19MAR02 TO 19MAR02 1,000,000.00	4,062.50
	856	999,062.50	995,000.00	4,062.50	03APR02	1.000000	19MAR02 TO 19MAR02 1,000,000.00	4,062.50
31390FHU6 TOTAL		2,997,187.50	2,985,000.00	12,187.50		00		12,187.50
31390JLN9	FNMA POOL 857	434,669.16	432,376.06	4,293.10	05APR02	1.000000	01APR02 TO 01APR02 436,124.00	4,293.10
	858	1,001,250.00	991,406.25	9,843.75	05APR02	1.000000	01APR02 TO 01APR02 1,000,000.00	9,843.75

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL LOST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET FUND RSN DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
	859	1,001,250.00	991,406.25	9,843.75	05APR02	1.000000	01APR02 TO 01APR02 1,000,000.00	9,843.75
	860	1,001,250.00	991,406.25	9,843.75	05APR02	1.000000	01APR02 TO 01APR02 1,000,000.00	9,843.75
	861	1,001,250.00	991,406.25	9,843.75	05APR02	1.000000	01APR02 TO 01APR02 1,000,000.00	9,843.75
31390JLN9 TOTAL		4,441,669.16	4,398,001.06	43,668.10		00		43,668.10
31390JST9	FNMA POOL 862	544,580.85	559,030.19	5,550.66	05APR02	1.000000	01APR02 TO 01APR02 563,876.00	5,550.66
31390KH55	FNMA POOL 246	991,036.59	974,550.57	16,486.02	06MAY02	1.000000	04APR02 TO 04APR02 1,000,100.00	16,486.02
31392CB57	FEDERAL NATL HFC ASS PREASSIGN 322	2,069,375.00	2,053,671.88	15,703.12	28JUN02	1.000000	02APR02 TO 02APR02 2,000,000.00	15,703.12
USD TOTAL		164,396,212.84	163,492,493.27	903,719.57		00		903,719.57
FNMA I		USD - US DOLLAR						
01N062423	FNMA I TBA FEB 30 SINGLE FHM 151	2,032,812.50	2,020,625.00	12,187.50	14FEB02	1.000000	30JAN02 TO 30JAN02 2,000,000.00	12,187.50
01N062431	FNMA I TBA MAR 30 SINGLE FHM 311	1,998,828.13	2,025,000.00	26,171.87	15MAR02	1.000000	14FEB02 TO 14FEB02 2,000,000.00	-26,171.87

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	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)									
USD - US DOLLAR									
01N0726A4	GNMA I TBA OCT 30 SINGLE FAM	15DEC2099	7 500	11OCT01	22OCT01	1 000000	18SEP01	TO 18SEP01	
213	8,975,914 06	8,932,396 83		43 517 23			8,600,000 00		43,517 23
214	4,174,843 75	4,154,403 17		20,240 58			4,000,000 00		20,240 58
01N0726A4	TOTAL						00		63,757 81
01N0726B2	GNMA I TBA NOV 30 SINGLE FAM	15DEC2099	7 500	16NOV01	20NOV01	1 000000	11OCT01	TO 11OCT01	
412	8,960,125 00	8,965,500 00		-5,375 00			8,600,000 00		-5,375 00
413	4,149 375 00	4,170,000 00		-20,625 00			4,000,000 00		-20,625 00
01N0726B2	TOTAL						00		-26,000 00
01N0726C0	GNMA I TBA DEC 30 SINGLE FAM	15DEC2099	7 500	11DEC01	20DEC01	1 000000	16NOV01	TO 16NOV01	
549	8,911,078 13	8,942,805 56		-31,727 43			8,600,000 00		-31,727 43
561	4,144,687 50	4,159,444 44		-14,756 94			4,000,000 00		-14,756 94
01N0726C0	TOTAL						00		-46,484 37
01N072614	GNMA I TBA JAN 30 SINGLE FAM	15DEC2099	7 500	18JAN02	24JAN02	1 000000	11DEC01	TO 11DEC01	
753	7,302,695 31	7,240,625 00		62,070 31			7,000,000 00		62,070 31
01N072622	GNMA I TBA FEB 30 SINGLE FAM	31DEC2099	7 500	07FEB02	21FEB02	1 000000	18JAN02	TO 18JAN02	
085	7,322,656 25	7,290,937 50		31,718 75			7,000,000 00		31,718 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 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			NET	
(CONTINUED)									
USD - US DOLLAR									
01N072630	GNMA I TBA MAR 30 SINGLE FAM	31DEC2099	7 500	15MAR02	21MAR02	1 000000	07FEB02	TO 07FEB02	
310	7,264,140 63	7,301,875 00		-37,734 37			7,000,000 00		-37,734 37
01N072671	GNMA I TBA JUL 30 SINGLE FAM	31DEC2099	7 500	18JUL01	24JUL01	1 000000	15JUN01	TO 15JUN01	
412	4,132,500 00	4,117,500 00		15,000 00			4,000,000 00		15,000 00
413	8,879,500 00	8,852,625 00		26,875 00			8,600,000 00		26,875 00
01N072671	TOTAL						00		41,875 00
01N072689	GNMA I TBA AUG 30 SINGLE FAM	31DEC2099	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
690	4,143,750 00	4,126,250 00		17,500 00			4,000,000 00		17,500 00
01N072697	GNMA I TBA SEP 30 SINGLE FAM	15DEC2099	7 500	18SEP01	24SEP01	1 000000	13AUG01	TO 13AUG01	
053	8,944,671 88	8,892,084 33		52,587 55			8,600,000 00		52,587 55
054	4,159,062 50	4,135,853 17		23,209 33			4,000,000 00		23,209 33
01N072697	TOTAL						00		75,796 88
01N0806A7	GNMA I TBA OCT 30 SINGLE FAM	15DEC2099	8 000	17OCT01	22OCT01	1 000000	20SEP01	TO 20SEP01	
248	2,107,890 63	2,098,125 00		9,765 63			2,000,000 00		9,765 63
01N0806B5	GNMA I TBA NOV 30 SINGLE FAM	15DEC2099	8 000	13NOV01	20NOV01	1 000000	17OCT01	TO 17OCT01	
404	2 105,985 40	2,107,500 00		-1,514 60			2,000,000 00		-1,514 60
01N0806C3	GNMA I TBA DEC 30 SINGLE FAM	15DEC2099	8 000	14DEC01	20DEC01	1 000000	13NOV01	TO 13NOV01	
593	2,094,375 00	2,106,250 00		-11,875 00			2,000,000 00		-11,875 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL BASE	STL DT SECURITY GN/L SECURITY GN/L	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L
(CONTINUED) USD - US DOLLAR							
01N0R0617	GNMA 1 TBA JAN 30 SINGLE FHM 740 2,108,828 13	15DEC2099	8.000	16JAN02	24JAN02	1.000000	14DEC01 TO 14DEC01 2,000,000 00 16,953 13
01N0R0625	GNMA 1 TBA FEB 30 SINGLE FHM 075 2,114,375 00	31DEC2099	8.000	06FEB02	21FEB02	1.000000	16JAN02 TO 16JAN02 2,000,000 00 6,250 00
01N0R0633	GNMA 1 TBA MAR 30 SINGLE FHM 508 2,100,156 25	31DEC2099	8.000	15MAR02	21MAR02	1.000000	06FEB02 TO 06FEB02 2,000,000 00 -11,718 75
01N0R0641	GNMA 1 TBA APR 30 SINGLE FHM 413 2,102,500 00	15DEC2099	8.000	01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 2,000,000 00 5,000 00
01N0R0674	GNMA 1 TBA JUL 30 SINGLE FHM 414 2,083,593 75	31DEC2099	8.000	18JUL01	24JUL01	1.000000	14JUN01 TO 14JUN01 2,000,000 00 3,593 75
01N0R0690	GNMA 1 TBA SEP 30 SINGLE FHM 066 2,100,000 00	31DEC2099	8.000	20SEP01	24SEP01	1.000000	15AUG01 TO 15AUG01 2,000,000 00 14,375 00
36200QCF9	GNMA POOL 051 568970 627,127 70	15APR2032	6.500	02APR02	31MAY02	1.000000	15MAR02 TO 15MAR02 629,582 00 98 38
36200QIC7	GNMA POOL 592 569227 27,632 70	15MAR2032	7.500	01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 26,397 43 111 36
36200QW34	GNMA POOL 593 569566 1,011,889 71	15JAN2032	7.500	01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 973,702 32 4,107 81
	598 1,039,321 82	1,035,102 65		01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 1,000,099 18 4,219 17
	599 1,039,321 82	1,035,102 65		01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 1,000,099 18 4,219 17

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL BASE	STL DT SECURITY GN/L SECURITY GN/L	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L
(CONTINUED) USD - US DOLLAR							
	600 1,039,321 82	1,035,102 65		01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 1,000,099 18 4,219 17
	601 1,039,321 82	1,035,102 65		01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 1,000,099 18 4,219 17
	602 1,039,321 82	1,035,102 65		01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 1,000,099 18 4,219 17
	603 1,039,321 82	1,035,102 65		01APR02	18APR02	1.000000	15MAR02 TO 15MAR02 1,000,099 18 4,219 17
36200QW34	TOTAL 7,747,820 63	7,218,397 80			29,422 83		29,422 83
36200RQ08	GNMA POOL 009 570263 653,114 97	15DEC2031	6.000	11APR02	21MAY02	1.000000	02APR02 TO 02APR02 667,294 99 8,497 58
36200TE53	GNMA POOL 776 571756 601,924 90	15DEC2031	7.500	19DEC01	24JAN02	1.000000	11DEC01 TO 11DEC01 582,449.25 -546 04
36201FP95	GNMA POOL 720 581048 69,366 27	15FEB2032	6.500	02APR02	13MAY02	1.000000	15MAR02 TO 15MAR02 69,638 29 10 89
36203KK52	GNMA POOL 306 351416 226,302 68	15JAN2024	7.000	28JUN02	01JUL02	1.000000	31JUL00 TO 31JUL00 217,207 13 16,187 16
36207JUV3	GNMA POOL 613 433596 315,992 90	15FEB2028	7.500	13AUG01	21AUG01	1.000000	18JUL01 TO 18JUL01 304,938 87 1,619 98
36207KXHB	GNMA POOL 614 434580 68,236 69	15OCT2029	7.500	13AUG01	21AUG01	1.000000	18JUL01 TO 18JUL01 65,849 64 349 83

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 BASE	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
36207K2X7	GNMA POOL	434690	15JAN2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
335		209,119 95	202,171 64		6,948 31		00	195,040 47		6,948 31
36207TSH5	GNMA POOL	441620	15NOV2029	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
334		85,785 59	82,935 22		2,850 37		00	80,009 88		2,850 37
36207YGX2	GNMA POOL	445814	15JUN2027	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
329		114,332 23	110,533 37		3,798 86		00	106,634 55		3,798 86
36208CPM3	GNMA POOL	446928	15JUN2027	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
330		198,272 24	191,684 36		6,587 88		00	184,923 10		6,587 88
36208C2R7	GNMA POOL	447284	15JUN2027	8 500	01MAR02	15MAR02	1 000000	16JAN01	TO	16JAN01
355		31,064 30	32,200 10		-1,135 80		00	31,064 30		-1,135 80
36208SR79	GNMA POOL	459610	15NOV2027	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
331		358,594 92	346,680 07		11,914 85		00	334,451 69		11,914 85
36208SR87	GNMA POOL	459611	15NOV2027	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
332		219,562 29	212,267 02		7,295 27		00	204,779 75		7,295 27
36208U4G9	GNMA POOL	461723	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
615		513,285 58	510,654 14		2,631 44		00	495,329 87		2,631 44
36208VFL4	GNMA POOL	461971	15DEC2030	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
616		311,988 27	310,388 82		1,599 45		00	301,074 33		1,599 45
36209FF80	GNMA POOL	470062	15FEB2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
621		175,734 19	174,835 25		900 94		00	149,588 60		900 94
36209GRJ8	GNMA POOL	471289	15OCT2031	6 500	02APR02	18APR02	1 000000	15MAR02	TO	15MAR02
605		527,970 32	527,887 50		82 82		00	530,040 79		82 82

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 BASE	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
36209QJH6	GNMA POOL	478269	15AUG2030	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
622		567,031 44	564,124 46		2,906 98		00	547,195 60		2,906 98
36209XVU1	GNMA POOL	484927	15OCT2028	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
333		33,877 87	32,752 22		1,125 45		00	31,596 96		1,125 45
36209YGF9	GNMA POOL	485398	15APR2031	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
623		521,755 29	519,080 43		2,674 86		00	503,503 50		2,674 86
36209YL22	GNMA POOL	485545	15JUN2031	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO	11DEC01
780		201,109 45	201,291 89		-182 44		00	194,602 43		-182 44
36209YRT7	GNMA POOL	485698	15AUG2031	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO	11DEC01
781		21,707 49	21,727 18		-19 69		00	21,005 13		-19 69
36209YWD6	GNMA POOL	485844	15SEP2031	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO	11DEC01
782		995,521 54	996,424 64		-903 10		00	963,310 83		-903 10
36210ABR7	GNMA POOL	486148	15MAR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
336		110,221 51	106,559 24		3,662 27		00	102,800 59		3,662 27
36210DK26	GNMA POOL	489113	15OCT2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
624		385,651 74	383,674 64		1,977 10		00	372,160 91		1,977 10
36210EF95	GNMA POOL	489892	15JUL2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO	16JAN01
344		182,173 07	176,120 10		6,052 97		00	149,907 85		6,052 97
36210JZL5	GNMA POOL	494047	15AUG2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
625		527,379 98	524,676 28		2,703 70		00	508,931 22		2,703 70
36210MPH7	GNMA POOL	496428	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO	18JUL01
626		198,537 25	197,519 42		1,017 83		00	191,592 04		1,017 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	STI DT	SFLI RATE BASE CURR CN/LS	TRD QTS OF SHS/PAR	DRG DIL FUND RSN	BUY NET BASI GN/LS
(CONTINUED)									
USD - US DOLLAR									
36210NJH3	GNMA POOL 497164 783	15AUG2030	7 500	19JUL01	24JAN02	1 000000	110F01 TO 50 138 83	110E01	-28 25
	31,146 60		31,174 85				00		-28 25
36210QX80	GNMA POOL 499403 627	15FEB2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 503,410 87	18JUL01	2 674 37
	521,459 51		518,985 14				00		
36210TVB9	GNMA POOL 502010 628	15OCT2030	7 500	15AUG01	21AUG01	1 000000	18JUL01 TO 572,437 86	18JUL01	1 978 57
	385 938 73		383 960 14				00		
36210YL45	GNMA POOL 506247 784	15JUL2030	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 377,835 08	11DEC01	354 22
	390 468 94		390,823 16				00		
36211DAE0	GNMA POOL 509505 630	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 120 788 32	18JUL01	641 69
	125,166 90		124 525 21				00		
36211DGUR	GNMA POOL 509711 631	15AUG2029	7 500	15AUG01	21AUG01	1 000000	18JUL01 TO 386,926 62	18JUL01	2 055 55
	400,952 71		398,897 16				00		
36211DPT1	GNMA POOL 509934 632	15JUN2029	7 500	15AUG01	21AUG01	1 000000	18JUL01 TO 192,807 47	18JUL01	1 024 29
	199,794 74		198,772 45				00		
36211DZ27	GNMA POOL 510290 629	15AUG2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 253 824 75	18JUL01	1,348 44
	263 025 38		261 676 94				00		
36211GHC0	GNMA POOL 512427 341	15MAY2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 102,790 62	16JAN01	5,441 92
	110 210 87		106,548 90				00		
36211KYL2	GNMA POOL 515615 358	15APR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 202,301 08	16JAN01	7 204 98
	216 904 69		209,697 71				00		
36211LC67	GNMA POOL 515893 633	15SEP2029	7 500	15AUG01	21AUG01	1 000000	18JUL01 TO 506,020 16	18JUL01	2,688 73
	524,363 39		521 675 14				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	SIL DT	SFLI RATE BASE CURR CN/LS	TRD QTS OF SHS/PAR	DRG DIL FUND RSN	BUY NET BASI GN/LS
(CONTINUED)									
USD - US DOLLAR									
36211LSX1	GNMA POOL 516334 337	15MAR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 20,271 13	16JAN01	722 16
	21,734 45		21,017 29				00		
36211L3X0	GNMA POOL 516614 339	15APR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 182,935 99	16JAN01	6 517 03
	196 139 54		189,622 51				00		
36211MSU5	GNMA POOL 517231 634	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 270,885 04	18JUL01	1 439 07
	280,704 62		279,265 55				00		
36211RXP9	GNMA POOL 520984 635	15SEP2030	8 000	15AUG01	21AUG01	1 000000	18JUL01 TO 1 999,800 81	18JUL01	5,468 21
	2,087,760 80		2,082,292 59				00		
36211SP50	GNMA POOL 521644 636	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 225 631 86	18JUL01	1 198 66
	233,811 01		232,612 35				00		
36211V416	GNMA POOL 524725 637	15MAR2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 521 457 69	18JUL01	1,707 64
	333,089 81		331 382 17				00		
36211WS18	GNMA POOL 525321 639	15SEP2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 573 808 05	18JUL01	1 985 85
	387,358 59		385,372 74				00		
36211WS66	GNMA POOL 525341 638	15OCT2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 236 212 58	18JUL01	1,254 88
	244,775 29		243 520 41				00		
36211XZJ8	GNMA POOL 526445 640	15OCT2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 383,908 90	18JUL01	2 839 52
	397,825 60		395,786 08				00		
36212AHS7	GNMA POOL 527741 340	15APR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 115,410 68	16JAN01	4 111 51
	123,741 89		119 630 38				00		
36212AY33	GNMA POOL 528230 342	15MAY2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 108,019 01	16JAN01	3 848 17
	115,816 66		111 968 49				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 SECY GN/LS 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)									
USD - US DOLLAR									
36212BMF7	GNMA POOL 343	528758	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
	219,273 44	211,987 78		7,285 66		00	204,510 35		7,285 66
362128QT3	GNMA POOL 675	528866	6 500	02APR02	18APR02	1 000000	15MAR02	TO 15MAR02	
	398,745 75	398,683 20		62 55		00	400,309 46		62 55
362128QZ9	GNMA POOL 606	528872	6 500	02APR02	18APR02	1 000000	15MAR02	TO 15MAR02	
	37,393 37	37,387 50		5 87		00	37,540 01		5 87
36212BYK3	GNMA POOL 641	529114	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
	580,388 96	577,413 51		2,975 45		00	560,085 85		2,975 45
36212C3M9	GNMA POOL 785	530105	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	18,198 80	18,215 31		16 51		00	17,609 97		-16 51
36212FBZ6	GNMA POOL 642	532056	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
	70,169 20	69,809 47		359 73		00	67,714 55		359 73
36212FZK3	GNMA POOL 345	532746	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
	178,590 34	172,656 41		5,933 93		00	166,566 33		5,933 93
36212GVY6	GNMA POOL 347	533526	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
	186,680 55	180,477 82		6,202 73		00	174,111 85		6,202 73
36212J4X1	GNMA POOL 784	535538	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	970,956 70	971,837 52		-880 82		00	939,540 80		-880 82
36212KUN1	GNMA POOL 787	536189	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	210,589 85	210,780 89		-191 04		00	203,776 09		-191 04
36212KZM8	GNMA POOL 788	536348	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	19,357 86	19,375 42		-17 56		00	18,731 52		-17 56

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 SHS/PAR	OF ORIG BUYS	
								DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
36212UFP1	GNMA POOL 789	543874	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	256,874 27	257,107 30		-233 03		00	248,562 95		-233 03
36212VJS9	GNMA POOL 790	544873	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	18,661 32	18,678 25		-16 93		00	18,057 52		-16 93
36212YNR0	GNMA POOL 346	547700	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
	116,388 52	112,521 34		3,867 18		00	108,552 39		3,867 18
36212Y2Q5	GNMA POOL 643	548083	7 500	13AUG01	23AUG01	1 000000	18JUL01	TO 18JUL01	
	376,912 65	374,980 35		1,932 30		00	363,727 53		1,932 30
36213QDD8	GNMA POOL 791	560900	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	441,858 48	442,259 32		-400 84		00	427,561 88		-400 84
36213SGF6	GNMA POOL 792	562798	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	989,456 66	990,354 27		-897 61		00	957,442 19		-897 61
36213SMZ5	GNMA POOL 793	562976	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	22,272 79	22,292 99		-20 20		00	21,552 14		-20 20
36213TB36	GNMA POOL 810	563558	6 000	11APR02	21MAY02	1 000000	02APR02	TO 02APR02	
	325,537 36	321,501 84		4,235 52		00	332,405 22		4,235 52
	011	978,652 86	965,919 75	11APR02	21MAY02	1 000000	02APR02	TO 02APR02	
				12,733 11		00	999,900 75		12,733 11
36213TB36	TOTAL								
	1,304,190 22	1,287,221 59		16,968 63		00			16,968 63
36213UMK3	GNMA POOL 794	564762	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
	31,333 75	31,362 18		-28 43		00	30,319 93		-28 43

KAUFFMAN-PIMCO
 PARTIAL INVESTMENT MGT
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRIN PAL NET	BASE PRIN PAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BURS
			LOCAL COST	BASE COST			LOCAL SECY CNLS	BASE SECY CNLS	BASE CURR CNLS	SHS/PAR
										NET BASE CNLS
21H07269	CNMA 11 TBA 01 30 JUN80S	247	10 562 666 06	10 488 218 75	200C2099	7 500	170T01	220T01	1 00000	10 100 000 00
21H07267	CNMA 11 TBA NOV 30 JUN80S	330	10 561 601 56	10 512 406 25	200C2099	7 500	06NOV01	20NOV01	1 00000	10 100 000 00
21H07265	CNMA 11 TBA DEC 30 JUN80S	596	10 407 736 38	10 556 900 00	200C2099	7 500	17DEC01	20DEC01	1 00000	10 100 000 00
21H072619	CNMA 11 TBA JAN 30 JUN80S	756	10 497 687 50	10 386 062 50	200C2099	7 500	18JAN02	24JAN02	1 00000	10 100 000 00
21H072627	CNMA 11 TBA FEB 30 JUN80S	196	10 530 039 06	10 481 906 25	310E12099	7 500	15FEB02	21FEB02	1 00000	10 100 000 00
21H072645	CNMA 11 TBA MAR 30 JUN80S	309	10 446 031 25	10 506 000 00	310E2099	7 500	15MAR02	21MAR02	1 00000	10 100 000 00
USD - US DOLLAR										
USD TOTAL			145 680 413 58	145 265 206 40						
3623UNRS TOTAL			565 972 60	566 486 03						
3623YB5	CNMA POOL	053	597 306 35	597 068 21	15AU0231	6 500	02APR02	29MAY02	1 00000	547 660 21
USD TOTAL			597 306 35	597 068 21						
USD TOTAL			145 680 413 58	145 265 206 40						

KAUFFMAN-PIMCO
 PARTIAL INVESTMENT MGT
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRIN PAL NET	BASE PRIN PAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BURS
			LOCAL COST	BASE COST			LOCAL SECY CNLS	BASE SECY CNLS	BASE CURR CNLS	SHS/PAR
										NET BASE CNLS
21H072663	CNMA 11 TBA APR 30 JUN80S	416	10 456 656 25	10 421 937 50	310E2099	7 500	15APR02	15APR02	1 00000	10 100 000 00
21H072676	CNMA 11 TBA JUL 30 JUN80S	403	10 582 686 38	10 352 500 00	310E2099	7 500	17JUL01	24JUL01	1 00000	10 100 000 00
21H072686	CNMA 11 TBA AUG 30 JUN80S	577	10 417 992 19	10 365 125 00	310E12099	7 500	15AUG01	21AUG01	1 00000	10 100 000 00
21H072692	CNMA 11 TBA SEP 30 JUN80S	067	10 502 621 88	10 396 687 50	310E2099	7 500	20SEP01	26SEP01	1 00000	10 100 000 00
USD - US DOLLAR										
USD TOTAL			104 764 512 51	104 481 563 75						
USD TOTAL			104 764 512 51	104 481 563 75						

KAUFFMAN-PIMCO
 PARTIAL INVESTMENT MGT
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRIN PAL NET	BASE PRIN PAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BURS
			LOCAL COST	BASE COST			LOCAL SECY CNLS	BASE SECY CNLS	BASE CURR CNLS	SHS/PAR
										NET BASE CNLS
21H072692	CNMA 11 TBA SEP 30 JUN80S	067	10 502 621 88	10 396 687 50	310E2099	7 500	20SEP01	26SEP01	1 00000	10 100 000 00
21H072686	CNMA 11 TBA AUG 30 JUN80S	577	10 417 992 19	10 365 125 00	310E12099	7 500	15AUG01	21AUG01	1 00000	10 100 000 00
21H072676	CNMA 11 TBA JUL 30 JUN80S	403	10 582 686 38	10 352 500 00	310E2099	7 500	17JUL01	24JUL01	1 00000	10 100 000 00
21H072663	CNMA 11 TBA APR 30 JUN80S	416	10 456 656 25	10 421 937 50	310E2099	7 500	15APR02	15APR02	1 00000	10 100 000 00
USD - US DOLLAR										
USD TOTAL			104 764 512 51	104 481 563 75						
USD TOTAL			104 764 512 51	104 481 563 75						

KAUFFMAN-PIMCO
 PARTIAL INVESTMENT MGT
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRIN PAL NET	BASE PRIN PAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BURS
			LOCAL COST	BASE COST			LOCAL SECY CNLS	BASE SECY CNLS	BASE CURR CNLS	SHS/PAR
										NET BASE CNLS
21H072692	CNMA 11 TBA SEP 30 JUN80S	067	10 502 621 88	10 396 687 50	310E2099	7 500	20SEP01	26SEP01	1 00000	10 100 000 00
21H072686	CNMA 11 TBA AUG 30 JUN80S	577	10 417 992 19	10 365 125 00	310E12099	7 500	15AUG01	21AUG01	1 00000	10 100 000 00
21H072676	CNMA 11 TBA JUL 30 JUN80S	403	10 582 686 38	10 352 500 00	310E2099	7 500	17JUL01	24JUL01	1 00000	10 100 000 00
21H072663	CNMA 11 TBA APR 30 JUN80S	416	10 456 656 25	10 421 937 50	310E2099	7 500	15APR02	15APR02	1 00000	10 100 000 00
USD - US DOLLAR										
USD TOTAL			104 764 512 51	104 481 563 75						
USD TOTAL			104 764 512 51	104 481 563 75						

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	LOCAL COST		TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
		BASE	PRINCIPAL NET			BASE	COST					
(CONTINUED)												
EUR - EURO CURRENCY												
431779110	TOTAL											
		18,413,317 43		18,249,963 66		163,353 77						
		16,494,782 27		16,497,606 20		147,473 36				-150,297 29		-2,823 93
464042113	GERMANY (FEDERAL REP 5 25PCT B			04JAN2011	5 250	09JAN01	20MAR02	1 063829		09JAN01	TO	09JAN01
343		416,024 00		414,726 26		-1,297 74		-388 25		400,000 00		BTC
		391,062 49		389,454 36		1,219 88						-1,608 13
345		416,024 00		406,509 12		9,514 88		25,307 04		14MAY01	TO	14MAY01
		391,062 49		356,811 46		8,943 99				400,000 00		34,251 03
344		1,242,881 04		1,244,178 78		1,297 74		1,200,000 00		10JAN01	TO	10JAN01
		1,166,754 95		1,168,363 08		1,218 25		389 88				BTC
												1,608 13
346		1,242,881 04		1,219,527 36		23,353 68		74,397 32		14MAY01	TO	14MAY01
		1,166,754 95		1,070,434 36		21,923 27				1,200,000 00		96,320 59
464042113	TOTAL											
		3,317,810 08		3,284,941 52		32,868 56		99,705 99				130,571 62
		3,115,634 88		2,985,063 26		30,865 63						
540158115	GERMANY (FED REP) 5 625PCT			04JAN2028	5 625	11JUL01	17JUL01	1 161103		22JUN01	TO	22JUN01
386		496,500 00		500,583 12		-4,083 12		2,102 44		500,000 00		
		427,610 64		429,024 79		-3,516 59						-1,414 15
479		505,650 00		496,198 16		9,451 84		11,338 02		11JUL01	TO	11JUL01
		447,045 07		427,350 68		8,356 37				500,000 00		19,694 39
716		511,008 60		505,252 39		5,756 21		15,915 53		03AUG01	TO	03AUG01
		467,879 47		446,693 55		5,270 39				500,000 00		21,185 92
540158115	TOTAL											
		1,513,158 60		1,502,033 67		11,124 93		29,355 99				39,466 16
		1,342,535 18		1,303,069 02		10,110 17						

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	LOCAL COST		TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
		BASE	PRINCIPAL NET			BASE	COST					
(CONTINUED)												
EUR - EURO CURRENCY												
572601115	GERMANY FED REP 4 5PCT 04			04JUL2009	4 500	11JAN01	16JAN01	1 049924		06JUN01	TO	06JUN01
440		196,440 00		193,905 00		2,535 00		18,847 71		200,000 00		
		187,099 25		165,837 08		2,414 46						21,262 17
453		1,370,600 00		1,357,335 00		13,265 00		32,712 54		19JUN01	TO	19JUN01
		1,205,236 70		1,160,859 59		11,664 57				1,400,000 00		44,377 11
715		1,383,630 58		1,370,465 22		15,165 36		49,679 76		01AUG01	TO	01AUG01
		1,266,852 15		1,205,118 19		12,054 20				1,400,000 00		61,733 96
572601115	TOTAL											
		2,950,670 58		2,921,705 22		28,965 36		101,240 01				127,573 24
		2,659,188 10		2,531,814 86		24,133 23						
588050117	GERMANY (FED REP OF) 6 25PCT 4			04JAN2030	6 250	11JUL01	17JUL01	1 161103		20JUN01	TO	20JUN01
388		270,625 00		270,825 35		200 35		2,843 79		250,000 00		
		233,075 79		230,404 55		-172 55						2,671 24
477		275,775 00		270,442 34		5,332 66		6,179 56		11JUL01	TO	11JUL01
		243,812 43		232,918 47		4,714 60				250,000 00		10,894 16
714		279,446 11		275,532 99		3,913 12		8,679 33		03AUG01	TO	03AUG01
		255,860 85		243,598 67		5,582 85				250,000 00		12,262 18
588050117	TOTAL											
		825,846 11		816,800 68		9,045 43		17,702 68				25,027 58
		732,749 27		706,921 69		8,124 90						
596788112	GERMANY (FED REPUBLIC 5 25PCT 0			04JUL2010	5 250	10JUL01	17JUL01	1 168634		21JUN01	TO	21JUN01
356		2,584,935 00		2,609,660 11		-24,725 11		3,262 77		2,550,000 00		
		2,211,928 62		2,229,823 12		-21,157 27						-17 894 50
463		2,620,125 00		2,600,133 21		19,991 79		32,867 74		10JUL01	TO	10JUL01
		2,308,722 23		2,258,238 73		17,615 76				2,550 000 00		50,483 50
718		2,644,370 12		2,600,133 20		44,236 92		122 443 22		02AUG01	TO	02AUG01
		2,421,105 27		2,258,238 73		40,503 32				2 550,000 00		162,946 54

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
596788112	TOTAL	7 849 430 12 6,941 836 12	7 809 924 52 6,746,300 58	39 503 40 36,961 81		158,573 73 195 535 54
GERMANY	TOTAL	34,870,232 92 31,286,725 82	34,585 371 27 30,770 775 61	284 861 65 259,649 10	256 281 11	515,950 21
EUR	TOTAL	34 870 232 92 31,286 725 82	34,585 371 27 30,770,775 61	284,861 65 259 649 10	256,281 11	515 950 21
USD - US DOLLAR						
313397U22	FEDERAL HOME LN MTG DISC NTS 399	01APR2002 0 010	01APR02	01APR02	1 000000	28MAR02 TO 28MAR02 10 000 000 00 00 2,022 22
313397VC2	FEDERAL HOME LN MTG DISC NTS 435	04APR2002 0 010	04APR02	04APR02	1 000000	27MAR02 TO 27MAR02 7 000 000 00 00 2,831 11
836205AG9	SOUTH AFRICA REP NT 316	25APR2012 7 375	28 JUN02	03JUL02	1 000000	18APR02 TO 18APR02 400,000 00 00 4,636 00
9128272M3	UNITED STATES TREAS INFLATION 397	15JAN2007 3 375	31OCT01	31OCT01	1 000000	27FEB01 TO 31JUL01 17,504 00 00 00
ADJC		00 00		00		00 00
ADJC-	486	00 00		30NOV01	1 000000	27FEB01 TO 31JUL01 00 647,798 00 00 00
ADJC-	655	00 00		31DEC01	1 000000	27FEB01 TO 31JUL01 00 17 500 00 00 00
ADJC-	028	00 00		31JAN02	1 000000	27FEB01 TO 31JUL01 00 10,920 00 00 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
ADJC-	276	00 00		28FEB02	1 000000	27FEB01 TO 31JUL01 00 24,192 00 00 00
	541	5,701 545 00	5 471,754 57	01APR02	1 000000	02APR02 TO 31JUL01 5 589,750 00 00 229,790 43
9128272M3	TOTAL	5,701,545 00	5 471 754 57	229,790 43		00 229,790 43
9128273A8	UNITED STATES TRFAS INFLATION 444	15JUL2002 3 625	31 JUL01	02AUG01	1 000000	19SEP00 TO 26SEP00 665,766 00 00 46,926 99
	445	791,776 09	737 513 49	31 JUL01	1 000000	02AUG01 TO 19SEP00 00 776,727 00 00 54,262 70
ADJC	115	00 00		30SEP01	1 000000	26SEP00 TO 26DEC00 00 1,475 00 00 00
ADJC	390	00 00		31OCT01	1 000000	26SEP00 TO 26DEC00 00 5 00 00 00
ADJC	666	00 00		31DEC01	1 000000	26SEP00 TO 26DEC00 00 1 130 00 00 00
ADJC	138	00 00		31JAN02	1 000000	26SEP00 TO 26DEC00 00 945 00 00 00
ADJC	275	00 00		28FEB02	1 000000	26SEP00 TO 26DEC00 00 2,140 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 BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL BASE	SECTY GN/LS SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
9128273A8	TOTAL								
	1,470,857 41	1,369,667 72		101,189 69		00			101,189 69
9128274Y5	UNITED STATES TREAS NTS	15JAN2009	3 875	23APR02	24APR02	1 000000	01APR02	TO	01APR02
638	2,289,508 31	2,250,921 09		38,587 22		00	2 166,300 00		38,587 22
				04JUN02	05JUN02	1 000000	01APR02	TO	01APR02
099	1 853,847 32	1,789 028 72		64,818 60		00	1,745,696 00		64,818 60
9128274Y5	TOTAL								
	4,143,355 63	4,039,949 81		103,405 82		00			103,405 82
9128274N7	UNITED STATES TREAS NTS	15NOV2005	5 750	14MAR01	15MAY01	1 000000	23APR01	TO	11MAY01
396	17,453,913 49	17,316,309 23		137,604 26		00	16,700,000 00		137,604 26
9128276X5	UNITED STATES TREAS NTS	15MAY2006	4 625	14MAY01	16AUG01	1 000000	14AUG01	TO	14AUG01
565	8,046 891 65	8,230,750 00		-183,858 35		00	8,200,000 00		-183 858 35
				14AUG01	18SEP01	1 000000	13SEP01	TO	13SEP01
025	8,220,299 92	8,394,750 00		-174,450 08		00	8,200,000 00		-174,450 08
				14SEP01	20SEP01	1 000000	13SEP01	TO	13SEP01
030	8,461,375 00	8,393,231 20		-68,143 80		00	8,200,000 00		-68,143 80
				05OCT01	09OCT01	1 000000	14SEP01	TO	14SEP01
153	8,504,937 50	8,466,749 53		-38,187 97		00	8,200,000 00		-38,187 97
				15OCT01	16OCT01	1 000000	01OCT01	TO	01OCT01
224	8,476,750 00	8,482,446 91		5,696 91		00	8,200,000 00		5,696 91
				22OCT01	23OCT01	1 000000	05OCT01	TO	05OCT01
264	8,471,625 00	8,476,495 21		4,870 21		00	8,200,000 00		4,870 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 BASE	SECTY GN/LS SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
274	8 522,875 00	8,470,914 99		29OCT01	30OCT01	1 000000	15OCT01	TO	15OCT01
						00	8,200,000 00		-51,960 01
319	8,553,625 00	8,493,727 62		05NOV01	06NOV01	1 000000	22OCT01	TO	22OCT01
						00	8 200,000 00		-59,897 38
393	8,547,684 67	8,530 562 50		05NOV01	13NOV01	1 000000	09NOV01	TO	09NOV01
						00	8,200,000 00		17,122 17
447	8,562,501 75	8,421,656 25		09NOV01	27NOV01	1 000000	01OCT01	TO	01OCT01
						00	8,200,000 00		140,845 50
141	8,249,843 61	8,372,328 13		26NOV01	15FEB02	1 000000	26NOV01	TO	26NOV01
						00	8,200,000 00		-122,484 52
296	8,303,488 34	8,291,289 06		13FEB02	15MAR02	1 000000	13FEB02	TO	13FEB02
						00	8,200,000 00		12,199 28
565	8,187,839 73	8,289,207 03		14MAR02	16APR02	1 000000	14MAR02	TO	14MAR02
						00	8,200,000 00		-101,367 30
711	8,273,492 18	8,308,666 02		15APR02	06MAY02	1 000000	15APR02	TO	15APR02
						00	8,200,000 00		-35,173 84
169	8,301,787 09	8,344,002 74		03MAY02	13JUN02	1 000000	31MAY02	TO	31MAY02
						00	8 200,000 00		-42,215 65
084	8,364,000 00	8,344,002 74		31MAY02	03JUN02	1 000000	03MAY02	TO	03MAY02
						00	8,200,000 00		19,997 26

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

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 BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

9128276X5	TOTAL	134 049 016 44	134 310 779 93	-677 007 57	00	-677,007 57
USD TOTAL		180 216 687 97	179 896 971 93	-95 528 04	00	-95 528 04

MUNICIPALS

USD - US DOLLAR

523470CAR	LEF (NY FL ARPT RTV AMI SER A	01012029	6 000	25 JUN02	28 JUN02	1 000000	31 JUL00 TO 31 JUN01
280		1 057 000 00	1,053 000 00	26 000 00		1 000 000 00	26,000 00
812626HA0	SEATTLE WA RESIDUAL	05DEC2028	1 000	03JUL01	05 JUL 01	1 000000	31 JUL00 TO 31 JUL00
325		451 500 00	394 300 00	57,200 00		500 000 00	57,200 00
USD TOTAL		1 508 500 00	1 427,300 00	81,200 00	00		81,200 00

NON-SECURITY ASSETS

USD - US DOLLAR

4509129BB	STAPWOOD HOTEL	23FEB2003	1 000	19APR02	19APR02	1 000000	31 JUL00 TO 29 JUN01
684		900,000 00	898 953 75	1 046 25		900 000 00	1 046 25
USD TOTAL		900 000 00	898,953 75	1 046 25	00		1,046 25

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

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 BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE GN/LS
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OTHER ASSET BACKED

USD - US DOLLAR

653522DE9	NIAGARA MOHAWK FWR C SR HT SER	01JUL2001	7 125	01JUL01	02JUL01	1 000000	31JUL00 TO 31JUL00
319		529 768 44	531,030 90	-1,767 44		529 768 44	-1 767 44
USD TOTAL		529 768 44	531 030 90	-1,767 44	00		-1 762 46
FIXED INCOME TOTAL		679 953 959 12	676,990,707 11	1 884 531 48	203 232 37		2 087 743 85

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 GN/LS BASE SECTY GN/LS	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR NET BASE GN/LS
CASH EQUIV							
GOVERNMENT ISSUES							
USD - US DOLLAR							
313397UM1	FEDERAL HOME LN MTG DISC NT	20MAR2002	0 010	14MAR02	14MAR02	1 000000	
290	1,099,697 50	1,092,740 00		6,957 50			1,100,000 00 6,957 50
313397ZE4	FEDERAL HOME LN MTG DISC NT	11JUL2002	0 010	09MAY02	09MAY02	1 000000	
783	7,277,643 75	7,266,046 89		11,596 86			7,300,000 00 11,596 86
				10JUN02	10JUN02	1 000000	
151	2,096,943 92	2,090,232 67		6,711 25			2,100,000 00 6,711 25
				26JUN02	26JUN02	1 000000	
279	699,507 08	696,744 22		2,762 86			700,000 00 2,762 86
313397ZE4 TOTAL							
	10,074,094 75	10,053,023 78		21,070 97			00 21,070 97
313589D67	FEDERAL NATL MTG ASSN DISC MTS	28AUG2002	0 010	26JUN02	26JUN02	1 000000	
284	2,492,606 25	2,476,255 16		16,351 09			2,500,000 00 16,351 09
313589UV3	FEDERAL NATL MTG ASSN DISC MTS	28MAR2002	0 010	12MAR02	12MAR02	1 000000	
548	7,494,333 33	7,466,538 54		27,794 79			7,500,000 00 27,794 79
USD TOTAL							
	21,160,731 83	21,088,557 48		72,174 35			00 72,174 35
SHORT TERMS							

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 GN/LS BASE SECTY GN/LS	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR NET BASE GN/LS
USD - US DOLLAR							
00280A009	ABBEY NATL MMI GENER	20MAR2002	2 020	20MAR02	20MAR02	1 000000	20NOV01 TO 20NOV01
321	4,400,000 00	4,370,373 33		29,626 67			4,400,000 00 29,626 67
00299E000	ABBEY NATL GENERIC C	31OCT2001	3 470	25SEP01	25SEP01	1 000000	
094	5,086,995 00	5,078,370 33		8,624 67			5,100,000 00 8,624 67
02581R004	AMERICAN EXPRESS CR CP DTC GE	06NOV2001	2 480	06NOV01	06NOV01	1 000000	05NOV01 TO 05NOV01
325	5,700,000 00	5,699,607 33		392 67			5,700,000 00 392 67
05562C003	B P AMOCO CAP PLC DTC CP GE	01NOV2001	2 640	01NOV01	01NOV01	1 000000	31OCT01 TO 31OCT01
288	4,300,000 00	4,299,684 67		315 33			4,300,000 00 315 33
				06NOV01	06NOV01	1 000000	05NOV01 TO 05NOV01
326	6,000,000 00	5,999,588 33		411 67			6,000,000 00 411 67
				09NOV01	09NOV01	1 000000	08NOV01 TO 08NOV01
347	4,600,000 00	4,599,744 44		255 56			4,600,000 00 255 56
05562C003 TOTAL							
	14,900,000 00	14,899,017 44		982 56			00 982 56
12478K004	CBA DEL FIN INC YRS DTC MMT G	06SEP2001	3 550	06SEP01	06SEP01	1 000000	17AUG01 TO 17AUG01
736	6,500,000 00	6,489,103 47		10,896 53			6,500,000 00 10,896 53
12503T004	CDC COMMERCIAL DTC MMT G	25SEP2001	2 980	25SEP01	25SEP01	1 000000	24SEP01 TO 24SEP01
087	5,200,000 00	5,199,569 56		430 44			5,200,000 00 430 44
243534000	DUPONT E I DE MEMOUR DTC CP GE	25SEP2001	3 480	25SEP01	25SEP01	1 000000	06SEP01 TO 06SEP01
088	3,300,000 00	3,294,241 50		5,758 50			3,300,000 00 5,758 50
30157K004	EXECUTIVE JET INC DTC MMT G	07SEP2001	3 530	07SEP01	07SEP01	1 000000	21AUG01 TO 21AUG01
743	4,300,000 00	4,292,832 14		7,167 86			4,300,000 00 7,167 86

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
	LOCAL BASE	PRINCIPAL NET	NET	LOCAL BASE	COST	LOCAL BASE	SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
636		1,200,000 00		1,199,943 00		23APR02	23APR02	1 000000	22APR02 TO 22APR02	
						57 00			1,200,000 00	57 00
772		7,000,000 00		6,999,661 67		08MAY02	08MAY02	1 000000	07MAY02 TO 07MAY02	
						338 33			7,000,000 00	338 33
281		1,497,873 33		1,497,360 00		26JUN02	26JUN02	1 000000		
						513 33			1,500,000 00	513 33
90262D006 TOTAL										
		32,197,627 49		32,179,543 67		18,083 82			00	18,083 82
USD TOTAL										
		135,275,964 72		135,043,901 52		232,063 20			00	232,063 20
CASH EQUIV TOTAL										
		156,436,696 55		156,132,459 00		304,237 55			00	304,237 55

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
	LOCAL BASE	PRINCIPAL NET	NET	LOCAL BASE	COST	LOCAL BASE	SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
FOREIGN CASH										
SECURITY SETTLEMENTS										
EUR - EURO CURRENCY										
** EUR **	1019	33,280 00		33,280 00		02JUL01	02JUL01	1 180429		
		28,193 14		28,688 88		00 00		-495 74	33,280 00	SS -495 74
** EUR **	1021	31,360 00		31,360 00		03JUL01	03JUL01	1 180011		
		26,576 02		27,053 75		00 00		-457 73	31,360 00	SS -457 73
** EUR **	1026	27,520 00		27,520 00		05JUL01	05JUL01	1 179593		
		23,330 09		23,710 62		00 00		-380 53	27,520 00	SS -380 53
** EUR **	1030	3,840 00		3,840 00		09JUL01	09JUL01	1 194458		
		3,214 86		3,306 11		00 00		-91 25	3,840 00	SS -91 25
** EUR **	1034	17,280 00		17,280 00		11JUL01	11JUL01	1 179871		
		14,645 68		14,861 24		00 00		-215 56	17,280 00	SS -215 56
** EUR **	1048	16,000 00		16,000 00		17JUL01	17JUL01	1 172677		
		13,643 99		13,762 73		00 00		-118 74	16,000 00	SS -118 74
** EUR **	1050	515,531 75		515,531 75		17JUL01	17JUL01	1 169522		
		440,805 52		442,449 42		00 00		-1,643 90	515,531 75	SS -1,643 90
** EUR **	1052	279,130 14		279,130 14		17JUL01	17JUL01	1 169522		
		238,670 28		238,670 27		00 00		01	279,130 14	SS 01
** EUR **	1054	2,614,428 26		2,614,428 26		17JUL01	17JUL01	1 169522		
		2,235,467 36		2,235,467 37		00 00		-01	2,614,428 26	SS -01
** EUR **	1061	4,480 00		4,480 00		19JUL01	19JUL01	1 169522		
		3,830 63		3,830 64		00 00		-01	4,480 00	SS -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 SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIC BOYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	1086 4 480 00 3 941 51	4 480 00 3 858 45	27 JUL 01 00 00	27 JUL 01	1 136622 103 06	4,480 00 103 06 SS
** EUR **	1099 1,920 00 1 680 39	1,920 00 1,647 86	01AUG01 00 00	01AUG01	1 142596 32 53	1,920 00 32 53 SS
** EUR **	1105 12,800 00 11,255 68	12 800 00 10,992 97	03AUG01 00 00	03AUG01	1 137204 262 71	12,800 00 262 71 SS
** EUR **	1107 7 680 00 6 767 27	7 680 00 6 594 78	06AUG01 00 00	06AUG01	1 134881 171 44	7 680 00 171 44 SS
** EUR **	1114 1,563,486 39 1 196,936 30	1 563 486 39 1 189 263 30	08AUG01 00 00	08AUG01	1 139147 7 673 00	1,563 486 39 7 673 00 SS
** EUR **	1115 -1 376 641 10 -1,208 684 16	-1 376,641 10 -1 208 684 17	08AUG01 00 00	08AUG01	1 139147 01	-1,376,641 10 01 SS BTC
** EUR **	1118 512 919 05 459,856 73	512 919 05 461 211 97	09AUG01 00 00	09AUG01	1 125176 4,644 76	512 919 05 4,644 76 SS
** EUR **	1125 5 120 00 4 493 05	5 120 00 4 650 40	09AUG01 00 00	09AUG01	1 139534 -57 35	5 120 00 -57 35 SS
** EUR **	1142 120 00 107 76	120 00 106 65	15AUG01 00 00	15AUG01	1 115586 1 11	120 00 1 11 SS
** EUR **	1145 2,040 00 1,842 12	2 040 00 1 813 02	16AUG01 00 00	16AUG01	1 107470 29 10	2,040 00 29 10 SS
** EUR **	1148 240 00 218 78	240 00 213 30	17AUG01 00 00	17AUG01	1 096972 5 48	240 00 5 48 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 CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIC BOYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	1160 1,080 00 985 88	1,080 00 968 47	22AUG01 00 00	22AUG01	1 095470 17 41	1,080 00 17 41 SS
** EUR **	1162 3 960 00 3,610 33	3,960 00 3,451 05	23AUG01 00 00	23AUG01	1 096847 59 28	3,960 00 59 28 SS
** EUR **	1164 2,520 00 2,317 39	2 520 00 2,259 76	24AUG01 00 00	24AUG01	1 087429 57 63	2,520 00 57 63 SS
** EUR **	1168 3,480 00 3 173 06	3 480 00 3 120 66	28AUG01 00 00	28AUG01	1 094732 52 40	3 480 00 52 40 SS
** EUR **	1192 6 092,743 06 5 562,066 31	6,092 743 06 5,555,545 29	11SEP01 00 00	11SEP01	1 095410 6,521 02	6,092,743 06 6 521 02 SS
** EUR **	1193 -6,064 909 04 -5,536 656 63	-6,064 909 04 -5,536,656 62	11SEP01 00 00	11SEP01	1 095410 01	-6 064 909 04 01 SS BTC
** EUR **	1194 524 516 09 478 830 86	524,516 09 478,830 83	11SEP01 00 00	11SEP01	1 095410 01	524,516 09 01 SS
** EUR **	1233 6 095 051 64 5 429,936 50	6 095 051 64 5 429 098 25	23OCT01 00 00	23OCT01	1 124354 -8 161 75	6,095 051 64 8 161 75 SS
** EUR **	1234 6 193 254 25 -5 508 277 86	6 193 254 25 -5,508,277 85	23OCT01 00 00	23OCT01	1 124354 01	6 193 254 25 01 SS BTC
** EUR **	1254 6 219 771 70 5,534 042 91	6 219 771 70 5 533 175 05	04DEC01 00 00	04DEC01	1 123911 867 86	6 219 771 70 867 86 SS
** EUR **	1309 1 160 00 1,015 00	1 160 00 1,030 81	10APR02 00 00	10APR02	1 142857 -15 81	1 160 00 15 81 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 RSM NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
++ EUR ++	1310 -9,280 00 -8,164 08	-9,280 00 -8,163 38	11APR02	11APR02	1 136687 - 70	9,280 00 - 70 SS BTC
++ EUR ++	1312 12,760 00 11,222 42	12,760 00 11,266 07	12APR02	12APR02	1 137010 -43 65	12 760 00 -43 65 SS
++ EUR ++	1316 402,277 76 354,104 97	402,277 76 354,644 83	15APR02	15APR02	1 136041 -539 86	402,277 76 -539 86 SS
++ EUR ++	1317 5,800 00 5,099 65	5,800 00 5,113 23	16APR02	16APR02	1 137333 -13 58	5,800 00 -13 58 SS
++ EUR ++	1319 62,640 00 55,317 34	62,640 00 55,215 75	18APR02	18APR02	1 132375 101 61	62,640 00 101 61 SS
++ EUR ++	1320 19,720 00 17,518 27	19,720 00 17,382 74	19APR02	19APR02	1 125682 135 53	19,720 00 135 53 SS
++ EUR ++	1322 11,600 00 10,316 46	11,600 00 10,228 01	23APR02	23APR02	1 124417 88 45	11,600 00 88 45 SS
++ EUR ++	1324 26,680 00 23,734 52	26,680 00 23,539 91	25APR02	25APR02	1 124101 194 61	26,680 00 194 61 SS
++ EUR ++	1329 42,920 00 38,752 48	42,920 00 37,990 24	01MAY02	01MAY02	1 107542 762 24	42,920 00 762 24 SS
++ EUR ++	1331 42,920 00 38,771 77	42,920 00 38,000 98	06MAY02	06MAY02	1 106991 770 79	42,920 00 770 79 SS
++ EUR ++	1333 19,720 00 18,076 34	19,720 00 17,553 75	08MAY02	08MAY02	1 090929 522 59	19,720 00 522 59 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 RSM NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
++ EUR ++	1338 54,520 00 49,283 35	54,520 00 48,565 48	10MAY02	10MAY02	1 106256 717 87	54,520 00 717 87 SS
++ EUR ++	1339 26,680 00 24,246 79	26,680 00 23,766 08	13MAY02	13MAY02	1 100352 480 71	26 680 00 480 71 SS
++ EUR ++	1341 23,200 00 21,128 25	23,200 00 20,682 32	15MAY02	15MAY02	1 098056 445 93	23,200 00 445 93 SS
++ EUR ++	1342 39,440 00 35,580 80	39,440 00 35,159 94	16MAY02	16MAY02	1 108463 420 86	39,440 00 420 86 SS
++ EUR ++	1345 17,400 00 16,023 66	17,400 00 15,532 36	21MAY02	21MAY02	1 085894 491 30	17,400 00 491 30 SS
++ EUR ++	1354 38,280 00 35,299 91	38,280 00 34,481 81	28MAY02	28MAY02	1 084422 818 10	38,280 00 818 10 SS
++ EUR ++	1367 900 00 838 39	900 00 811 85	31MAY02	31MAY02	1 073480 26 54	900 00 26 54 SS
++ EUR ++	1368 70 00 65 21	70 00 63 14	31MAY02	31MAY02	1 073480 2 07	70 00 2 07 SS
++ EUR ++	1369 480 00 447 14	480 00 432 99	31MAY02	31MAY02	1 073480 14 15	480 00 14 15 SS
++ EUR ++	1373 498 47 467 44	498 47 450 52	03JUN02	03JUN02	1 066382 16 92	498 47 16 92 SS
++ EUR ++	1375 45,240 00 42,254 16	45,240 00 40,888 46	03JUN02	03JUN02	1 070664 1,365 70	45,240 00 1,365 70 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STI DT	SELL RATE BASE CURR GN/L5	TRD DTS OF ORIG SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/L5
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	1379	19,720 00 18,516 09	19,720 00 17,949 91	07JUN02	07JUN02	1 065019 566 18	19,720 00 566 18
** EUR **	1381	10 440 00 9 862 67	10 440 00 9,510 37	11JUN02	11JUN02	1 058537 352 30	10,440 00 352 30
** EUR **	1392	32,480 00 30,670 87	32,480 00 30,426 99	19JUN02	19JUN02	1 058985 243 88	32,480 00 243 88
** EUR **	1395	31,320 00 30,212 85	31 320 00 29,390 03	24JUN02	24JUN02	1 036645 822 82	31 320 00 822 82
** EUR **	1398	37 120 00 35 982 27	37 120 00 34,953 30	27JUN02	27JUN02	1 031619 1 028 97	37 120 00 1,028 97
EUR TOTAL		11,778,679 92 10,380,666 69	11,778,679 92 10,362,013 94	00 00		18,652 75	18,652 75
		GBP - POUND STERLING					
** GBP **	1112	1 150 00 1,630 41	1 150 00 1,640 58	08AUG01	08AUG01	0 705343 -10 17	1,150 00 -10 17
** GBP **	1146	6,900 00 9 858 38	6,900 00 9,755 44	16AUG01	16AUG01	0 699912 102 92	6,900 00 102 92
** GBP **	1149	23 000 00 33,076 30	23 000 00 32 518 21	17AUG01	17AUG01	0 695362 558 09	23,000 00 558 09
** GBP **	1161	5 750 00 8 308 74	5,750 00 8 132 17	22AUG01	22AUG01	0 692042 176 57	5,750 00 176 57

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STI DT	SELL RATE BASE CURR GN/L5	TRD DTS OF ORIG SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/L5
(CONTINUED)		GBP - POUND STERLING					
** GBP **	1163	5 750 00 8,319 67	5,750 00 8,132 17	23AUG01	23AUG01	0 691133 187 50	5 750 00 187 50
** GBP **	1165	1 150 00 1,672 27	1 150 00 1 626 43	24AUG01	24AUG01	0 687607 45 84	1,150 00 45 84
** GBP **	1169	3,450 00 4,983 70	3,450 00 4,879 58	28AUG01	28AUG01	0 692257 104 12	3,450 00 104 12
** GBP **	1182	1,150 00 1 669 68	1 150 00 1 627 70	04SEP01	04SEP01	0 688753 41 98	1,150 00 41 98
** GBP **	1184	18,400 00 26 585 25	18 400 00 26 043 22	06SEP01	06SEP01	0 692113 542 03	18,400 00 542 03
** GBP **	1212	4,600 00 6,776 95	4 600 00 4 666 50	17SEP01	17SEP01	0 678771 110 45	4 600 00 110 45
** GBP **	1217	3,450 00 5,057 70	3,450 00 5,035 87	19SEP01	19SEP01	0 682128 21 83	3 450 00 21 83
** GBP **	1218	6 900 00 10 091 25	6,900 00 10 071 74	20SEP01	20SEP01	0 683761 19 51	6,900 00 19 51
** GBP **	1219	4 234 00 6 231 60	4,234 00 6,180 26	21SEP01	21SEP01	0 679440 51 34	4 234 00 51 34
** GBP **	1220	864 50 1,272 34	864 50 1,261 89	21SEP01	21SEP01	0 679440 10 47	864 50 10 47
** GBP **	1266	103,657 44 150 412 14	103 657 44 150 619 70	19DEC01	19DEC01	0 689156 -277 54	103 657 44 227 54

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY GN/LS BASE SEITY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN	BUYS NET BASE CN/LS
(CONTINUED) JPY - JAPANESE YEN							
** JPY **	1147 240 000 00 1 974 49	240 000 00 1 931 87	16AUG01	16AUG01	121 574997 42 22	240,000 00	SS 42 22
** JPY **	1150 110 000 00 917 16	110,000 00 885 44	17AUG01	17AUG01	119 934998 31 72	110 000 00	SS 31 72
** JPY **	1154 38 000 00 315 73	38 000 00 304 23	21AUG01	21AUG01	120 354996 9 50	38 000 00	SS 9 50
JPY TOTAL	4 618 000 00 37,447 49	4,618 000 00 37,510 06					
(CURRENCY TRADES)							
CAD - CANADIAN DOLLAR							
** CAD **	1074 48 52	48 51	14JUN01	14JUN01	1 520700 01	48	CT 01
** CAD **	1072 1,318 000 00 857 124 28	-1 318 000 00 857,124 29	25JUL01	25JUL01	1 537700 01	1,318 000 00	CT BTC 01
** CAD **	1211 -1 318 000 00 -842,441 67	-1,318,000 00 -842,441 66	14SEP01	14SEP01	1 564500 01	1 318 000 00	CT BTC 01
** CAD **	1227 1 318 000 00 841 742 74	1,318 000 00 841,882 01	12OCT01	12OCT01	1 565800 139 77	1 318,000 00	CT 139 77
** CAD **	1256 -1,318,000 00 838 155 80	-1 318,000 00 -836 741 59	04DEC01	04DEC01	1 572500 -1,414 21	-1,318 000 00	CT BTC -1,414 21

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY GN/LS BASE SEITY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN	BUYS NET BASE CN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
** CAD **	1260 316 103 36 201 268 22	316 103 36 201 019 42	11DEC01	11DEC01	1 578400 -751 40	316 103 36	CT -751 40
** CAD **	1295 65 000 00 -40 640 58	-65,000 00 40 675 72	07FEB02	07FEB02	1 598400 15 14	65 000 00	CT BTC 15 14
** CAD **	1071 1 318 000 00 847 124 28	1 318 000 00 859,312 28	25JUL01	25JUL01	1 537700 2 188 40	1 318,000 00	CT -2 188 00
** CAD **	1210 1 318 000 00 842 441 67	1,318,000 00 845 383 73	14SEP01	14SEP01	1 564500 2,942,06	1 318,000 00	CT -2,942 06
** CAD **	1255 1,318 000 00 836 294 42	1,318,000 00 837 487 36	04DEC01	04DEC01	1 576000 -1 192 94	1,318,000 00	CT 1,192 94
** CAD **	1291 65 000 00 40 675 84	65 000 00 40 681 22	05FEB02	05FEB02	1 598000 -5 38	65 000 00	CT -5 38
** CAD **	1292 316 000 00 197 747 18	-316 000 00 197 747 17	05FEB02	05FEB02	1 598000 01	-316 000 00	CT BTC 01
** CAD **	1294 1 318 000 00 824 780 98	1 318,000 00 824,780 97	05FEB02	05FEB02	1 598000 01	1 318 000 00	CT 01
** CAD **	1304 1 002 000 00 630,228 32	1 002 000 00 630 226 50	05APR02	05APR02	1 589900 1 82	1 002 000 00	CT 1 82
** CAD **	1335 1 002 000 00 637 972 75	1 002 000 00 637 968 86	08MAY02	08MAY02	1 570600 3 89	1,002 000 00	CT 3 89
** CAD **	1336 51,000 00 32 471 67	51 000 00 32 471 67	08MAY02	08MAY02	1 570600 20	51 000 00	CT 20

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				NET	BASE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
CAD TOTAL									
	4,691,103 84	4,691,103 84							
	2,967,871 20	2,976,483 90				-8,612 70			-8,612 70
EUR - EURO CURRENCY									
++ EUR ++				14JUN01	14JUN01	1 162994	335 00		CT
1079	335 00	335 00							
	288 05	287 00				1 05			1 05
++ EUR ++				11SEP01	11SEP01	1 095410	22,056 09		CT
1190	22,056 09	22,056 09							
	20,135 01	19,785 86				349 15			349 15
++ EUR ++				12DEC01	12DEC01	1 122712	433,319 16		CT
1261	433,319 16	433,319 16							
	385,957 54	385,545 79				411 75			411 75
++ EUR ++				04JUN02	04JUN02	1 061177	60,000 00		CT
1376	60,000 00	60,000 00							
	56,540 99	54,228 73				2,312 26			2,312 26
++ EUR ++				11JUN02	11JUN02	1 058705	30,000 00		CT
1384	30,000 00	30,000 00							
	28,336 51	28,011 84				324 67			324 67
++ EUR ++				11JUL01	11JUL01	1 161103	86,000 00		CT
1038	86,000 00	86,000 00							
	74,067 50	74,010 41				57 09			57 09
++ EUR ++				11JUL01	11JUL01	1 161103	131,000 00		CT
1039	131,000 00	131,000 00							
	112,823 75	112,736 79				86 96			86 96
++ EUR ++				11JUL01	11JUL01	1 161103	38,000 00		CT
1040	38,000 00	38,000 00							
	32,727 50	32,702 27				25 23			25 23
++ EUR ++				21AUG01	21AUG01	1 096852	222,000 00		CT
1159	222,000 00	222,000 00							
	202,397 41	199,074 09				3,323 32			3,323 32

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				NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++				11OCT01	11OCT01	1 110001	170,000 00		CT
1224	170,000 00	170,000 00							
	153,153 02	155,192 90				-2,039 88			-2,039 88
++ EUR ++				29NOV01	29NOV01	1 126443	170,000 00		CT
1245	170,000 00	170,000 00							
	150,917 53	151,198 30				-280 77			-280 77
++ EUR ++				29NOV01	29NOV01	1 126443	380,000 00		CT
1246	380,000 00	380,000 00							
	337,345 08	337,781 43				-436 35			-436 35
++ EUR ++				29NOV01	29NOV01	1 126443	98,000 00		CT BTC
1247	-98,000 00	-98,000 00							
	-86,999 52	-86,999 53				01			01
++ EUR ++				11JAN02	11JAN02	1 122839	452,000 00		CT
1270	452,000 00	452,000 00							
	402,551 03	402,550 18				85			85
++ EUR ++				11JAN02	11JAN02	1 122839	93,000 00		CT BTC
1271	-93,000 00	-93,000 00							
	-82,825 77	-82,825 76				- 01			- 01
++ EUR ++				11JUN02	11JUN02	1 058705	368,000 00		CT
1385	368,000 00	368,000 00							
	347,594 47	343,611 87				3,982 60			3,982 60
++ EUR ++				11JUN02	11JUN02	1 058705	430,000 00		CT
1386	430,000 00	430,000 00							
	406,156 58	401,502 99				4,653 59			4,653 59
EUR TOTAL									
	2,801,710 25	2,801,710 25							
	2,541,166 68	2,528,395 16				12,771 52			12,771 52
GBP - POUND STERLING									
++ GBP ++				14JUN01	14JUN01	0 713929	20 95		CT
1074	20 95	20 95							
	29 34	29 38				- 04			- 04

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS	OF ORIG BUYS DIL FUND RSN
(CONTINUED) GBP - POUND STERLING							
** GBP **	1104 222,000.00 317,349.13	222,000.00 316,703.76	02AUG01	02AUG01	0.699545 645.37	222,000.00	CT 645.37
** GBP **	1170 48,000.00 49,609.61	48,000.00 47,889.78	28AUG01	28AUG01	0.689560 1,719.83	48,000.00	CT 1,719.83
** GBP **	1191 58,000.00 85,291.86	58,000.00 82,141.27	11SEP01	11SEP01	0.680018 3,150.59	58,000.00	CT 3,150.59
** GBP **	1207 222,000.00 327,061.70	222,000.00 321,648.64	13SEP01	13SEP01	0.678771 5,413.06	222,000.00	CT 5,413.06
** GBP **	1262 815,416.33 1,171,549.94	815,416.33 1,171,499.66	12DEC01	12DEC01	0.696015 50.28	815,416.33	CT 50.28
** GBP **	1280 75,733.52 -108,836.61	-75,733.52 -108,791.68	18JAN02	18JAN02	0.695846 -44.93	75,733.52	CT BTC -44.93
** GBP **	1283 49,241.39 70,393.01	49,241.39 70,759.22	22JAN02	22JAN02	0.699521 366.21	49,241.39	CT 366.21
** GBP **	1297 -70,203.23 -99,965.87	70,203.23 99,961.96	15MAR02	15MAR02	0.702272 3.91	-70,203.23	CT BTC 3.91
** GBP **	1349 75,000.00 109,245.04	75,000.00 109,245.05	21MAY02	21MAY02	0.686530 -01	75,000.00	CT 01
** GBP **	1206 951,000.00 1,401,061.62	951,000.00 1,377,873.25	15SEP01	15SEP01	0.678771 23,188.37	951,000.00	CT 23,188.37
** GBP **	1216 951,000.00 1,399,682.09	951,000.00 1,388,148.94	19SEP01	19SEP01	0.679440 11,533.15	951,000.00	CT 11,533.15

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS	OF ORIG BUYS DIL FUND RSN
(CONTINUED) GBP - POUND STERLING							
** GBP **	1230 729,000.00 1,057,524.09	729,000.00 1,061,171.20	17OCT01	17OCT01	0.689346 -3,647.11	729,000.00	CT -3,647.11
** GBP **	1242 729,000.00 1,033,868.04	729,000.00 1,047,349.04	20NOV01	20NOV01	0.705119 13,481.02	729,000.00	CT 13,481.02
** GBP **	1243 200,000.00 283,640.07	200,000.00 287,338.56	20NOV01	20NOV01	0.705119 -3,698.49	200,000.00	CT -3,698.49
** GBP **	1244 91,000.00 128,564.85	91,000.00 130,739.05	27NOV01	27NOV01	0.707814 -2,174.20	91,000.00	CT -2,174.20
** GBP **	1277 929,000.00 1,333,532.38	929,000.00 1,333,533.70	17JAN02	17JAN02	0.696646 -1.32	929,000.00	CT 1.32
** GBP **	1278 42,000.00 60,288.87	42,000.00 60,288.93	17JAN02	17JAN02	0.696646 06	42,000.00	CT -06
** GBP **	1300 -20,000.00 -28,433.00	-20,000.00 28,433.88	19MAR02	19MAR02	0.703408 88	20,000.00	CT BTC 88
** GBP **	1348 77,000.00 -112,158.25	-77,000.00 112,144.98	21MAY02	21MAY02	0.686530 13.55	-77,000.00	CT BTC -13.55
GBP TOTAL	5,868,741.92 8,499,297.91	5,868,741.92 8,477,027.03				22,270.88	22,270.88
JPY - JAPANESE YEN							
** JPY **	1188 23,844,463.00 198,445.91	23,844,463.00 197,830.40	07SEP01	07SEP01	120.035004 815.31	23,844,463.00	CT 815.31

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 COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE GN/LS	CT
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	1232	23,844,000 00 196,878 87	23,844,000 00 197,076 73	18OCT01	18OCT01	121 110001		23,844,000 00	CT
								-197 86	-197 86
++ JPY ++	1259	23,844,000 00 191,672 03	23,844,000 00 192,308 82	05DEC01	05DEC01	124 399994		23,844,000 00	CT
								-636 79	-636 79
++ JPY ++	1264	3,286,121 00 26,032 81	3,286,121 00 26,503 52	12DEC01	12DEC01	126 229996		3,286,121 00	CT
								-470 71	-470 71
++ JPY ++	1286	-1,951,694 00 -14,622 72	-1,951,694 00 -14,714 22	29JAN02	29JAN02	133 470001		-1,951,694 00	CT BTC
								91 50	91 50
++ JPY ++	1353	-2,950,551 00 -23,632 77	-2,950,551 00 23,415 22	23MAY02	23MAY02	124 850000		-2,950,551 00	CT BTC
								-217 55	-217 55
++ JPY ++	1094	19,951,000 00 159,633 55	19,951,000 00 160,463 29	31JUL01	31JUL01	124 979996		19,951,000 00	CT
								-829 74	-829 74
++ JPY ++	1187	19,951,000 00 166,209 85	19,951,000 00 165,527 66	07SEP01	07SEP01	120 035004		19,951,000 00	CT
								682 19	682 19
++ JPY ++	1281	-23,844,000 00 -179,764 78	-23,844,000 00 -179,815 99	18JAN02	18JAN02	132 439999		-23,844,000 00	CT BTC
								51 21	51 21
JPY TOTAL									
		85,974,339 00 721,052 75	85,974,339 00 721,765 19					-712 44	-712 44
NZD - NEW ZEALAND DOLLAR									
++ NZD ++	1263	515 10 214 90	515 10 220 10	12DEC01	12DEC01	2 396932		515 10	CT
								-5 20	-5 20

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 COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE GN/LS	CT
(CONTINUED)									
NZD - NEW ZEALAND DOLLAR									
NZD TOTAL									
		515 10 214 90	515 10 220 10					-5 20	-5 20
MISCELLANEOUS RECEIPT									
JPY - JAPANESE YEN									
++ JPY ++	1274	-71,681 00 -542 29	-71,681 00 -542 30	15JAN02	15JAN02	132 182042		-71,681 00	MR BTC
								01	01
JPY TOTAL									
		-71,681 00 -542 29	-71,681 00 -542 30					01	01
MISCELLANEOUS DISBURSEMENT									
CAD - CANADIAN DOLLAR									
++ CAD ++	1063	4,857 92 3,201 05	4,857 92 3,199 58	01JUL01	01JUL01	1 517600		4,857 92	MD
								1 47	1 47
CAD TOTAL									
		4,857 92 3,201 05	4,857 92 3,199 58					1 47	1 47
GBP - POUND STERLING									
++ GBP ++	1287	92 28 130 31	92 28 131 63	01FEB02	01FEB02	0 708165		92 28	MD
								-1 32	-1 32

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 SECY CN/L BASE SECY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DT SHS/PAR	UTS OF ORIC DIL FUND RSN NET BASE CN/L	BUY'S
(CONTINUED)									
GBP - POUND STERLING									
GBP TOTAL		92 28 130 31	92 28 131 63		00 00				1 32 1 32
JPY - JAPANESE YEN									
** IPY **	1086	1 990 385 00 16 043 08	1 990 385 00 16 258 45	12 JUL 01	12 JUL 01	124 065017 -215 37		1,990 385 00 -215 37	MD -215 37
** IPY **	1239	3 137,949 00 25 460 03	3 137,949 00 25 945 95	19 NOV 01	19 NOV 01	123 250011 -475 92		3,137,949 00 -475 92	MD -475 92
JPY TOTAL		5 128 334 00 41,503 11	5 128 334 00 42 194 40		00 00			-691 29	691 29
FOREIGN CASH TOTAL		25 228 782 64	25 183 071 08		00	45,711 56			45 711 56

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 SECY CN/L BASE SECY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DT SHS/PAR	UTS OF ORIC DIL FUND RSN NET BASE CN/L	BUY'S
OPTIONS									
OPTION BOUGHT/BAK									
USD - US DOLLAR									
24799C989	FURDOLLAR FUTURES SEP02 94 5 PUT 353 BB	130 00	10 021 44	28 JUN 02	01 JUL 02	1 000000	19 NOV 01 TO 19 NOV 01 13 000		9 891 44
31999M927	FEDERAL NATL MIC ASSN 020524 101 109375 CALL 036 BB	00	20,816 41	24 MAY 02	24 MAY 02	1 000000	24 APR 02 TO 24 APR 02 7,300,000 000		20 816 41
92799W978	U S TREAS NOTES 10YR FUTURES AUG 02 107 CALL 352 BB	62 598 13	30 325 11	28 JUN 02	01 JUL 02	1 000000	09 APR 02 TO 09 APR 02 47 000		-32 273 02
USD TOTAL		7 300 060 CIRS	61 162 96		1 565 17			00	1 565 17
OPTIONS BOUGHT/BAK TOTAL		7 300 060 CIRS	61 162 96		-1 565 17			00	1 565 17

ASSET ID TICKER	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/LS
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OPTIONS

OPTION EXPIRED-BUY

USD - US DOLLAR

932998936	U S TREAS NOTES 10YR FUTURES 701 XB			AUG01	96 CALL	24AUG01	24AUG01	1 000000	30MAY01 110 000	TO 30MAY01	
		00			670,903 20			00			-670,903 20
USD TOTAL											
	110 CTRS	00			670,903 20			00			-670,903 20
OPTIONS EXPIRE-PURCHASED TOTAL											
	110 CTRS	00			670,903 20			00			-670,903 20

ASSET ID TICKER	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/LS
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OPTIONS

OPTION EXPIRED-WRITE

USD - US DOLLAR

013990950	EURODOLLAR FUTURES 622 XW			DEC01	95 25 PUT	17DEC01	17DEC01	1 000000	21MAR01 134 000	TO 23MAY01	
		00			52,947 49			00			52,947 49
280996990	EURODOLLAR FUTURES 621 XW			DEC01	95 PUT	17DEC01	17DEC01	1 000000	19MAR01 19 000	TO 03APR01	
		00			6,656 47			00			6,656 47
29099X991	EURODOLLAR FUTURES 266 XW			JUN02	95 75 PUT	17JUN02	17JUN02	1 000000	01AUG01 2 000	TO 01AUG01	
		00			1,264 26			00			1,264 26
29899P990	EURODOLLAR FUTURES 623 XW			DEC01	95 5 PUT	17DEC01	17DEC01	1 000000	16MAY01 62 000	TO 06JUN01	
		00			22,915 80			00			22,915 80
30099J990	EURODOLLAR FUTURES 624 XW			DEC01	96 PUT	17DEC01	17DEC01	1 000000	09JUL01 7 000	TO 09JUL01	
		00			3,331 16			00			3,331 16
31999P995	FEDERAL NATL MFG ASSN 421 XW			020628	101 632812 CALL	28JUN02	28JUN02	1 000000	30MAY02 3,800,000 000	TO 30MAY02	
		00			10,242 19			00			10,242 19
36799F998	EURODOLLAR FUTURES 261 XW			JUN02	97 PUT	14JUN02	14JUN02	1 000000	19NOV01 13 000	TO 19NOV01	
		00			7,177 69			00			7,177 69
511993966	EURODOLLAR FUTURES 262 XW			JUN02	96 PUT	14JUN02	14JUN02	1 000000	14AUG01 12 000	TO 29AUG01	
		00			8,285 56			00			8,285 56
93599X927	U S TREAS NOTES 10YR FUTURES 698 XW			AUG01	106 CALL	24AUG01	24AUG01	1 000000	05JUN01 63 000	TO 21JUN01	
		00			30,494 04			00			30,494 04
93599Y941	U S TREAS NOTES 10YR FUTURES 700 XW			AUG01	102 PUT	24AUG01	24AUG01	1 000000	05JUN01 63 000	TO 21JUN01	
		00			34,157 57			00			34,157 57

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 SECITY GN/LS STRTY CN/LS	STL DT	SELL RATE BASE CURR (N/LS)	TRD DTS OF ORIG BUYS SHS/PAR NET BASE (N/LS)
(CONTINUED) USD - US DOLLAR							
93599Y990	U S TREAS NOTES 10YR FUTURES 699 XW	AUG01 109 CALL		24AUG01	24AUG01	1 000000	14MAY01 TO 14MAY01 13 000 2,164 56
93799G971	U S TREAS NOTES 10YR FUTURES 451 XW	NOV01 109 CALL		23NOV01	23NOV01	1 000000	01AUG01 TO 02AUG01 22 000 9,092 19
93899U953	U S TREAS BONDS FUTURES 197 XW	FEB02 100 PUT		22FEB02	22FEB02	1 000000	19NOV01 TO 19NOV01 6 000 3,928 74
94099H926	U S TREAS NOTES 10YR FUTURES 198 XW	FEB02 102 PUT		22FEB02	22FEB02	1 000000	19NOV01 TO 19NOV01 15 000 7,763 93
94099H933	U S TREAS NOTES 10YR FUTURES 199 XW	FEB02 103 PUT		22FEB02	22FEB02	1 000000	19NOV01 TO 19NOV01 48 000 29,030 16
USD TOTAL							
3 800 479 CTRS				229,451 81			229,451 81
OPTIONS EXPIRE-WRITTEN TOTAL							
3,800 479 CTRS				229,451 81			229 451 81

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY DESCRIPTION TRD DATE LOCAL - NOTIONAL STL DATE BASE - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE (N/LS)	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
FUTURES						
SELL TO CLOSE						
EUR - EURO CURRENCY						
GERMANY						
GBL 538	99X030441 52 5 200,000 00	GERMANY FED REP BONDSEP01 08AUG01 582 40 511 76	5,544 620 00 4,693 492 82	1 139147 85 877 60 S 75 387 64 S		29MAY01 TO 06JUN01 00 S 75,387 64 S
706	12 1,200,000 00	28AUG01 134 40 172 36	1,282 200 00 1,085 843 61	1 098418 23 865 60 S 21,727 25 S		06JUN01 TO 06JUN01 00 S 21 727 25 S
99X030441 TOTAL						
		716 80 633 62 00 00	6 826 820 00 5 777,336 43 00 00	109 743 20 S 97,114 89 S 00 00		00 97,114 89 S 00 00
GBL 724	99X034294 12 1,200,000 00	GERMANY FED REP BDS DL01 30AUG01 134 40 123 06	1,301 040 00 1 184 467 12	1 092180 4 985 60 S 4 491 57 S		28AUG01 TO 28AUG01 00 S 4 491 57 S
GBL 056	99X046611 21 2 100,000 00	GERMANY FED REP BDS JUN02 28MAY02 235 20 218 39	2 215 290 00 1,938 378 99	1 076948 7 744 80 S 7 191 43 S		08APR02 TO 08APR02 00 S 7 191 43 S
072	20 2,000 000 00	29MAY02 224 00 208 67	2 109,800 00 1 846 075 23	1 073480 9,576 00 S 8 920 52 S		08APR02 TO 08APR02 00 S 8,920 52 S
073	15 1 500 000 00	29MAY02 148 00 156 50	1 582 350 00 1 384 556 42	1 073480 8 252 00 S 7,668 52 S		08APR02 TO 08APR02 00 S 7 668 52 S
074	1 100 000 00	29MAY02 11 20 10 43	105 490 00 92 303 76	1 073480 518 80 S 520 45 S		08APR02 TO 08APR02 00 S 520 45 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
075	600,000 00	6 29MAY02	67 20 62 60	632,940 00 553,822 57	1 073480 3,412 80 S 3,179 19 S		08APR02 TO 08APR02 00 S 3,179 19 S
087	5,300,000 00	53 30MAY02	593 60 556 65	5,590,970 00 4,892,099 37	1 066382 36,474 87 S 34,204 32 S		08APR02 TO 08APR02 00 S 34,204 32 S
99X046611 TOTAL			1,299 20 1,213 24 00 00	12,236,840 00 10,707,236 34 00 00	65,999 27 S 61,684 53 S 00 00		00 00 00 61,684 53 S 00 00 00 00
EUR TOTAL			192 19,200,000 00	2,150 40 1,969 92	20,364,700 00 17,669,039 89	00 LT 00 LT 180,648 07 ST 163,290 99 ST 00 S3 00 S3 00 5Y 00 5Y	00 LT 00 LT 00 ST 163,290 99 ST 00 S3 00 S3 00 5Y 00 5Y
GBP - POUND STERLING							
082	2,375,000 00	19 19SEP01	152 00 223 71	2,240,575 00 3,176,575 09	0 679440 6,973 00 S 10,262 86 S		06AUG01 TO 06AUG01 00 S 10,262 86 S
083	9,125,000 00	73 19SEP01	584 00 859 53	8,608,525 00 12,204,735 85	0 679440 25,878 50 S 38,087 98 S		06AUG01 TO 06AUG01 00 S 38,087 98 S
99X022893 TOTAL			736 00 1,083 24 00 00	10,849,100 00 15,381,310 94 00 00	32,851 50 S 48,350 84 S 00 00		00 00 00 48,350 84 S 00 00 00 00

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING							
GBP TOTAL			92 11,500,000 00	736 00 1,083 24	10,849,100 00 15,381,310 94	00 LT 00 LT 32,851 50 ST 48,350 84 ST 00 S3 00 S3 00 5Y 00 5Y	00 LT 00 LT 00 ST 48,350 84 ST 00 S3 00 S3 00 5Y 00 5Y
USD - US DOLLAR							
ED 570	28099X910 4	EURODOLLAR FUTURES 14AUG01	SEP02 42 96	950,312 50	1 000000 6,094 54 S		05JUN01 TO 02AUG01 00 S - 6,094 54 S
143	3,500,000 00	14 01OCT01	150 36	3,340,400 00	1 000000 44,474 64 S		02AUG01 TO 02AUG01 00 S 44,474 64 S
511	7,500,000 00	30 05APR02	225 00	7,284,187 50	1 000000 -4,912 50 S		31JAN02 TO 31JAN02 00 S -4,912 50 S
516	1,250,000 00	5 09APR02	37 50	1,214,031 25	1 000000 -443 75 S		31JAN02 TO 31JAN02 00 S -443 75 S
28099X910 TOTAL			455 82 00	12,788,931 25 00	45,212 93 S 00		00 45,212 93 S 00 00
ED 145	28099X928 18	EURODOLLAR FUTURES 01OCT01	DEC02 193 32	4,274,043 75	1 000000 55,662 93 S		05JUN01 TO 02AUG01 00 S 55,662 93 S
209	45,250,000 00	181 28FEB02	1,357 50	43,494,037 50	1 000000 90,767 50 S		07DEC01 TO 11JAN02 00 S 90,767 50 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PRN FEES	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CN/LS
(CONTINUED)				USD - US DOLLAR		
517	9 000 000 00	36 05APR02		270 00	8,702,100 00	1 000000 -29,520 00 S 11JAN02 TO 11JAN02
518	4 500,000 00	18 09APR02		135 00	4,367 650 00	1 000000 7 535 00 S 11JAN02 TO 31JAN02
512	1,750 000 00	15 10APR02		112 50	3 619 500 00	1 000000 -1 237 50 S 31JAN02 TO 31JAN02
562	3 750 000 00	15 12APR02		112 50	3 617 550 00	1 000000 3 150 00 S 31JAN02 TO 13MAR02
620	3 750 000 00	15 17APR02		112 50	3,609,750 00	1 000000 15,825 00 S 13MAR02 TO 13MAR02
652	500 000 00	2 25APR02		15 00	481 500 00	1 000000 3 085 00 S 13MAR02 TO 13MAR02
653	500 000 00	2 25APR02		15 00	481 300 00	1 000000 3 035 00 S 13MAR02 TO 13MAR02
779	40 250 000 00	161 08MAY02		1,207 50	38,727,262 50	1 000000 316 042 50 S 13MAR02 TO 04APR02
28099X928 TOTAL				3 530 82 00	111,554 493 75 00	449,275 43 S 00
ED 142	28099X936 18 0101101	EURODOLLAR FUTURES	MAR03	193 32	4 264 256 25	1 000000 49 475 43 S 05JUN01 TO 02AUG01
462	8 750,000 00	35 04APR02		262 50	8 360 187 50	1 000000 15,487 50 S 07DEC01 TO 07DEC01

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PRN FEES	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CN/LS
(CONTINUED)				USD - US DOLLAR		
296	40 250 000 00	161 26JUN02		1,207 50	38 801,000 00	1 000000 401,292 50 S 08MAY02 TO 08MAY02
28099X936 TOTAL				1 663 32 00	51,425,443 75 00	466,255 43 S 00
ED 146	28099X944 15 0101101	EURODOLLAR FUTURES	JUN03	161 10	3 546,750 00	1 000000 36 026 40 S 02AUG01 TO 02AUG01
030	8 750 000 00	35 31JAN02		375 90	8,324 750 00	1 000000 28,499 10 S 07DEC01 TO 07DEC01
28099X944 TOTAL				537 00 00	11,871,500 00 00	64,525 50 S 00
ED 033	28099X951 35 31JAN02	EURODOLLAR FUTURES	SEP03	375 90	8 298 500 00	1 000000 25,436 60 S 07DEC01 TO 07DEC01
ED 461	280993999 1 01AUG01	EURODOLLAR FUTURES	JUN02	10 74	258,050 00	1 000000 1 564 26 S 05JUN01 TO 05JUN01
713	500 000 00	2 29AUG01		21 48	476,100 00	1 000000 4 753 52 S 05JUN01 TO 05JUN01
280993999 TOTAL				52 22 00	714 150 00 00	6 317 78 S 00
SRC 030	334995958 27 23MAY02	INTEREST RATE SWAP	1JUN02	202 50	2 733 187 50	1 000000 44,235 00 S 09APR02 TO 29APR02

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
MB Y 384	62699E980 3 3,000 00	MUNICIPAL BOND INDEX 10JUL01	52 22	310,406 25	1 000000 -688 47 S	07JUN01 TO 07JUN01 00 S -688 47 S
US 426	93599X943 3 300,000 00	U S TREAS BONDS FUTUSEP01 24JUL01	32 22	297,023 44	1 000000 12,975 59 S	11MAY01 TO 11MAY01 00 S 12,975 59 S
556	6 600,000 00	13AUG01	64 44	594,046 88	1 000000 31,388 68 S	11MAY01 TO 11MAY01 00 S 31,388 68 S
669	14 1,400,000 00	23AUG01	150 36	1,406,343 75	1 000000 67,443 39 S	14MAY01 TO 05JUN01 00 S 67,443 39 S
749	18 1,800,000 00	05SEP01	193 32	1,819,062 50	1 000000 66,244 18 S	05JUN01 TO 07JUN01 00 S 66,244 18 S
759	13 1,300,000 00	07SEP01	139 62	1,315,051 25	1 000000 64,454 13 S	07JUN01 TO 07JUN01 00 S 64,454 13 S
93599X943 TOTAL			579 96 00	5,431,507 82 00	242,505 97 S 00	00 00 242,505 97 S 00
TY 580	93599X950 4 400,000 00	U S TREAS NOTES 10YRSEP01 15AUG01	36 00	413,187 50	1 000000 10,776 50 S	04JUN01 TO 04JUN01 00 S 10,776 50 S
658	14 1,400,000 00	20AUG01	150 36	1,440,296 87	1 000000 53,615 27 S	23MAY01 TO 04JUN01 00 S 53,615 27 S
694	63 6,300,000 00	27AUG01	676 62	6,208,531 25	1 000000 468,792 13 S	04JUN01 TO 24AUG01 00 S 468,792 13 S
748	11 1,100,000 00	05SEP01	110 00	1,136,265 63	1 000000 33,749 37 S	04JUN01 TO 04JUN01 00 S 33,749 37 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
750	69 6,900,000 00	05SEP01	741 06	6,624,000 00	1 000000 715,133 94 S	24AUG01 TO 24AUG01 00 S 715,133 94 S
93599X950 TOTAL			1,714 04 00	15,822,281 25 00	1,282,067 21 S 00	00 00 1,282,067 21 S 00
US 483	93799E943 68 6,800,000 00	U S TREAS BONDS FUTUDEC01 04DEC01	730 32	7,082,601 55	1 000000 67,293 13 S	24JUL01 TO 20SEP01 00 S 67,293 13 S
490	13 1,300,000 00	06DEC01	133 12	1,378,406 25	1 000000 -35,476 87 S	01OCT01 TO 01OCT01 00 S -35,476 87 S
93799E943 TOTAL			863 44 00	8,461,007 80 00	31,816 26 S 00	00 00 31,816 26 S 00
TY 477	93799J967 13 1,300,000 00	U S TREAS NOTES 10YRDEC01 30NOV01	150 00	1,383,546 88	1 000000 21,135 62 S	05SEP01 TO 08NOV01 00 S 21,135 62 S
478	4 400,000 00	30NOV01	36 00	421,031 25	1 000000 11,182 75 S	15AUG01 TO 15AUG01 00 S 11,182 75 S
479	83 8,300,000 00	30NOV01	891 42	8,766 953 13	1 000000 201,342 95 S	20AUG01 TO 05SEP01 00 S 201,342 95 S
93799J967 TOTAL			1,057 42 00	10,571,531 26 00	233,661 32 S 00	00 00 233,661 32 S 00
US 564	93799P930 24 2,400,000 00	U S TREAS BONDS FUTUMAR02 11DEC01	257 76	2,497,500 00	1 000000 -87,257 76 S	04DEC01 TO 04DEC01 00 S -87,257 76 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DIS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
202	4 400 000 00	44 27FEB02	530 00	4,578,750 00	1 000000 3,080 00 S	04DEC01 TO 04DEC01 00 S -3 080 00 S
204	1 300,000 00	13 27FEB02	97 50	1 329,656 25	1 000000 22,246 25 S	06DEC01 TO 06DEC01 00 S 22 246 25 S
93799P930 TOTAL				485 26 00	8,405,906 25 00	68,091 51 S 00 -68,091 51 S 00
182	1,800,000 00	18 25FEB02	135 00	1 925 250 00	1 000000 6 240 00 S	30NOV01 TO 20FEB02 00 S 6 240 00 S
186	1,300,000 00	13 25FEB02	97 50	1 387 851 57	1 000000 7 113 43 S	30NOV01 TO 30NOV01 00 S 7,113 43 S
247	8,500,000 00	83 06MAR02	622 50	8 860 898 48	1 000000 -63,520 98 S	30NOV01 TO 30NOV01 00 S -63 520 98 S
93899Y971 TOTAL				855 00 00	12 174 000 05 00	50,167 55 S 00 -50,167 55 S 00
563	3 300,000 00	33 22MAR02	247 50	3,393 070 30	1 000000 -150,036 54 S	27FEB02 TO 27FEB02 00 S -150 036 54 S
022	1,300,000 00	13 22MAY02	97 50	1 336,664 06	1 000000 -14,417 81 S	27FEB02 TO 27FEB02 00 S -14,417 81 S
029	1,900 000 00	19 23MAY02	142 50	1 932,773 43	1 000000 9 240 32 S	27FEB02 TO 05APR02 00 S 9 240 32 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DIS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
94099G992 TOTAL				487 50 00	6,662,507 79 00	-155,214 04 S 00 -155 214 04 S 00
097	6,800 000 00	68 31MAY02	510 00	7,163 375 00	1 000000 123,802 50 S	17APR02 TO 17APR02 00 S 123,802 50 S
128	15,400,000 00	154 06JUN02	1 155 00	16,441,562 50	1 000000 73,782 50 S	17APR02 TO 23MAY02 00 S 73,782 50 S
94099Y944 TOTAL				1 665 00 00	23,604,937 50 00	197 585 00 S 00 - 00 197,585 00 S 00
621	7 000,000 00	70 17APR02	525 00	7 325,390 59	1 000000 -25 134 34 S	06MAR02 TO 06MAR02 00 S -25 134 34 S
649	1 300 000 00	13 25APR02	97 50	1 377,796 88	1 000000 -5 988 13 S	25FEB02 TO 25FEB02 00 S 5 988 13 S
650	1 800,000 00	18 25APR02	135 00	1,907,718 25	1 000000 -8 291 25 S	25FEB02 TO 25FEB02 00 S 8 291 25 S
654	600 000 00	6 25APR02	45 00	627 890 62	1 000000 5 251 88 S	06MAR02 TO 06MAR02 00 S 5,251 88 S
021	3,600 000 00	36 22MAY02	270 00	3 746,742 19	1 000000 68,987 81 S	06MAR02 TO 09APR02 00 S 68,987 81 S
94099Y977 TOTAL				1,072 50 00	14,985 539 05 00	34 825 97 S 00 34,825 97 S 00

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL	CLOSE EX COST	RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR								
TY 359	94199P975 42	U S TREAS NOTES 28JUN02	10YRSEP02	315 00	4,393,078 12	1 000000	102,575 63 S	25APR02 TO 22MAY02 00 S 102,575 63 S
360	1,800,000 18	28JUN02		135 00	1,876,359 37	1 000000	50,349 38 S	25APR02 TO 25APR02 00 S 50,349 38 S
361	1,300,000 13	28JUN02		97 50	1,355,148 43	1 000000	36,363 45 S	25APR02 TO 25APR02 00 S 36,363 45 S
94199P975 TOTAL				547 50	7,624,585 92		189,288 46 S	00 00 189,288 46 S
US 028	94299C924 13	U S TREAS BONDS 25MAY02	FUTUSEP02	97 50	1,307,312 50	1 000000	7,215 00 S	22MAY02 TO 22MAY02 00 S 7,215 00 S
FV 362	94299D955 60	U S TREAS NOTES 28JUN02	5YR SEP02	450 00	6,353,437 50	1 000000	77,362 50 S	06JUN02 TO 06JUN02 00 S 77,362 50 S
USD TOTAL				2,015	323,903,000 00		16,904 92	321,101,167 17
							3,123,424 00 LT	00 LT 00 LT
							79 ST	5,123,424 79 ST
							00 S3	00 S3
							00 5Y	00 5Y
SELL TO CLOSE TOTAL				2,299	354,603,000 00		19,958 08	354,151,518 00
							3,335,066 00 LT	00 LT 00 LT
							62 ST	3,335,066 62 ST
							00 S3	00 S3
							00 5Y	00 5Y

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL	CLOSE EX COST	RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
FUTURES								
BUY TO CLOSE								
JPY - JAPANESE YEN								
JGB 649	99X029997 1	JAPAN GOVT BONDS 17AUG01	10YSEP01	8,000 00	159,320,000 00	120 354996	1,158,000 00 S	22MAY01 TO 22MAY01 00 S -9,621 54 S
JPY TOTAL				8,000 00	159,320,000 00		-9,621 54 S	00 LT 00 LT
				66 47	1,134,481 50		-1,158,000 00 ST	00 ST -9,621 54 ST
							54 ST	00 ST
							00 S3	00 S3
							00 5Y	00 5Y
USD - US DOLLAR								
FV 041	93599X984 16	U S TREAS NOTES 13SEP01	5YR SEP01	144 00	1,645,234 38	1 000000	-76,909 62 S	29MAY01 TO 30MAY01 00 S -76,909 62 S
043	1,300,000 13	13SEP01		130 00	1,343,265 63	1 000000	-55,989 37 S	04JUN01 TO 04JUN01 00 S -55,989 37 S
045	2,300,000 23	13SEP01		235 52	2,376,546 88	1 000000	-99,063 64 S	04JUN01 TO 04JUN01 00 S -99,063 64 S
93599X984 TOTAL				509 52	5,365,046 89		-231,962 63 S	00 00 -231,962 63 S
				00	00		00	00
FV 399	93799H995 5	U S TREAS NOTES 08NOV01	5YR DEC01	50 00	536,015 63	1 000000	-13,253 12 S	13SEP01 TO 13SEP01 00 S -13,253 12 S

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 NET BASE FUTURE GN/LS	
(CONTINUED)				USD - US DOLLAR			
400	500,000.00	5 09NOV01	45 00	536,015.63	-14,029.37 S	13SEP01 TO 13SEP01 00 S -14,029.37 S	
429	700,000.00	7 16NOV01	71 68	750,421.88	1,787.70 S	13SEP01 TO 13SEP01 00 S 1,787.70 S	
452	800,000.00	8 27NOV01	80 00	857,625.00	9,545.00 S	13SEP01 TO 13SEP01 00 S 9,545.00 S	
462	1,100,000.00	11 29NOV01	99 00	1,179,234.37	-5,083.38 S	13SEP01 TO 13SEP01 00 S 5,083.38 S	
463	1,600,000.00	16 29NOV01	143 84	1,715,250.00	-7,413.84 S	13SEP01 TO 13SEP01 00 S -7,413.84 S	
93799H995 TOTAL				509 52 00	5,574,562 51 00	-28,447 01 S 00	-28,447 01 S 00
FV 180	94099E930 500,000.00	5 25FEB02	37 50	544,375.00	7,775.00 S	09NOV01 TO 09NOV01 00 S 7,775.00 S	
184	800,000.00	8 25FEB02	60 00	838,512.50	-20,247.50 S	27NOV01 TO 27NOV01 00 S -20,247.50 S	
190	700,000.00	7 25FEB02	52 50	740,687.50	-10,552.50 S	16NOV01 TO 16NOV01 00 S -10,552.50 S	
94099E930 TOTAL				150 00 00	2,123,375 00 00	-23,025 00 S 00	23,025 00 S 00
FV 617	94099Y944 800,000.00	8 17APR02	60 00	851,062.50	8,252.50 S	25FEB02 TO 25FEB02 00 S 8,252.50 S	

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 NET BASE FUTURE GN/LS	
(CONTINUED)				USD - US DOLLAR			
622	700,000.00	7 17APR02	52 50	744,679.68	7,220.93 S	25FEB02 TO 25FEB02 00 S 7,220.93 S	
623	500,000.00	5 17APR02	37 50	531,914.06	5,157.81 S	25FEB02 TO 25FEB02 00 S 5,157.81 S	
94099Y944 TOTAL				150 00 00	2,127,656 24 00	20,631 24 S 00	20,631 24 S 00
USD TOTAL				144 00 00	15,190,640 64	-262,803 40 S 00 S 00 S 00 S	262,803 40 S 00 S 00 S
BUY TO CLOSE TOTAL				1 385 51	16,325 122 14	272 424 94 S 00 S 00 S 00 S	-272 424 94 S 00 S 00 S

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	CORPORATE BONDS	-373,500 00 -245,934 02 =====	-50,567 83 =====	-296,501 85 =====
	FIXED INCOME TOTAL	-373,500 00 -245,934 02	-50,567 83	-296,501 85
	CURRENCY TOTAL	-373,500 00 -245,934 02 =====	-50,567 83 =====	-296,501 85 =====

CAD USD	CANADIAN DOLLAR 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	-373,500 00 245,934 02 =====	-50,567 83 =====	-296,501 85 =====
	FIXED INCOME TOTAL	-373,500 00 -245,934 02	-50 567 83	-296,501 85
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	-2,290 23	-2,290 23
	CURRENCY TRADES FORWARDS	00 00	-6,322 47	-6,322 47
	MISCELLANEOUS DISBURSEMEN	00 00 =====	1 47 =====	1 47 =====
	FOREIGN CASH TOTAL	00 00	-8,611 23	-8,611 23
	CURRENCY TOTAL	-373,500 00 -245,934 02 =====	-59,179 06 =====	-305,113 08 =====

EUR USD	CURD CURRENCY US DOLLAR	LOCAL SFC GAIN BASE SFC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	341,704 25 309,203 13 -----	541,930 24 -----	851,133 37 -----
	FIXED INCOME TOTAL	341,704 25 309,203 13	541,930 24	851,133 37
	CURRENCY TOTAL	341,704 25 309,203 13 -----	541,930 24 -----	851,133 37 -----

EUR USD	FURD CURRENCY US DOLLAR	LOCAL SFC LOSS BASE SFC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00 -----	62 -----	- 62 -----
	EQUITY TOTAL	00 00	- 62	- 62
	FIXED INCOME			
	GOVERNMENT ISSUES	56,842 60 -49,532 40 -----	-284,650 76 -----	335,183 16 -----
	FIXED INCOME TOTAL	-56,842 60 -49,532 40	-284,650 76	-335,183 16
	CURRENCY TOTAL	-56,842 60 -49,532 40 -----	-284,650 76 -----	335,183 78 -----

EUR USD	CURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	- 62	- 62
EQUITY TOTAL				
		00 00	- 62	- 62
FIXED INCOME				
	GOVERNMENT ISSUES	284,861 65 259,670 73	256,279 48	515,950 21
FIXED INCOME TOTAL				
		284 861 65 259 670 73	256,279 48	515,950 21
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	18,652 75	18,652 75
	CURRENCY TRADES SPOTS	00 00	3,398 88	3,398 88
	CURRENCY TRADES FORWARDS	00 00	9,572 64	9,372 64
FOREIGN CASH TOTAL				
		00 00	31,424 27	31,424 27
CURRENCY TOTAL				
		284,861 65 259,670 73	287,703 13	547,373 86

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	BUYS TO COVER	43,596 66 62,695 97	2,325 79	65,021 76
	CORPORATE BONDS	64,493 74 92,785 48	00	92,785 48
FIXED INCOME TOTAL				
		108,090 40 155,481 45	2,325 79	157,807 24
CURRENCY TOTAL				
		108,090 40 155,481 45	2,325 79	157,807 24

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	1 18	1 18
EQUITY TOTAL				
		00 00	-1 18	-1 18
FIXED INCOME				
	BUYS TO COVER	136,682 58 196,036 21	1 007 69	197 043 90
	CORPORATE BONDS	00 00	-3 799 01	3 799 01
FIXED INCOME TOTAL				
		136 682 30 -196 036 21	-4 806 70	-200 842 91
CURRENCY TOTAL				
		-136 682 58 196 036 21	-4 807 88	-200 844 09

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	-1 18	1 18
EQUITY TOTAL				
		00 00	-1 18	1 18
FIXED INCOME				
	BUYS TO COVER	-93 085 72 -133 340 24	1,318 10	-132 027 14
	CORPORATE BONDS	64,493 74 92,785 48	-3 799 01	88 986 47
FIXED INCOME TOTAL				
		-28 591 98 -40 554 76	2 480 91	-43 035 67
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	2 100 45	2 100 45
	CURRENCY TRADES SPOTS	00 00	10 564 03	10,564 03
	CURRENCY TRADES FORWARDS	00 00	11 706 85	11 706 85
	MISCELLANEOUS DISBURSEMENTS	00 00	-1 32	1 32
FOREIGN CASH TOTAL				
		00 00	24 370 01	24,370 01
CURRENCY TOTAL				

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-28,591 98		
		-40,554 76	21,887 92	-18,666 84
		=====	=====	=====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00		
		00	-62 57	-62 57
	CURRENCY TRADES			
	SPOTS	00		
		00	-616 10	-616 10
	CURRENCY TRADES			
	FORWARDS	00		
		00	-96 34	-96 34
	MISCELLANEOUS RECEIPT	00		
		00	01	01
	MISCELLANEOUS DISBURSEMEN	00		
		00	691 29	-691 29
		=====	=====	=====
	FOREIGN CASH TOTAL	00		
		00	-1,466 29	1,466 29
	CURRENCY TOTAL	00		
		00	-1,466 29	-1,466 29
		=====	=====	=====

NZD USD	NEW ZEALAND DOLLAR US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	-5 20	-5 20
	FOREIGN CASH TOTAL	00	5 20	-5 20
	CURRENCY TOTAL	00	5 20	-5 20

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	PREFERRED STOCK	31,712 33	00	31 732 33
	MUTUAL FUNDS	1 146 405 09	00	1 146,405 09
	EQUITY TOTAL	1 178,157 42	00	1 178 137 42
FIXED INCOME				
	BUYS TO COVER	10 567 12	00	10,567 12
	GNMA I	583 092 08	00	583 092 08
	GNMA II	468 703 13	00	468 703 13
	FNMA	1 154 234 97	00	1 154 234 97
	FHLBC	153 707 79	00	153,707 79
	CREDIT CARD RECEIVABLE	199 306 64	00	199 306 64
	CMO	117 449 54	00	117 449 54
	GOVERNMENT ISSUES	771,643 74	00	771 643 74
	MUNICIPALS	81 200 00	00	81 200 00
	CORPORATE BONDS	267,917 16	00	267 917 16
	NON SECURITY ASSETS	1,046 25	00	1 046 25

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
	FIXED INCOME TOTAL	3,808,868 42	00	3,808,868 42
	CASH EQUIV			
	SHORT TERMS	232,063 20	00	232,063 20
	GOVERNMENT ISSUES	72,174 35	00	72,174 35
	CASH EQUIV TOTAL	304,237 55	00	304,237 55
	CURRENCY TOTAL	5,291,243 39	00	5,291,243 39

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
	GROSS LOSSES			
	EQUITY			
	PREFERRED STOCK	00	00	00
	MUTUAL FUNDS	-181,277 07	00	-181,277 07
	EQUITY TOTAL	-181,277 07	00	181,277 07
	FIXED INCOME			
	BUYS TO COVER	-98,100 00	00	-98,100 00
	BUYS TO COVER	-218,189 16	00	-218,189 16
	GNMA I	-167,884 90	00	-167,884 90
	GNMA II	-206,734 37	00	206,734 37
	FNMA	-250,515 40	00	-250,515 40
	FHLMC	-28,349 32	00	-28,349 32
	CMO	-2,903 45	00	-2,903 45
	OTHER ASSET BACKED	-1,762 46	00	-1,762 46
	GOVERNMENT ISSUES	-659,549 74	00	-659,549 74
	CORPORATE BONDS	-263,528 46	00	-263,528 46
	FIXED INCOME TOTAL	-1,897,517 26	00	-1,897,517 26
	CURRENCY TOTAL			

USD	US DOLLAR	BASE SET LOSS	BASE CURR LOSS	BASE TOTAL LOSS
		-2 078 794 33	00	-2 078 794 33

USD	US DOLLAR	BASE SET CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
EQUITY				
	PREFERRED STOCK	51 732 33	00	51 732 33
	MUTUAL FUNDS	965 128 02	00	965 128 02
	EQUITY TOTAL	996 860 35	00	996 860 35
FIXED INCOME				
	BUYS TO COVER	-98 100 00	00	-98 100 00
	BUYS TO COVER	-207 622 04	00	-207 622 04
	GNMA I	415 207 18	00	415 207 18
	GNMA II	261 968 76	00	261 968 76
	FNMA	903 719 57	00	903 719 57
	FHLMC	125 358 47	00	125 358 47
	CREDIT CARD RECEIVABLE	199 306 64	00	199 306 64
	CMO	114 546 09	00	114 546 09
	OTHER ASSET BACKED	1 762 46	00	-1 762 46
	GOVERNMENT ISSUES	112 094 00	00	112 094 00
	MUNICIPALS	81 200 00	00	81 200 00

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
	CORPORATE BONDS	4,388 70	00	4,388 70
	NON-SECURITY ASSETS	1,046 25	00	1,046 25
	FIXED INCOME TOTAL	1 911,351 16	00	1,911,351 16
	CASH EQUIV			
	SHORT TERMS	232 063 20	00	232,063 20
	GOVERNMENT ISSUES	72,174 35	00	72,174 35
	CASH EQUIV TOTAL	304,237 55	00	304,237 55
	CURRENCY TOTAL	3,212,449 06	00	3,212,449 06

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN	
GROSS GAINS				
EQUITY				
	PREFERRED STOCK	31,732 33	00	31,732 33
	MUTUAL FUNDS	1,146,405 09	00	1,146,405 09
	EQUITY TOTAL	1,178,137 42	00	1,178,137 42
FIXED INCOME				
	BUYS TO COVER	73,263 09	2 325 79	75,588 88
	GNMA I	583,092 08	00	583,092 08
	GNMA II	468,703 13	00	468,703 13
	FNMA	1,154,234 97	00	1,154,234 97
	FHLMC	153,707 79	00	153,707 79
	CREDIT CARD RCVEABLE	199,306 64	00	199,306 64
	CMO	117,449 54	00	117,449 54
	GOVERNMENT ISSUES	1,080,846 87	541,930 24	1,622,777 11
	MUNICIPALS	81,200 00	00	81,200 00
	CORPORATE BONDS	360,702 64	00	360,702 64
	NON-SECURITY ASSETS	1,046 25	00	1,046 25

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
FIXED INCOME TOTAL	4,273,551 00	546,256 03	4,817,809 03
CASH EQUIV			
SHORT TERMS	252,063 20	00	252,063 20
GOVERNMENT ISSUES	72,174 35	00	72,174 35
CASH EQUIV TOTAL	304,237 55	00	304,237 55
CURRENCY TOTAL	5,755,927 97	546,256 03	6,300,184 00

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
PREFERRED STOCK	00	00	00
MUTUAL FUNDS	-181,277 07	00	-181,277 07
NON SECY ASSET STOCK	00	1 80	-1 80
EQUITY TOTAL	181,277 07	-1 80	181,278 87
FIXED INCOME			
BUYS TO COVER	512,325 37	-1,007 69	-513,353 06
GNMA I	-167,884 90	00	-167,884 90
GNMA II	206,734 37	00	-206,734 37
FNMA	-250,515 40	00	-250,515 40
FHLMC	-28,349 32	00	28,349 32
CMO	2,903 45	00	-2,903 45
OTHER ASSET BACKED	-1,762 46	00	-1,762 46
GOVERNMENT ISSUES	-709,082 14	-285,450 76	-994,732 90
CORPORATE BONDS	509,462 48	-54,366 84	-563,829 32
FIXED INCOME TOTAL	-2,389,019 89	541,025 29	-2,730,045 18
CURRENCY TOTAL			

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
	-2,570,296 96	-341,027 09	-2,911,324 05

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
PREFERRED STOCK	31,732 33	00	31,732 33
MUTUAL FUNDS	965,128 02	00	965,128 02
NON SECY ASSET-STOCK	00	-1 80	-1 80
EQUITY TOTAL	996,860 35	-1 80	996,858 55
FIXED INCOME			
BUYS TO COVER	-439,062 28	1,318 10	-437,744 18
GNMA I	415,207 18	00	415,207 18
GNMA II	261,968 76	00	261,968 76
FNMA	903,719 57	00	903,719 57
FHLMC	125,358 47	00	125,358 47
CREDIT CARD RCVEABLE	199,306 64	00	199,306 64
CMO	114,546 09	00	114,546 09
OTHER ASSET BACKED	-1,762 46	00	-1,762 46
GOVERNMENT ISSUES	371,764 73	256,279 48	628,044 21
MUNICIPALS	81,200 00	00	81,200 00

KAUFFMAN-PIMCO FACILITY INVESTMENT MGT

FUND GAIN/LOSS TOTALS	BASE SEC CNLS	BASE IRRR CNLS	BASE TOTAL CNLS
21AG ANNUAL	1,066 25	00	1,066 25
FIXED INCOME TOTAL	1 884 55 11	203 230 74	2 087,785 85
CASH EQUITY	00	00	00
SHORT TERMS	237 063 20	00	237 063 20
GOVERNMENT ISSUES	72 174 35	00	72,174 35
CASH EQUITY TOTAL	304,237 55	00	304,237 55
FOREIGN CASH	00	00	00
SECURITY SETTLEMENTS	00	20 690 63	20 690 63
CURRENT Y TRADES	00	11,051 38	11,051 38
CURRENT Y TRADES	00	16 660 68	16,660 68
MISCELLANEOUS RECEIPT	00	00	00
MISCELLANEOUS MISBURSEMEN	00	-691 14	-691 14
FOREIGN CASH TOTAL	00	45 711 56	45 711 56
CURRENT Y TOTAL	3 185 631 01	248,940 50	3 434 571 51

KAUFFMAN-PIMCO FACILITY INVESTMENT MGT SUMMARY REALIZED GAIN/LOSS REPORT JULY 1, 2001 TO JUNE 30, 2002

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
21AG ANNUAL	55 918 772 09	52 951,644 07	5,150 048 545	103
EQUITY	2 000 000 00	1,968 267 67	185 701 020	1
PREFERRED STOCK	00	00	00	0
MUTUAL FUNDS	47 53	49 35	42 110	2
NON-SEC Y ASSET-STOCK	55 918 772 09	52 951,644 07	5,150 048 545	103
TOTAL	55 918 819 62	52 951,644 07	5,150 048 545	103
FIXED INCOME	165 680 413 58	165,265 206 40	140 243 956 36	107
COMM 1	104,743 112 51	104 481 343 75	101 000 000 00	10
COMM 11	164,396 212 84	163 492 893 27	17,651,536 91	101
FILM	18,225 312 01	18 099 993 54	2,670,000 00	5
LOAN	2,874 929 50	2,675 622 66	4,611,495 95	2
CREDIT CARD RECEIVABLE	4 786 218 75	4,671 672 66	529,268 64	3
OTHER ASSET BACKED	157,396,591 41	156 748 547 24	159,968,518 00	46
GOVERNMENT ISSUES	1 508 500 00	1 427 300 00	1 500 000 00	2
MUTUAL FUNDS	29 354 311 37	24 557,438 05	61,070 000 00	15
CORPORATE BONDS	980,000 00	898 953 75	900 000 00	1
NON SECURITY ASSETS	625 395 070 21	622 869,562 18	654,067-585 18	293
CASH EQUITY	135,275 944 72	135,043 901 52	135,300,000 00	31
SHORT TERMS	21 160 711 83	21 088 557 48	21,200 000 00	6
GOVERNMENT ISSUES	156,454,696 56	156 132,459 00	156 500 000 00	37
FOREIGN CASH	12 500 756 31	12,501,121 11	N/A	N/A
SECURITY SETTLEMENTS	10 454 887 02	10 434 196 39	N/A	N/A
CURRENT Y TRADES	3 513 368 80	3 511 833 57	N/A	N/A
CURRENT Y TRADES	1 471 802 73	1,460,751 35	N/A	N/A
SPOTS	13,257 800 71	13 243 140 03	N/A	N/A
MISCELLANEOUS RECEIPT	542 29	542 30	N/A	N/A
MISCELLANEOUS MISBURSE	44 834 47	45 525 61	N/A	N/A
TOTAL	41 243 450 04	41 196 578 06	N/A	N/A
BUYERS TO COVER	-12 500 756 31	-12 501 121 11	-13 812 235 57	6
SECURITY SETTLEMENTS	54 106 822 38	54,899 200 34	-52 400 000 00	10
CURRENT Y TRADES	-3 513 368 80	-3 511 833 57	-43,515,181 75	14
MISCELLANEOUS RECEIPT	542 29	542 30	71 481 00	7
MISCELLANEOUS MISBURSE	44 834 47	45 525 61	60 840 000 00	38
TOTAL	38 544 221 71	38 107 667 95	45 040,901 68	38

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
OPTIONS BOUGHTBACK				
US DOLLAR		30,707 85	0 00	30,707 85
OPTIONS EXPIRED-WRITTEN				
US DOLLAR		229,451 81	0 00	229,451 81

CURRENCY	LOCAL BASE	GROSS SEC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GROSS LOSSES				
OPTIONS BOUGHTBACK				
US DOLLAR		-32,273 02	0 00	-32,273 02
OPTIONS EXPIRED-PURCHASED				
US DOLLAR		-670,903 20	0 00	-670,903 20

CURRENCY	LOCAL BASE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS				
<u>OPTIONS BOUGHTBACK</u>				
US DOLLAR		-1,565 17	0 00	-1 565 17
<u>OPTIONS EXPIRED PURCHASED</u>				
US DOLLAR		-670 903 20	0 00	-670,903 20
<u>OPTIONS EXPIRED-WRITTEN</u>				
US DOLLAR		229 451 81	0 00	229 451 81

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
OPTIONS			
<u>OPTIONS BOUGHTBACK</u>			
	-1,565 17	0 00	-1,565 17
<u>OPTIONS EXPIRED PURCHASED</u>			
	-670 903 20	0 00	-670 903 20
<u>OPTIONS EXPIRED-WRITTEN</u>			
	229,451 81	0 00	229,451 81
OPTIONS			
<u>OPTIONS BOUGHTBACK</u>			
	62 728 13	61 162 96	7,300 060
<u>OPTIONS EXPIRED-PURCHASED</u>			
	0 00	670 903 20	110
<u>OPTIONS EXPIRED-WRITTEN</u>			
	0 00	229,451 81	3,800 679

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
SELL TO CLOSE				
EURO CURRENCY		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		180,648 07 ST		180,648 07 ST
		163,290 99 ST	0 00 ST	163,290 99 ST
		0 00 S3	0 00 S3	0 00 S3
	0 00 S3	0 00 S3	0 00 S3	
	0 00 5Y	0 00 5Y	0 00 5Y	
	0 00 5Y	0 00 5Y	0 00 5Y	
POUND STERLING		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		32,851 50 ST		32,851 50 ST
		48 350 84 ST	0 00 ST	48,350 84 ST
		0 00 S3	0 00 S3	0 00 S3
	0 00 S3	0 00 S3	0 00 S3	
	0 00 5Y	0 00 5Y	0 00 5Y	
	0 00 5Y	0 00 5Y	0 00 5Y	
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		3,577,075 00 ST	0 00 ST	3,577,075 00 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
BUY TO CLOSE				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		39,738 94 ST	0 00 ST	39,738 94 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y

CURRENCY	LOCAL BASE	GROSS SEC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GROSS LOSSES				
SELL TO CLOSE				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		-453 650 21 ST	0 00 ST	-453,650 21 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
BUY TO CLOSE				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		-302,542 34 ST	0 00 ST	-302,542 34 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
JAPANESE YEN		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		-1,158 000 00 ST		-1,158 000 00 ST
		-9,621 54 ST	0 00 ST	-9,621 54 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
	0 00 5Y	0 00 5Y	0 00 5Y	
	0 00 5Y	0 00 5Y	0 00 5Y	

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MCT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

CURRENCY	LOCAL BASE	NET SEL GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS				
SELL TO CLOSE				
EURO CURRENCY		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		180,648 07 ST		180,648 07 ST
		163,290 99 ST	0 00 ST	163,290 99 ST
		0 00 S3		0 00 S3
		0 00 S3	0 00 S3	0 00 S3
POUND STERLING		0 00 S3	0 00 S3	0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
US DOLLAR		0 00 S3	0 00 S3	0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
BUY TO CLOSE				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		-262 803 40 ST	0 00 ST	-262 803 40 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
JAPANESE YEN		0 00 S3	0 00 S3	0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3
		0 00 S3		0 00 S3

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MCT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

ASSET TYPE	NET SEL GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
FUTURES			
SELL TO CLOSE			
	3,335 066 62 ST	0 00 ST	3 335 066 62 ST
BUY TO CLOSE			
	-272 424 94 ST	0 00 ST	-272 424 94 ST

KAUFFMAN-PINCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND TOTALS	BASE NOTIONAL PROCEEDS	BASE NOTIONAL COST	CONTRACTS	* OF TRANSACTIONS
FUTURES				
<u>SELL TO CLOSE</u>	19,958 08	354,151,518 00	2,299	71
<u>BUY TO CLOSE</u>	1,385 51	16,325,122 14	145	16

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FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
PREFERRED STOCK	51,752 33	00	51,752 33
MUTUAL FUNDS	1 146 405 09	00	1 146 405 09
EQUITY TOTAL	1 178 157 42	00	1 178 157 42
FIXED INCOME			
BOYS TO COVER	73,263 09	2 325 79	75,588 88
GNMA I	583 092 08	00	583 092 08
GNMA II	468 703 13	00	468,703 13
FNMA	1,154,234 97	00	1 154,234 97
FHLMC	153,707 79	00	153,707 79
CREDIT CARD RECEIVABLE	199 306 44	00	199 306 44
CMO	117 449 54	00	117 449 54
GOVERNMENT ISSUES	1,080 846 87	541 930 24	1,622,777 11
MUNICIPALS	81 200 00	00	81 200 00
CORPORATE BONDS	360 702 44	00	360,702 44
NON SECURITY ASSETS	1 046 25	00	1 046 25

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
FIXED INCOME TOTAL	4 273 553 00	544 254 03	4 817,809 03
CASH EQUIV			
SHORT TERMS	232 063 20	00	232 063 20
GOVERNMENT ISSUES	72,174 35	00	72,174 35
CASH EQUIV TOTAL	304,237 55	00	304,237 55
CURRENCY TOTAL	5 755 927 97	544,254 03	6 300 184 00

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
PREFERRED STOCK	00	00	00
MUTUAL FUNDS	-181,277 07	00	-181,277 07
NON-SECY ASSET-STOCK	00	-1 80	-1 80
EQUITY TOTAL	-181,277 07	-1 80	-181,278 87
FIXED INCOME			
BUYS TO COVER	-512,525 37	-1,007 69	-513,533 06
GNMA I	-167,884 90	00	-167,884 90
GNMA II	-206,734 37	00	-206,734 37
FNMA	-250,515 40	00	-250,515 40
FHLMC	-28,349 32	00	-28,349 32
CMO	-2,903 45	00	-2,903 45
OTHER ASSET BACKED	-1,762 46	00	-1,762 46
GOVERNMENT ISSUES	-709,082 14	-285,650 76	-994,732 90
CORPORATE BONDS	-509,462 48	-54,366 84	-563,829 32
FIXED INCOME TOTAL	-2,389,019 89	-341,025 29	-2,730,045 18
CURRENCY TOTAL			

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
	-2,570,296 96	-341,027 09	-2,911,324 05

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
PREFERRED STOCK	31,732 33	00	31,732 33
MUTUAL FUNDS	965,128 02	00	965,128 02
NON SECY ASSET-STOCK	00	-1 80	-1 80
EQUITY TOTAL	996,860 35	1 80	996,858 55
FIXED INCOME			
BUYS TO COVER	439,062 28	1,318 10	-437,744 18
CNMA I	415,207 18	00	415,207 18
CNMA II	261,968 76	00	261,968 76
FNMA	903,719 57	00	903,719 57
FHLMC	125,358 47	00	125,358 47
CREDIT CARD RECEIVABLE	199,306 64	00	199,306 64
CMO	114,546 09	00	114,546 09
OTHER ASSET BACKED	-1,762 46	00	1,762 46
GOVERNMENT ISSUES	371,764 73	256,279 48	628,044 21
MUNICIPALS	81,200 00	00	81,200 00

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
CORPORATE BONDS	-148,759 84	-54,366 81	-203,126 68
NON-SECURITY ASSETS	1,046 25	00	1,046 25
FIXED INCOME TOTAL	1,884,533 11	203,230 74	2,087,763 85
CASH EQUIV			
SHORT TERMS	232,063 20	00	232,063 20
GOVERNMENT ISSUES	72,174 35	00	72,174 35
CASH EQUIV TOTAL	304,237 55	00	304,237 55
FOREIGN CASH			
SECURITY SETTLEMENTS	00	20,690 63	20,690 63
CURRENCY TRADES SPOTS	00	11,051 38	11,051 38
CURRENCY TRADES FORWARDS	00	14,660 68	14,660 68
MISCELLANEOUS RECEIPT	00	01	01
MISCELLANEOUS DISBURSEMEN	00	-691 14	691 14
FOREIGN CASH TOTAL	00	45,711 56	45,711 56
CURRENCY TOTAL	3,185,631 01	248,940 50	3,434,571 51

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
OPTIONS BOUGHTBACK				
US DOLLAR		30,707 85	0 00	30,707 85
OPTIONS EXPIRED-WRITTEN				
US DOLLAR		229,451 81	0 00	229,451 81

CURRENCY	LOCAL BASE	GROSS SEC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GROSS LOSSES				
OPTIONS BOUGHTBACK				
US DOLLAR		-32,273 02	0 00	-32,273 02
OPTIONS EXPIRED-PURCHASED				
US DOLLAR		-670,903 20	0 00	-670,903 20

CURRENCY	LOCAL BASE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS				
<u>OPTIONS BOUGHTBACK</u>				
US DOLLAR		-1 565 17	0 00	-1,565 17
<u>OPTIONS EXPIRED-PURCHASED</u>				
US DOLLAR		-670,903 20	0 00	670,903 20
<u>OPTIONS EXPIRED WRITTEN</u>				
US DOLLAR		229 451 81	0 00	229 451 81

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
OPTIONS			
<u>OPTIONS BOUGHTBACK</u>			
	-1 565 17	0 00	-1 565 17
<u>OPTIONS EXPIRED PURCHASED</u>			
	-670,903 20	0 00	670,903 20
<u>OPTIONS EXPIRED-WRITTEN</u>			
	229,451 81	0 00	229,451 81
OPTIONS			
<u>OPTIONS BOUGHTBACK</u>			
	62,728 13	61 162 96	7,300,060 3
<u>OPTIONS EXPIRED-PURCHASED</u>			
	0 00	670 903 20	110 1
<u>OPTIONS EXPIRED-WRITTEN</u>			
	0 00	229,451 81	3 800 479 15

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
SELL TO CLOSE				
EURO CURRENCY		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		180,648 07 ST		180,648 07 ST
		163,290 99 ST	0 00 ST	163,290 99 ST
		0 00 S3	0 00 S3	0 00 S3
POUND STERLING		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		32,851 50 ST		32,851 50 ST
US DOLLAR		48,350 84 ST	0 00 ST	48,350 84 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
		0 00 5Y	0 00 5Y	0 00 5Y
US DOLLAR		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		3,577,075 00 ST		3,577,075 00 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
BUY TO CLOSE				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		39,738 94 ST	0 00 ST	39,738 94 ST
		0 00 S3	0 00 S3	0 00 S3
	0 00 S3	0 00 S3	0 00 S3	
	0 00 5Y	0 00 5Y	0 00 5Y	

CURRENCY	LOCAL BASE	GROSS SEC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GROSS LOSSES				
SELL TO CLOSE				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		-453,650 21 ST	0 00 ST	-453,650 21 ST
		0 00 S3	0 00 S3	0 00 S3
US DOLLAR		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
JAPANESE YEN		-302,542 34 ST	0 00 ST	-302,542 34 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y
JAPANESE YEN		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		-1,158,000 00 ST		-1,158,000 00 ST
		-9,621 54 ST	0 00 ST	-9,621 54 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y	0 00 5Y	0 00 5Y

KAUFFMAN-PIMCO
 PACIFIC INVESTMENT MGT
 FUND TOTAL REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30, 2002

CURRENCY	LOCAL BASE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
<u>NET GAIN/LOSS</u>				
<u>SELL TO CLOSE</u>				
EURO CURRENCY		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		180,648 07 ST		180,648 07 ST
		163,290 99 ST	0 00 ST	163,290 99 ST
		0 00 S3		0 00 S3
POUND STERLING		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
US DOLLAR		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
<u>BUY TO CLOSE</u>				
US DOLLAR		0 00 LT	0 00 LT	0 00 LT
		262 803 40 ST	0 00 ST	-262 803 40 ST
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
JAPANESE YEN		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 S3	0 00 S3	0 00 S3

 KAUFFMAN-PIMCO
 PACIFIC INVESTMENT MGT
 FUND TOTAL REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30, 2002

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
<u>FUTURES</u>			
<u>SELL TO CLOSE</u>			
	3,335,866 62 ST	0 00 ST	3,335,866 62 ST
<u>BUY TO CLOSE</u>			
	272,424 94 ST	0 00 ST	-272,424 94 ST

FUND TOTALS	BASE NOTIONAL PROCEEDS	BASE NOTIONAL COST	CONTRACTS	# OF TRANSACTIONS
FUTURES				
<u>SELL TO CLOSE</u>	19,958 08	354,151,518 00	2,299	71
<u>BUY TO CLOSE</u>	1,385 51	16,325,122 14	145	16

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT SEC CN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SET CN/LS
CMO						
USD - US DOLLAR						
126690K54	CWMB5 INC 1 500,000 00 3 959 51	MTG 1994 8 125 00	6 500 25 JUN 2009 997340324	01MAY02 12 084 51	1 000000 4,087 11	09APR02 TO 09APR02 127 60
126690K54	CWMB5 INC 1,500 000 00 48 913 17	MTG 1994 8 103 55	6 500 25 JUN 2009 964741544	01JUN02 57 016 72	1 000000 50 489 47	09APR02 TO 09APR02 1,574 30 -1 576 30
23321P6X1	DLJ MTG ACCEP CORP 2 000,000 00 73,408 32	FNT STR 2 5,610 23	6 240 27 FEB 2029 502741120	01APR02 79,018 55	1 000000 74,618 41	08MAR02 TO 08MAR02 -1,210 09 -1,210 09
23321P6X1	DLJ MTG ACCEP CORP 2 000,000 00 59 463 50	FNT STR 2 5,228 51	6 240 27 FEB 2029 473009370	01MAY02 64 692 01	1 000000 60,443 72	08MAR02 TO 08MAR02 -980 22 -980 22
23321P6X1	DLJ MTG ACCEP CORP 2,000,000 00 81 740 11	FNT SER 2 4,919 29	6 240 27 FEB 2029 432139315	01JUN02 86,659 40	1 000000 83,087 54	08MAR02 TO 08MAR02 -1 347 43 -1 347 43
FHLMO						
USD - US DOLLAR						
31280MRL3 E66791	FED HM LN PC 1 147,420 00 19 464 72	E66791 3,287 41	6 500 01 APR 2012 511966899	01JUL01 22 752 13	1 000000 18 944 65	31 JUL 00 TO 31 JUL 00 520 07 520 07
31280MRL3 E66791	FED HM LN PC 1,147,420 00 15,202 28	E66791 3 181 97	6 500 01 APR 2012 498717801	01AUG01 18,384 25	1 000000 14 796 10	31 JUL 00 TO 31 JUL 00 406 18 406 18
31280MRL3 E66791	FED HM LN PC 1,147,420 00 38,434 79	E66791 3,099 62	6 500 01 APR 2012 465221096	01SEP01 41,534 41	1 000000 37 407 87	31 JUL 00 TO 31 JUL 00 1,026 92 1,026 92
31280MRL3 E66791	FED HM LN PC 1 147,420 00 13,181 21	E66791 2,891 45	6 500 01 APR 2012 455734401	01OCT01 16,072 66	1 000000 12,829 03	31 JUL 00 TO 31 JUL 00 352 18 352 18

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT SEC CN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SET CN/LS
(CONTINUED)						
USD - US DOLLAR						
31280MRL3 E66791	FED HM LN PC 1 147 420 00 23 290 10	E66791 2,820 04	6 500 01 APR 2012 433435403	01NOV01 24,110 14	1 000000 22 667 82	31 JUL 00 TO 31 JUL 00 622 28 622 28
31280MRL3 E66791	FED HM LN PC 1 147,420 00 29 098 58	E66791 2 493 88	6 500 01 APR 2012 408075595	01DEC01 31,792 46	1 000000 28,321 11	31 JUL 00 TO 31 JUL 00 777 47 777 47
31280MRL3 E66791	FED HM LN PC 1 147 420 00 53 659 45	E66791 2 536 27	6 500 01 APR 2012 378740696	01JAN02 36,195 72	1 000000 32,760 12	31 JUL 00 TO 31 JUL 00 899 33 899 33
31280MRL3 E66791	FED HM LN PC 1 147,420 00 13,719 93	E66791 2,553 95	6 500 01 APR 2012 366783496	01FEB02 14 073 88	1 000000 13 343 35	31 JUL 00 TO 31 JUL 00 366 58 366 58
31280MRL3 E66791	FED HM LN PC 1 147,420 00 3 833 18	E66791 2,279 64	6 500 01 APR 2012 363442807	01MAR02 4 112 82	1 000000 3,750 76	31 JUL 00 TO 31 JUL 00 102 42 102 42
31280MRL3 E66791	FED HM LN PC 1 147 420 00 19 804 59	E66791 2,258 86	6 500 01 APR 2012 346182696	01APR02 27 043 45	1 000000 19 275 44	31 JUL 00 TO 31 JUL 00 529 15 529 15
31280MRL3 E66791	FED HM LN PC 1,147,420 00 23,768 80	E66791 2 151 60	6 500 01 APR 2012 325467701	01MAY02 25,920 40	1 000000 23 133 73	31 JUL 00 TO 31 JUL 00 635 07 635 07
31280MRL3 E66791	FED HM LN PC 1 147 420 00 37 341 41	E66791 2 022 84	6 500 01 APR 2012 292923898	01JUN02 39,344 25	1 000000 36 343 70	31 JUL 00 TO 31 JUL 00 997 71 997 71
31280MY18 E67022	FED HM LN PC 1 219 680 00 17 954 91	E67022 2 006 32	7 500 01 JUN 2012 248472099	01JUL01 19,961 23	1 000000 18 104 40	31 JUL 00 TO 31 JUL 00 -151 49 -151 49
31280MY18 E67022	FED HM LN PC 1 219 680 00 19 222 16	E67022 1 894 10	7 500 01 JUN 2012 232712096	01AUG01 21 116 24	1 000000 19 384 35	31 JUL 00 TO 31 JUL 00 -162 19 -162 19
31280MY18 E67022	FED HM LN PC 1,219,680 00 3,722 34	E67022 1,713 96	7 500 01 JUN 2012 229460197	01SEP01 4,496 30	1 000000 3,753 75	31 JUL 00 TO 31 JUL 00 31 41 -31 41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	TRD DTS OF ORIG NET SEC GN/LS	BUYS NET SEC GN/LS
	PRINCIPAL	ORIGINAL FACE							
(CONTINUED)									
USD - US DOLLAR									
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	11,101 04	1,219,680 00	1,750 70	220558597	12,851 74	01OCT01	11,194 70	-93 66	-93 66
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	11,621 72	1,219,680 00	1,681 32	211030098	13,303 04	01NOV01	11,719 78	-98 06	-98 06
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	1,853 06	1,219,680 00	1,608 68	209510797	3,461 74	01DEC01	1,868 70	-15 64	15 64
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	25,837 21	1,219,680 00	1,597 10	188327200	27,434 31	01JAN02	26,055 21	-218 00	-218 00
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	9,593 76	1,219,680 00	1,435 62	180461399	11,029 38	01FEB02	9,674 71	-80 95	-80 95
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	3,151 04	1,219,680 00	1,375 66	177877902	4,526 70	01MAR02	3,177 63	-26 59	-26 59
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	14,163 17	1,219,680 00	1,355 96	166265700	15,519 13	01APR02	14,282 67	-119 50	-119 50
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	6,522 24	1,219,680 00	1,267 44	160918199	7,789 68	01MAY02	6,577 27	-55 03	-55 03
31280MYT8	E67022	FED HM LN PC	E67022	7 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	1,257 98	1,219,680 00	1,226 68	159886798	2,484 66	01JUN02	1,268 59	-10 61	-10 61
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	13,417 11	927,910 00	2,832 63	549116401	16,249 74	01JUL01	13,058 62	358 49	358 49
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	4,862 90	927,910 00	2,759 96	543875699	7,622 86	01AUG01	4,732 97	129 93	129 93

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	TRD DTS OF ORIG NET SEC GN/LS	BUYS NET SEC GN/LS
	PRINCIPAL	ORIGINAL FACE							
(CONTINUED)									
USD - US DOLLAR									
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	5,352 83	927,910 00	2,733 62	538107003	8,086 45	01SEP01	5,209 81	143 02	143 02
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	3,719 07	927,910 00	2,704 61	534098996	6,425 68	01OCT01	3,619 70	99 37	99 37
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	7,903 19	927,910 00	2,684 49	525581802	10,587 68	01NOV01	7,692 03	211 16	211 16
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	18,329 56	927,910 00	2,641 67	505828205	20,971 23	01DEC01	17,839 82	489 74	489 74
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	35,151 46	927,910 00	2,542 38	467945802	37,693 84	01JAN02	34,212 25	939 21	939 21
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	18,914 06	927,910 00	2,351 97	447562295	21,266 03	01FEB02	18,408 70	505 36	505 36
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	19,543 36	927,910 00	2,249 53	426500598	21,792 89	01MAR02	19,021 18	522 18	522 18
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	11,298 32	927,910 00	2,143 67	414324503	13,441 99	01APR02	10,996 44	301 88	301 88
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	8,693 31	927,910 00	2,082 47	404955803	10,775 78	01MAY02	6,461 04	232 27	232 27
31294JRL4	E00491	FED HM LN PC	E00491	6 500	01JUN2012	1 000000		31JUL00 TO 31JUL00	
	9,041 37	927,910 00	2,035 38	395212003	11,076 75	01JUN02	8,799 80	241 57	241 57
3133TMLD6		FEDERAL HOME LN MTG	PREASSIGN	6 000	15SEP2022	1 000000		07MAR02 TO 07MAR02	
	51,291 00	6 000,000 00	30 000 00	991451500	81,291 00	01JUN02	52,689 48	-1,398 48	-1,398 48

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRIN IPAL INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC CN/LS	LAST RECEIPT DATE	TRD DTS OF ORIG BUYS NET SEC CN/LS
FNMA USD - US DOLLAR								
31360FC7	004567 FNMA POOL 262 35	004567	1 000 01OCT2023 064189760	01 JUL01	261 74	1 000000	31 JUL00 TO 31 JUL00	1 39 -1 39
31360FC7	004567 FNMA POOL 3 363 81	004567	1 000 01OCT2023 060845950	01AUG01	3,361 57	1 000000	31 JUL00 TO 31 JUL00	17 76 17 76
31360FC7	004567 FNMA POOL 236 78	004567	1 000 01OCT2023 060609170	01SEP01	238 04	1 000000	31 JUL00 TO 31 JUL00	-1 26 1 26
31360FC7	004567 FNMA POOL 249 02	004567	1 000 01OCT2023 060360150	01OCT01	250 34	1 000000	31 JUL00 TO 31 JUL00	1 32 -1 32
31360FC7	004567 FNMA POOL 249 85	004567	1 000 01OCT2023 060110300	01NOV01	251 18	1 000000	31 JUL00 TO 31 JUL00	-1 33 1 33
31360FC7	004567 FNMA POOL 1 229 24	004567	1 000 01OCT2023 058881060	01DEC01	1 235 77	1 000000	31 JUL00 TO 31 JUL00	6 53 -6 53
31360FC7	004567 FNMA POOL 250 90	004567	1 000 01OCT2023 058630160	01JAN02	252 23	1 000000	31 JUL00 TO 31 JUL00	-1 33 -1 33
31360FC7	004567 FNMA POOL 2 780 82	004567	1 000 01OCT2023 055869340	01FEB02	2,795 59	1 000000	31 JUL00 TO 31 JUL00	-14 77 14 77
31360FC7	004567 FNMA POOL 347 39	004567	1 000 01OCT2023 055501950	01MAR02	349 24	1 000000	31 JUL00 TO 31 JUL00	1 85 -1 85
31360FC7	004567 FNMA POOL 2,297 04	004567	1 000 01OCT2023 053204910	01APR02	2,309 24	1 000000	31 JUL00 TO 31 JUL00	-12 20 -12 20

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRIN IPAL INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC CN/LS	LAST RECEIPT DATE	TRD DTS OF ORIG BUYS NET SEC CN/LS
(CONTINUED) USD - US DOLLAR								
31360FC7	004567 FNMA POOL 244 99	004567	1 000 01OCT2023 052957920	01MAY02	248 30	1 000000	31 JUL00 TO 31 JUL00	-1 31 1 31
31360FC7	004567 FNMA POOL 3 319 54	004567	1 000 01OCT2023 049438380	01JUN02	3 337 18	1 000000	31 JUL00 TO 31 JUL00	-17 64 17 64
31360QU74	013206 FNMA POOL 3 081 90	013206	1 000 01AUG2025 080082944	01 JUL01	3 098 27	1 000000	31 JUL00 TO 31 JUL00	-16 37 16 37
31360QU74	013206 FNMA POOL 1 075 59	013206	1 000 01AUG2025 078908294	01AUG01	1 081 30	1 000000	31 JUL00 TO 31 JUL00	5 71 -5 71
31360QU74	013206 FNMA POOL 2 062 19	013206	1 000 01AUG2025 076654178	01SEPP01	2 073 15	1 000000	31 JUL00 TO 31 JUL00	-10 96 -10 96
31360QU74	013206 FNMA POOL 314 16	013206	1 000 01AUG2025 074313085	01OCT01	315 83	1 000000	31 JUL00 TO 31 JUL00	-1 67 -1 67
31360QU74	013206 FNMA POOL 271 31	013206	1 000 01AUG2025 074634553	01NOV01	274 61	1 000000	31 JUL00 TO 31 JUL00	-3 30 -3 30
31360QU74	013206 FNMA POOL 1 812 57	013206	1 000 01AUG2025 073655047	01DEC01	1 822 20	1 000000	31 JUL00 TO 31 JUL00	9 63 -9 63
31360QU74	013206 FNMA POOL 615 04	013206	1 000 01AUG2025 072983341	01JAN02	618 33	1 000000	31 JUL00 TO 31 JUL00	-3 27 3 27
31360QU74	013206 FNMA POOL 1 045 03	013206	1 000 01AUG2025 071842065	01FEB02	1 050 58	1 000000	31 JUL00 TO 31 JUL00	-5 55 -5 55
31360QU74	013206 FNMA POOL 1 671 25	013206	1 000 01AUG2025 070016894	01MAR02	1 680 13	1 000000	31 JUL00 TO 31 JUL00	-8 88 -8 88

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG LAST RECEIPT DATE NET SEC GN/LS	BUY DATE
(CONTINUED)									
USD - US DOLLAR									
31360QU74	013206 FNMA POOL	915,668 00	013206	1 000	01AUG2025		1 000000	31JUL00 TO 31JUL00	
	497 02	235 51		069474099	01APR02	499 66		-2 64	-2 64
31360QU74	013206 FNMA POOL	915,668 00	013206	1 000	01AUG2025		1 000000	31JUL00 TO 31JUL00	
	842 46	233 26		068554050	01MAY02	846 94		-4 48	-4 48
31360QU74	013206 FNMA POOL	915,668 00	013206	1 000	01AUG2025		1 000000	31JUL00 TO 31JUL00	
	2,132 40	230 01		064225258	01JUN02	2,143 73		-11 33	-11 33
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	243 40	219 98		040696110	01JUL01	244 69		1 29	-1 29
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	249 87	210 13		040446240	01AUG01	251 20		-1 33	-1 33
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	346 03	202 06		040100210	01SEP01	347 87		-1 84	-1 84
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	266 96	192 08		039833250	01OCT01	268 38		-1 42	-1 42
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	268 37	183 37		039544880	01NOV01	269 80		-1 43	-1 43
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	933 14	180 05		038631740	01DEC01	938 10		-4 96	-4 96
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	787 81	174 71		037843930	01JAN02	791 99		-4 18	-4 18
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	1,207 29	170 48		036636640	01FEB02	1,213 70		-6 41	-6 41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG LAST RECEIPT DATE NET SEC GN/LS	BUY DATE
(CONTINUED)									
USD - US DOLLAR									
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	280 12	165 00		036356520	01MAR02	281 61		-1 49	-1 49
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	330 78	163 70		036025740	01APR02	332 54		-1 76	-1 76
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	1,056 14	162 21		034989400	01MAY02	1,041 64		-5 50	-5 50
31360YKH6	020096 FNMA POOL	1,000,000 00	020096	1 000	01SEP2024		1 000000	31JUL00 TO 31JUL00	
	247 27	157 72		034742330	01JUN02	248 58		-1 31	-1 31
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	58 62	96 74		063162555	01JUL01	58 93		- 31	- 31
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	62 83	92 57		062948214	01AUG01	63 16		- 33	- 33
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	64 70	88 42		062727492	01SEP01	65 04		- 34	- 34
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	71 21	84 29		062484563	01OCT01	71 59		- 38	- 38
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	73 85	82 04		062232627	01NOV01	74 24		- 39	- 39
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	64 61	79 81		062012213	01DEC01	64 95		- 34	- 34
3136194S4	054833 FNMA POOL	293,130 00	054833	1 000	01SEP2017		1 000000	31JUL00 TO 31JUL00	
	65 30	75 53		061789444	01JAN02	65 65		- 35	- 35

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC CNLS	TRD DTS OF ORIG BUYS NET SEC CNLS
(CONTINUED) USD - US DOLLAR							
313619454	054833 FNMA POOL 65 84	054833 293,130 00	75 03	1 000 061564834	01SEP2017 140 87	01FEB02	1 000000 31 JUL00 TO 31 JUL00 - 35
313619454	054833 FNMA POOL 66 16	054833 293,130 00	74 76	1 000 041339132	01SEP2017 140 92	01MAR02	1 000000 31 JUL00 TO 31 JUL00 35
313619454	054833 FNMA POOL 66 49	054833 293,130 00	74 47	1 000 061112305	01SEP2017 140 96	01APR02	1 000000 31 JUL00 TO 31 JUL00 55
313619454	054833 FNMA POOL 2,124 34	054833 293,130 00	74 22	1 000 053865213	01SEP2017 2 198 56	01MAY02	1 000000 31 JUL00 TO 31 JUL00 11 28
313619454	054833 FNMA POOL 62 58	054833 293,130 00	65 35	1 000 053651724	01SEP2017 127 93	01JUN02	1 000000 31 JUL00 TO 31 JUL00 33
31362M2N7	065581 FNMA POOL 772 66	065581 418,909 00	244 61	1 000 106820192	01AUG2028 1,017 27	01JUL01	1 000000 31 JUL00 TO 31 JUL00 -4 10
31362M2N7	065581 FNMA POOL 731 19	065581 418,909 00	231 05	1 000 105074729	01AUG2028 962 24	01AUG01	1 000000 31 JUL00 TO 31 JUL00 3 88
31362M2N7	065581 FNMA POOL 1 474 58	065581 418,909 00	219 90	1 000 101554681	01AUG2028 1 694 48	01SEP01	1 000000 31 JUL00 TO 31 JUL00 7 85
31362M2N7	065581 FNMA POOL 1 239 07	065581 418,909 00	205 78	1 000 098596831	01AUG2028 1 442 85	01OCT01	1 000000 31 JUL00 TO 31 JUL00 6 58
31362M2N7	065581 FNMA POOL 380 35	065581 418,909 00	190 14	1 000 097688877	01AUG2028 570 49	01NOV01	1 000000 31 JUL00 TO 31 JUL00 2 02
31362M2N7	065581 FNMA POOL 1,113 19	065581 418,909 00	182 65	1 000 095031522	01AUG2028 1 295 84	01DEC01	1 000000 31 JUL00 TO 31 JUL00 -5 91

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC CNLS	TRD DTS OF ORIG BUYS NET SEC CNLS
(CONTINUED) USD - US DOLLAR							
31362M2N7	065581 FNMA POOL 656 76	065581 418,909 00	175 30	1 000 093463735	01AUG2028 830 06	01JAN02	1 000000 31 JUL00 TO 31 JUL00 5 49
31362M2N7	065581 FNMA POOL 996 47	065581 418,909 00	159 16	1 000 091085008	01AUG2028 1,155 63	01FEB02	1 000000 31 JUL00 TO 31 JUL00 -5 29
31362M2N7	065581 FNMA POOL 677 50	065581 418,909 00	146 87	1 000 089467712	01AUG2028 824 37	01MAR02	1 000000 31 JUL00 TO 31 JUL00 -3 60
31362M2N7	065581 FNMA POOL 1,340 17	065581 418,909 00	138 52	1 000 086268521	01AUG2028 1 478 49	01APR02	1 000000 31 JUL00 TO 31 JUL00 -7 12
31362M2N7	065581 FNMA POOL 858 12	065581 418,909 00	152 72	1 000 084220057	01AUG2028 990 84	01MAY02	1 000000 31 JUL00 TO 31 JUL00 -4 56
31362M2N7	065581 FNMA POOL 664 85	065581 418,909 00	129 51	1 000 082432958	01AUG2028 794 36	01JUN02	1 000000 31 JUL00 TO 31 JUL00 5 53
31362M2Q0	065583 FNMA POOL 112 80	065583 36,180 00	23 61	1 000 118330292	01SEP2028 136 41	01JUL01	1 000000 31 JUL00 TO 31 JUL00 - 60
31362M2Q0	065583 FNMA POOL 68 37	065583 36,180 00	22 11	1 000 116440574	01SEP2028 90 48	01AUG01	1 000000 31 JUL00 TO 31 JUL00 - 36
31362M2Q0	065583 FNMA POOL 96 24	065583 36,180 00	21 05	1 000 115780541	01SEP2028 117 29	01SEP01	1 000000 31 JUL00 TO 31 JUL00 - 51
31362M2Q0	065583 FNMA POOL 75 06	065583 36,180 00	19 72	1 000 111705914	01SEP2028 94 78	01OCT01	1 000000 31 JUL00 TO 31 JUL00 - 40
31362M2Q0	065583 FNMA POOL 69 25	065583 36,180 00	18 59	1 000 109791875	01SEP2028 87 84	01NOV01	1 000000 31 JUL00 TO 31 JUL00 37

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG RECEIPT DATE	BUYS NET SEC GN/LS
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01DEC01	1 000000	31JUL00 TO 31JUL00	
109 09	17 75	106776672	126 82	109 67	- 58	- 58	
31362M2Q0 065583 FNMA POOL	36 180 00	065583	1 000 01SEP2028	01JAN02	1 000000	31JUL00 TO 31JUL00	
84 21	16 82	104449143	101 03	84 66	45	- 45	
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01FEB02	1 000000	31JUL00 TO 31JUL00	
101 82	15 36	101634881	117 18	102 36	- 54	- 54	
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01MAR02	1 000000	31JUL00 TO 31JUL00	
47 65	14 15	100317855	61 80	47 90	- 25	- 25	
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01APR02	1 000000	31JUL00 TO 31JUL00	
81 07	13 45	098077114	94 52	81 50	- 43	- 43	
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01MAY02	1 000000	31JUL00 TO 31JUL00	
93 49	13 09	095493090	106 58	93 99	- 50	- 50	
31362M2Q0 065583 FNMA POOL	36,180 00	065583	1 000 01SEP2028	01JUN02	1 000000	31JUL00 TO 31JUL00	
68 91	12 73	093588446	81 64	69 28	- 37	- 37	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01JUL01	1 000000	31JUL00 TO 31JUL00	
147 04	318 21	090360342	445 25	147 82	- 78	- 78	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01AUG01	1 000000	31JUL00 TO 31JUL00	
160 39	305 01	090114999	465 40	161 24	- 85	- 85	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01SEP01	1 000000	31JUL00 TO 31JUL00	
171 26	294 31	089853030	465 57	172 17	- 91	- 91	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01OCT01	1 000000	31JUL00 TO 31JUL00	
184 38	281 37	089570991	465 75	185 36	- 98	- 98	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG RECEIPT DATE	BUYS NET SEC GN/LS
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01NOV01	1 000000	31JUL00 TO 31JUL00	
196 39	269 55	089270581	465 94	197 43	-1 04	-1 04	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01DEC01	1 000000	31JUL00 TO 31JUL00	
205 67	260 48	088955974	466 15	206 76	-1 09	-1 09	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01JAN02	1 000000	31JUL00 TO 31JUL00	
213 20	253 16	088629852	466 36	214 33	-1 13	-1 13	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01FEB02	1 000000	31JUL00 TO 31JUL00	
161 97	235 54	088382093	397 51	162 83	- 86	- 86	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01MAR02	1 000000	31JUL00 TO 31JUL00	
175 33	222 35	088113898	397 68	176 26	- 93	- 93	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01APR02	1 000000	31JUL00 TO 31JUL00	
176 18	221 68	087844402	397 86	177 12	- 94	- 94	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01MAY02	1 000000	31JUL00 TO 31JUL00	
226 01	194 92	087498684	420 93	227 21	-1 20	-1 20	
31362VFL7 072171 FNMA POOL	072171 653,740 00	072171	1 000 01JAN2019	01JUN02	1 000000	31JUL00 TO 31JUL00	
207 90	190 39	087180668	398 29	209 00	-1 10	-1 10	
31371EVA0 250009 FNMA POOL	1,395,685 00	250009	6 500 01APR2009	01JUL01	1 000000	31JUL00 TO 31JUL00	
9,775 71	2,471 78	319949852	12,247 49	9,509 93	265 78	265 78	
31371EVA0 250009 FNMA POOL	1,395,685 00	250009	6 500 01APR2009	01AUG01	1 000000	31JUL00 TO 31JUL00	
11,088 50	2,418 79	312005151	13 507 09	10,786 84	301 46	301 46	
31371EVA0 250009 FNMA POOL	1,395,685 00	250009	6 500 01APR2009	01SEP01	1 000000	31JUL00 TO 31JUL00	
9,555 77	2 358 76	305158499	11 914 53	9,295 97	259 80	259 80	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS	NET SEC GN/LS	
(CONTINUED) USD - US DOLLAR							
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01JUL01	1 000000	31JUL00 TO 31JUL00	
7,332 41	2 306 98		299904871				199 35
			9,639 39		7 133 06		199 35
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01NOV01	1 000000	31JUL00 TO 31JUL00	
11 958 52	2 267 27		291336662				375 12
			14 225 79		11 633 40		375 12
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01DEC01	1 000000	31JUL00 TO 31JUL00	
10 898 10	2 202 50		283528238				296 29
			13 100 60		10 601 81		296 29
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01JAN02	1 000000	31JUL00 TO 31JUL00	
12 656 20	2,163 46		274460146				344 09
			14 799 66		12 312 11		344 09
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01FEB02	1 000000	31JUL00 TO 31JUL00	
11 076 51	2 074 91		266559717				299 78
			13 101 42		10,726 73		299 78
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01MAR02	1 000000	31JUL00 TO 31JUL00	
10 206 85	2 015 17		259189251				279 67
			12,302 02		10 007 18		279 67
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01APR02	1 000000	31JUL00 TO 31JUL00	
14,911 10	1,959 45		248505536				405 60
			16,870 55		14,605 70		405 60
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01MAY02	1 000000	31JUL00 TO 31JUL00	
8,303 16	1 878 71		242546371				225 74
			10,101 87		8,077 42		225 74
31371EVA0 250009 FNMA POOL	1 395,685 00	250009	6 500 01APR2009	01JUN02	1 000000	31JUL00 TO 31JUL00	
7,765 52	1,833 72		236992423				211 13
			9,599 24		7 554 39		211 13
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01JUL01	1 000000	31JUL00 TO 31JUL00	
980 19	234 16		360162404				19 91
			1,214 35		960 28		19 91
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01AUG01	1 000000	31JUL00 TO 31JUL00	
1 592 82	228 83		346583375				32 36
			1 821 65		1,560 46		32 36

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS	NET SEC GN/LS	
(CONTINUED) USD - US DOLLAR							
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01SEP01	1 000000	31JUL00 TO 31JUL00	
912 96	220 21		338800255				18 54
			1 133 17		894 42		18 54
31371FBX9 250354 FNMA POOL	117,300 00	250354	6 500 01SEP2010	01OCT01	1 000000	31JUL00 TO 31JUL00	
789 33	215 27		332071099				16 03
			1 004 60		773 30		16 03
31371FBX9 250354 FNMA POOL	117,300 00	250354	6 500 01SEP2010	01NOV01	1 000000	31JUL00 TO 31JUL00	
1 168 66	210 99		322109974				23 73
			1 379 43		1 144 71		23 73
31371FBX9 250354 FNMA POOL	117,300 00	250354	6 500 01SEP2010	01DEC01	1 000000	31JUL00 TO 31JUL00	
1,722 92	204 67		307421824				35 00
			1 927 59		1 687 92		35 00
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01JAN02	1 000000	31JUL00 TO 31JUL00	
1 675 98	195 33		293133844				34 04
			1 871 31		1 641 94		34 04
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01FEB02	1 000000	31JUL00 TO 31JUL00	
1,488 06	184 26		280448081				30 23
			1 674 30		1 457 81		30 23
31371FBX9 250354 FNMA POOL	117,300 00	250354	6 500 01SEP2010	01MAR02	1 000000	31JUL00 TO 31JUL00	
668 60	178 18		274748167				13 58
			844 78		655 02		13 58
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01APR02	1 000000	31JUL00 TO 31JUL00	
537 33	174 57		270167348				10 92
			711 90		526 41		10 92
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01MAY02	1 000000	31JUL00 TO 31JUL00	
1 077 39	171 67		260982438				21 89
			1 249 06		1 055 50		21 89
31371FBX9 250354 FNMA POOL	117 300 00	250354	6 500 01SEP2010	01JUN02	1 000000	31JUL00 TO 31JUL00	
720 14	165 82		254843137				14 63
			885 96		705 51		14 63
31371FQV7 250768 FNMA POOL	387 459 00	250768	6 500 01OCT2011	01JUL01	1 000000	31JUL00 TO 31JUL00	
5 500 60	1,058 66		490030971				144 74
			6 639 06		5 435 66		144 74

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUYS NET SEC GN/LS
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
3,256 83	1,028 46	481676977	4,265 29	01AUG01	3,152 87	83 96	83 96
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
3,220 64	1,010 91	473364768	4,231 55	01SEP01	3,137 10	83 54	83 54
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
4,112 83	993 46	462749890	5,106 29	01OCT01	4,006 15	106 68	106 68
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
4,557 23	971 19	450988052	5,528 42	01NOV01	4,439 03	118 20	118 20
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
7,642 68	946 50	431262920	8,589 18	01DEC01	7,444 45	198 23	198 23
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
5,289 59	905 12	417610921	6,194 71	01JAN02	5,152 39	137 20	137 20
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
8,519 65	876 46	395622401	9,396 11	01FEB02	8,298 67	220 98	220 98
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
8,730 49	830 31	373089720	9,560 80	01MAR02	8,504 04	226 45	226 45
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
12,326 81	783 02	341275231	13,109 83	01APR02	12,007 08	319 73	319 73
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
2,833 67	716 24	333961761	3,549 91	01MAY02	2,760 17	73 50	73 50
31371FQV7 250768 FNMA POOL	387,459 00	250768	6 500	01OCT2011	1 000000	31JUL00 TO 31JUL00	
4,261 85	700 90	322962274	4,942 75	01JUN02	4,151 31	110 54	110 54

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUYS NET SEC GN/LS
PRINCIPAL	INTEREST	NET AMOUNT		COST	SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
13,483 43	3,232 70	413035618	16,716 13	01JUL01	13,112 63	370 80	370 80
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
20,134 05	3,165 29	399897298	23,299 34	01AUG01	19,580 36	553 69	553 69
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
13,029 01	3,064 60	391396612	16,093 61	01SEP01	12,670 71	358 30	358 30
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
5,169 22	2,999 48	388023991	8,168 70	01OCT01	5,027 07	142 15	142 15
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
12,412 28	2,973 60	379925686	15,385 88	01NOV01	12 070 94	341 34	341 34
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
52,839 69	2,911 57	345450802	55,751 24	01DEC01	51,386 60	1,453 09	1,453 09
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
59,456 89	2,647 36	306658572	62,104 25	01JAN02	57,821 82	1,635 07	1,635 07
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
15,735 72	2,350 08	296391912	18,085 80	01FEB02	15,302 99	432 73	432 73
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
14,017 35	2,271 41	287246390	16,288 76	01MAR02	13,631 87	385 48	385 48
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
8,267 83	2,201 31	281852102	10,469 14	01APR02	8,040 46	227 37	227 37
31375EXY2 332895 FNMA POOL	1,532,701 00	332895	6 000	01DEC2010	1 000000	31JUL00 TO 31JUL00	
10,946 29	2,159 97	274710272	13,106 26	01MAY02	10,645 27	301 02	301 02

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST SEC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST						RECEIPT DATE NET	SEC GN/LS
(CONTINUED)									
USD - US DOLLAR									
31375EXY2	332899	FNMA POOL	332899	6.000	01DEC2010			31JUL00	TO 31JUL00
	13,996	15	1,532,701	00	245578583	01JUN02			384 90
				2,105	16	101 59	13,611	25	384 90
31375EX4B	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	21,114	17	868,475	00	384192187	01JUL01			-158 35
				1,921	23,055	86	21	272 57	-158 35
31375EX4R	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	3,030	32	868,475	00	580702944	01AUG01			-22 73
				1,807	4	837 67	3,053	05	-22 73
31375EX4S	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	2,843	94	868,475	00	377428308	01SEP01			-21 33
				1,790	4	634 85	2	845 27	-21 33
31375EX4T	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	9,272	02	868,475	00	366752099	01OCT01			-69 54
				1,775	11	047 54	9	341 56	-69 54
31375EX4U	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	2,894	81	868,475	00	364418889	01NOV01			-21 71
				1,725	4,420	09	2,916	52	-21 71
31375EX4V	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	22,215	16	868,475	00	517839385	01DEC01			-166 61
				1,709	23,924	77	22,381	77	-166 61
31375EX4W	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	20,508	36	868,475	00	314225164	01JAN02			-153 81
				1,589	22,097	63	20,662	17	-153 81
31375EX4X	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	8,885	82	868,475	00	503993644	01FEB02			-66 64
				1,478	10	364 02	8	952 46	-66 64
31375EX4Y	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	4,607	47	868,475	00	298688402	01MAR02			-34 56
				1,430	4,037	53	4	642 03	-34 56
31375EX4Z	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	20,263	56	868,475	00	275356055	01APR02			-151 97
				1,405	21	668 66	20,415	53	-151 97

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST SEC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST						RECEIPT DATE NET	SEC GN/LS
(CONTINUED)									
USD - US DOLLAR									
31375EX4B	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	10,460	36	868,475	00	263081251	01MAY02			79 95
				1,295	11	955 70	10,740	31	79 95
31375EX4B	332899	FNMA POOL	332899	6.500	01DEC2010			31JUL00	TO 31JUL00
	13,102	99	868,475	00	247993897	01JUN02			98 27
				1,237	14,340	59	13,201	26	98 27
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	844	06	255,063	00	425810368	01JUL01			33 61
				547	1,591	35	810	45	33 61
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	858	07	255,063	00	422466219	01AUG01			34 16
				543	1,601	14	823	91	34 16
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	3,151	09	255,063	00	410092055	01SEP01			125 46
				518	3,689	87	3	025 63	125 46
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	1,920	92	255,063	00	402560896	01OCT01			76 48
				523	2,443	95	1,844	44	76 48
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	2,509	65	255,063	00	392721562	01NOV01			99 92
				513	3	023 07	2,409	73	99 92
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	1,869	48	255,063	00	384492079	01DEC01			74 43
				500	2	370 35	1	795 05	74 43
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	9,618	48	255,063	00	347681866	01JAN02			382 95
				491	10	110 01	9	235 53	382 95
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	2,178	14	255,063	00	339142251	01FEB02			86 72
				443	2	621 57	2,091	42	86 72
31375QXQ2	341887	FNMA POOL	341887	6.000	01APR2011			31JUL00	TO 31JUL00
	7,884	10	255,063	00	308231848	01MAR02			313 89
				432	8	316 64	7	570 21	313 89

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
313750XQ2 341887 FNMA POOL	255,063 00	341887	6 000 01APR2011	01APR02	1 000000	31JUL00 TO 31JUL00	
1,310 62	393 12		303093431				52 18
			1,703 74		1,258 44		52 18
313750XQ2 341887 FNMA POOL	255,063 00	341887	6 000 01APR2011	01MAY02	1 000000	31JUL00 TO 31JUL00	
600 17	386 57		300740405				23 89
			986 74		576 28		23 89
313750XQ2 341887 FNMA POOL	255,063 00	341887	6 000 01APR2011	01JUN02	1 000000	31JUL00 TO 31JUL00	
3,224 33	383 57		288122307				128 36
			3,607 90		3,095 97		128 36
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01JUL01	1 000000	31JUL00 TO 31JUL00	
11,644 90	1,376 17		577562255				87 34
			13,021 07		11,557 56		87 34
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01AUG01	1 000000	31JUL00 TO 31JUL00	
7,443 43	1,308 25		365031228				55 83
			8,751 68		7,387 60		55 83
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01SEP01	1 000000	31JUL00 TO 31JUL00	
6,869 50	1,264 83		353466414				51 52
			8,134 33		6,817 98		51 52
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01OCT01	1 000000	31JUL00 TO 31JUL00	
7,820 61	1,224 75		340300404				58 65
			9,045 36		7,761 96		58 65
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01NOV01	1 000000	31JUL00 TO 31JUL00	
7,701 65	1,179 14		327334663				57 76
			8,880 79		7,643 89		57 76
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01DEC01	1 000000	31JUL00 TO 31JUL00	
3,540 48	1,134 21		321374259				26 55
			4,674 69		3,513 93		26 55
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01JAN02	1 000000	31JUL00 TO 31JUL00	
20,003 53	1,113 56		287698282				150 03
			21,117 09		19,853 50		150 03
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01FEB02	1 000000	31JUL00 TO 31JUL00	
12,586 84	994 88		266508316				94 40
			13,583 72		12,492 44		94 40

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG LAST RECEIPT DATE	BUY NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS		
(CONTINUED)							
USD - US DOLLAR							
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01MAR02	1 000000	31JUL00 TO 31JUL00	
6,149 98	923 44		256154814				46 13
			7,073 42		6,103 85		46 13
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01APR02	1 000000	31JUL00 TO 31JUL00	
1,184 62	887 59		254157138				8 90
			2,074 21		1,177 72		8 90
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01MAY02	1 000000	31JUL00 TO 31JUL00	
1,299 18	880 65		251969966				9 74
			2,179 83		1,289 44		9 74
31376TCU9 344683 FNMA POOL	594,000 00	344683	7 000 01NOV2011	01JUN02	1 000000	31JUL00 TO 31JUL00	
7,231 54	873 07		239795622				54 24
			8,104 63		7,177 52		54 24
GNMA I							

USD - US DOLLAR							
36203KK52 351416 GNMA POOL	754,402 00	351416	7 000 15JAN2024	01JUL01	1 000000	31JUL00 TO 31JUL00	
8,322 71	1,903 14		421436502				271 73
			10,225 87		8,050 98		271 73
36203KK52 351416 GNMA POOL	754,402 00	351416	7 000 15JAN2024	01AUG01	1 000000	31JUL00 TO 31JUL00	
7,610 67	1,854 60		411348153				248 48
			9,465 27		7,362 19		248 48
36203KK52 351416 GNMA POOL	754,402 00	351416	7 000 15JAN2024	01SEP01	1 000000	31JUL00 TO 31JUL00	
10,035 46	1,810 21		598045617				327 65
			11,845 67		9,707 81		327 65
36203KK52 351416 GNMA POOL	754,402 00	351416	7 000 15JAN2024	01OCT01	1 000000	31JUL00 TO 31JUL00	
6,251 49	1,751 68		389758934				204 11
			8,003 17		6,047 38		204 11
36203KK52 351416 GNMA POOL	754,402 00	351416	7 000 15JAN2024	01NOV01	1 000000	31JUL00 TO 31JUL00	
7,435 37	1,715 20		379902956				242 76
			9,150 57		7,192 61		242 76
36203KK52 351416 GNMA POOL	754,402 00	351416	7 000 15JAN2024	01DEC01	1 000000	31JUL00 TO 31JUL00	
11,430 25	1,671 83		364751551				373 19
			13,102 08		11,057 06		373 19

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT SEC GN/LS	TRD DIS OF ORIG LAST RECEIPT DATE NET SEC GN/LS	BUYS
(CONTINUED)		USD - US DOLLAR						
36203KK52	351416 GNMA POOL 15,401 48	754 402 00 1,405 15	351416	7 000 344336070 17,006 63	15JAN2024 01JAN02	1 000000	31JUL00 TO 31JUL00	502 84 502 84
36203KK52	351416 GNMA POOL 7 071 95	754 402 00 1,515 31	351416	7 000 334961824 8 587 26	15JAN2024 01FEB02	1 000000	31JUL00 TO 31JUL00	230 89 230 89
36203KK52	351416 GNMA POOL 10 467 04	754 402 00 1,474 05	351416	7 000 321087205 11 941 09	15JAN2024 01MAR02	1 000000	31JUL00 TO 31JUL00	341 74 341 74
36203KK52	351416 GNMA POOL 8 403 01	754,402 00 1,413 01	351416	7 000 309948568 9,816 02	15JAN2024 01APR02	1 000000	31JUL00 TO 31JUL00	274 35 274 35
36203KK52	351416 GNMA POOL 8 478 29	754,402 00 1 363 98	351416	7 000 298710143 9,842 27	15JAN2024 01MAY02	1 000000	31JUL00 TO 31JUL00	276 81 276 81
36203KK52	351416 GNMA POOL 8 140 40	754 402 00 1,314 53	351416	7 000 287919610 9 454 93	15JAN2024 01JUN02	1 000000	31JUL00 TO 31JUL00	265 78 265 78
36207K2X7	434690 GNMA POOL 4,241 79	434690 2 245 54	434690	8 500 443570761 6 487 33	15JAN2030 01JUL01	1 000000	16JAN01 TO 16JAN01	4,396 88 -155 09 -155 09
36207K2X7	434690 GNMA POOL 15 362 47	434690 2,215 49	434690	8 500 611960740 17,577 96	15JAN2030 01AUG01	1 000000	16JAN01 TO 16JAN01	15,924 16 -561 69 -561 69
36207K2X7	434690 GNMA POOL 13 849 94	434690 2,106 68	434690	8 500 585109012 15,156 42	15JAN2030 01SEP01	1 000000	16JAN01 TO 16JAN01	13 527 08 -477 14 -477 14
36207K2X7	434690 GNMA POOL 15 748 92	434690 2 014 24	434690	8 500 552703827 17,763 16	15JAN2030 01OCT01	1 000000	16JAN01 TO 16JAN01	16 324 74 -575 82 -575 82
36207K2X7	434690 GNMA POOL 9 146 55	434690 1 902 68	434690	8 500 531846728 11 067 23	15JAN2030 01NOV01	1 000000	16JAN01 TO 16JAN01	9 499 63 -335 08 -335 08

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT SEC GN/LS	TRD DIS OF ORIG LAST RECEIPT DATE NET SEC GN/LS	BUYS
(CONTINUED)		USD - US DOLLAR						
36207K2X7	434690 GNMA POOL 1 87 49	434690 1 837 77	434690	8 500 533460946 2 025 26	15JAN2030 01DEC01	1 000000	16JAN01 TO 16JAN01	194 35 6 86 6 86
36207K2X7	434690 GNMA POOL 1 89 10	434690 1,836 44	434690	8 500 533071851 2,025 54	15JAN2030 01JAN02	1 000000	16JAN01 TO 16JAN01	196 01 6 91 -6 91
36207K2X7	434690 GNMA POOL 22 931 27	434690 1 835 10	434690	8 500 485888168 24 766 37	15JAN2030 01FEB02	1 000000	16JAN01 TO 16JAN01	23 769 69 838 42 -838 42
36207K2X7	434690 GNMA POOL 15 685 47	434690 1,672 67	434690	8 500 453613539 17,358 14	15JAN2030 01MAR02	1 000000	16JAN01 TO 16JAN01	16,258 97 573 50 573 50
36207K2X7	434690 GNMA POOL 21 246 33	434690 1 561 55	434690	8 500 409896810 22,807 88	15JAN2030 01APR02	1 000000	16JAN01 TO 16JAN01	22,023 15 -776 82 -776 82
36207K2X7	434690 GNMA POOL 163 81	434690 1 411 07	434690	8 500 409559753 1,574 88	15JAN2030 01MAY02	1 000000	16JAN01 TO 16JAN01	169 80 -5 99 -5 99
36207K2X7	434690 GNMA POOL 4 005 57	434690 1 409 91	434690	8 500 401317839 5 415 48	15JAN2030 01JUN02	1 000000	16JAN01 TO 16JAN01	4 152 02 146 45 146 45
36207ISH5	441620 GNMA POOL 6,605 56	441620 1,379 50	441620	8 500 499021600 7 985 06	15NOV2029 01JUL01	1 000000	16JAN01 TO 16JAN01	6 847 08 -241 52 -241 52
36207ISH5	441620 GNMA POOL 17 008 38	441620 1 332 73	441620	8 500 453910602 18 341 11	15NOV2029 01AUG01	1 000000	16JAN01 TO 16JAN01	17 630 25 -621 87 621 87
36207ISH5	441620 GNMA POOL 14 312 83	441620 1 212 23	441620	8 500 415948959 15,525 06	15NOV2029 01SEP01	1 000000	16JAN01 TO 16JAN01	14 836 14 -523 31 523 31
36207ISH5	441620 GNMA POOL 12 217 42	441620 1 110 86	441620	8 500 383544932 13 328 28	15NOV2029 01OCT01	1 000000	16JAN01 TO 16JAN01	12,664 12 446 70 -446 70

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED)						
USD - US DOLLAR						
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	25,871 33	1,024 32	314926903	01NOV01		-945 92
			26,895 65		26,817 25	-945 92
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	12,446 29	841 07	281915848	01DEC01		-455 07
			13,287 36		12,901 36	-455 07
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	10,197 31	752 89	254869719	01JAN02		-372 84
			10,950 20		10,570 15	-372 84
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	4,119 13	680 67	243944630	01FEB02		-150 61
			4,799 80		4,269 74	-150 61
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	2,812 92	651 49	236483977	01MAR02		-102 85
			3,464 41		2,915 77	-102 85
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	3,237 77	631 58	227896502	01APR02		-118 38
			3,869 35		3,356 15	-118 38
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	67 70	608 62	227716943	01MAY02		-2 48
			676 32		70 18	-2 48
36207TSH5 441620 GNMA POOL	377,034 00	441620	8 500 15NOV2029		1 000000	16JAN01 TO 16JAN01
	5,847 15	608 16	212208660	01JUN02		-213 79
			6,455 31		6,060 94	-213 79
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	99 16	863 09	187505540	01JUL01		-3 63
			962 25		102 79	-3 63
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	99 90	862 39	187149850	01AUG01		3 65
			962 29		103 55	3 65
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	100 65	861 68	186995006	01SEP01		-3 68
			962 33		104 33	-3 68

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	RATE INTEREST	MAT DT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED)						
USD - US DOLLAR						
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	101 41	860 97	186838992	01OCT01		-3 71
			962 38		105 12	-3 71
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	14,161 39	860 25	165052507	01NOV01		-517 77
			15,021 64		14,679 16	-517 77
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	90 91	759 95	164912647	01DEC01		-3 32
			850 86		94 23	-3 32
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	91 60	759 29	164771725	01JAN02		-3 35
			850 89		94 95	-3 35
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	92 29	758 64	164629743	01FEB02		-3 37
			850 93		95 66	-3 37
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	92 97	758 00	164486714	01MAR02		-3 40
			850 97		96 37	-3 40
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	93 68	757 32	164342592	01APR02		-3 43
			851 00		97 11	-3 43
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	94 37	756 67	164197409	01MAY02		-3 45
			851 04		97 82	-3 45
36207YGX2 445814 GNMA POOL	650,008 00	445814	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	95 08	756 00	164051134	01JUN02		-3 48
			851 08		98 56	-3 48
36208CPH3 446928 GNMA POOL	1,191,138 00	446928	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	646 39	2,732 52	323320471	01JUL01		-23 63
			3,378 91		670 02	-23 63
36208CPH3 446928 GNMA POOL	1,191,138 00	446928	8 500 15JUN2027		1 000000	16JAN01 TO 16JAN01
	58,295 18	2,727 93	274379727	01AUG01		-2,131 42
			61,023 11		60,426 60	-2,131 42

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	IRD DT	EX RATE PAY DT	LAST SEL CN/LS	IRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST						RECFIPT DATE	NET SEL CN/LS
(CONTINUED)									
USD - US DOLLAR									
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	19,744 52	1,191,138 00	257803545	22 059 52	01SEP01		721 91		-721 91
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	14 055 10	1,191,138 00	246003821	16 250 26	01OCT01		-513 89		513 89
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	44 440 67	1,191,138 00	208694399	46 516 26	01NOV01		-1,624 86		-1,624 86
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	298 73	1,191,138 00	208443606	2,059 53	01DEC01		-10 92		10 92
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	253 11	1,191,138 00	208231111	2,011 81	01JAN02		9 25		-9 25
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	268 85	1,191,138 00	208005403	2,025 74	01FEB02		-9 83		-9 83
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	31 919 93	1,191,138 00	181207559	33,674 92	01MAR02		-1,167 07		-1,167 07
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	16 259 49	1,191,138 00	167557176	17,788 37	01APR02		-594 49		-594 49
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	14 424 84	1,191,138 00	155447045	15,838 57	01MAY02		-527 41		527 41
36208CPM5	446928	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	235 78	1,191,138 00	155249097	1,547 31	01JUN02		-8 62		-8 62
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	31,078 61	672,212 00	101030180	31 779 81	01JUL01		-1,136 31		-1,136 31

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	IRD DT	EX RATE PAY DT	LAST SEL CN/LS	IRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST						RECFIPT DATE	NET SEL CN/LS
(CONTINUED)									
USD - US DOLLAR									
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	91 72	672,212 00	100893735	572 78	01AUC01		-3 35		-3 35
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	96 93	672,212 00	100749540	577 34	01SEP01		-3 54		3 54
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	57 81	672,212 00	100663540	537 53	01OCT01		-2 11		-2 11
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	48 25	672,212 00	100576886	537 56	01NOV01		-2 13		2 13
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	58 68	672,212 00	100489592	537 58	01DEC01		-2 15		2 15
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	36 459 41	672,212 00	046251678	36,937 89	01JAN02		-1 333 05		-1,333 05
36208C2R7	447284	GNMA POOL	8.500	15JUN2027		1.000000		16JAN01	TO 16JAN01
	26 60	672,212 00	046212058	246 83	01FEB02		- 97		- 97
36208SR79	459610	GNMA POOL	8.500	15NOV2027		1.000000		16JAN01	TO 16JAN01
	331 76	1,250,197 00	318096440	1,080 20	01JUL01		-12 13		-12 13
36208SR79	459610	GNMA POOL	8.500	15NOV2027		1.000000		16JAN01	TO 16JAN01
	334 25	1,250,197 00	309829082	3,080 33	01AUC01		-12 22		-12 22
36208SR79	459610	GNMA POOL	8.500	15NOV2027		1.000000		16JAN01	TO 16JAN01
	50 063 35	1,250,197 00	269784713	52 807 06	01SEP01		1,830 44		1 830 44
36208SR79	459610	GNMA POOL	8.500	15NOV2027		1.000000		16JAN01	TO 16JAN01
	289 05	1,250,197 00	269555510	2 678 15	01OCT01		-10 57		-10 57

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	TRD DTS OF ORIG BUYS NET SEC GN/LS
(CONTINUED)								
USD - US DOLLAR								
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		269320579		01NOV01			
	291 21	2,387 05		2,678 26		301 86	-10 45	-10 65
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		269085912		01DEC01			
	293 38	2,384 99		2,678 37		304 11	-10 73	-10 73
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		268849477		01JAN02			
	295 59	2,382 90		2,678 49		306 40	-10 81	-10 81
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		268611266		01FEB02			
	297 81	2,380 81		2,678 62		308 70	-10 89	-10 89
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		268252707		01MAR02			
	448 27	2,378 70		2,826 97		464 66	-16 39	-16 39
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		268010017		01APR02			
	303 41	2,375 52		2,678 93		314 50	-11 09	-11 09
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		267765520		01MAY02			
	305 67	2,373 38		2,679 05		316 85	-11 18	-11 18
36208SR79	459610 GNMA POOL	459610	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,250,197 00		267519190		01JUN02			
	307 94	2,371 22		2,679 18		319 22	-11 26	-11 26
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		195301888		01JUL01			
	42,724 48	2,718 40		45,442 88		44,286 59	-1,562 11	-1,562 11
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		195100671		01AUG01			
	351 38	2,415 78		2,767 16		344 23	-12 85	-12 85
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		194897931		01SEP01			
	354 04	2,413 28		2,767 32		366 98	-12 94	-12 94

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	TRD DTS OF ORIG BUYS NET SEC GN/LS
(CONTINUED)								
USD - US DOLLAR								
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		192313809		01OCT01			
	4,512 58	2,410 78		6,923 36		4,677 57	-164 99	-164 99
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		192056638		01NOV01			
	449 09	2,378 81		2,827 90		465 51	-16 42	-16 42
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		191831072		01DEC01			
	393 90	2,375 64		2,769 54		408 30	-14 40	-14 40
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		191603822		01JAN02			
	396 84	2 372 84		2,769 68		411 35	-14 51	-14 51
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		191374840		01FEB02			
	399 83	2,370 03		2,769 86		414 45	-14 62	-14 62
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		118053430		01MAR02			
	128,039 16	2,367 20		130,406 36		132,720 59	-4,681 43	-4,681 43
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		117846011		01APR02			
	362 21	1,460 24		1,822 45		375 45	-13 24	-13 24
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		117676398		01MAY02			
	296 19	1,457 69		1,753 88		307 02	-10 83	-10 83
36208SR87	459611 GNMA POOL	459611	8 500	15NOV2027		1 000000		16JAN01 TO 16JAN01
	1,746,272 00		117266811		01JUN02			
	715 25	1,455 59		2,170 84		741 40	-26 15	-26 15
36209XVU1	484927 GNMA POOL	484927	8 500	15OCT2028		1 000000		16JAN01 TO 16JAN01
	562,866 00		184665000		01JUL01			
	90 57	736 89		827 46		93 88	-3 31	-3 31
36209XVU1	484927 GNMA POOL	484927	8 500	15OCT2028		1 000000		16JAN01 TO 16JAN01
	562,866 00		184502883		01AUG01			
	91 25	736 25		827 50		94 59	-3 34	-3 34

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST SEC CN/LS	TRD DIS OF ORIG RECEIPT DATE NET SEC CN/LS	ORIG BUYS
(CONTINUED)		USD - US DOLLAR						
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 184339558	01SEP01	1 000000		16 JAN01 TO 16 JAN01	
91 93		735 61	827 54		95 29	3 36	-3 36	
36209XV01 484927 GNMA POOL	562,866 00	484927	8 500 15OCT2028 184174990	01OCT01	1 000000		16 JAN01 TO 16 JAN01	
92 63		734 96	827 59		96 02	-3 39	3 39	
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 183986348	01NOV01	1 000000		16 JAN01 TO 16 JAN01	
106 18		734 30	840 48		110 06	-3 88	-3 88	
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 183819132	01DEC01	1 000000		16 JAN01 TO 16 JAN01	
94 12		733 55	827 67		97 56	-3 44	-3 44	
36209XV01 484927 GNMA POOL	562,866 00	484927	8 500 15OCT2028 183650673	01JAN02	1 000000		16 JAN01 TO 16 JAN01	
94 82		732 88	827 70		98 29	3 47	3 47	
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 073919316	01FEB02	1 000000		16 JAN01 TO 16 JAN01	
61,764 05		732 21	62,494 26		64,022 30	2,258 25	-2 258 25	
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 071855233	01MAR02	1 000000		16 JAN01 TO 16 JAN01	
36 07		294 71	330 78		37 39	-1 32	-1 32	
36209XV01 484927 GNMA POOL	562,866 00	484927	8 500 15OCT2028 056237186	01APR02	1 000000		16 JAN01 TO 16 JAN01	
9,916 60		294 46	10 211 06		10 279 17	362 57	-362 57	
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 056186712	01MAY02	1 000000		16 JAN01 TO 16 JAN01	
28 41		224 22	252 63		29 46	-1 04	-1 04	
36209XV01 484927 GNMA POOL	562 866 00	484927	8 500 15OCT2028 056135847	01JUN02	1 000000		16 JAN01 TO 16 JAN01	
28 63		224 01	252 64		29 68	1 05	-1 05	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 720700417	01JUL01	1 000000		16 JAN01 TO 16 JAN01	
24 134 17		2 017 23	26,147 40		25,012 43	-882 26	-882 26	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST SEC CN/LS	TRD DIS OF ORIG RECEIPT DATE NET SEC CN/LS	ORIG BUYS
(CONTINUED)		USD - US DOLLAR						
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 698471507	01AUG01	1 000000		16 JAN01 TO 16 JAN01	
26 123 03		1,846 31	27,949 34		27,078 15	955 12	-955 12	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 542512511	01SEP01	1 000000		16 JAN01 TO 16 JAN01	
34 705 49		1 671 27	36 366 76		35 974 41	-1 268 92	-1 268 92	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 504644897	01OCT01	1 000000		16 JAN01 TO 16 JAN01	
17 512 28		1,415 45	18 727 73		17 945 26	-632 98	-632 98	
36210ABR7 486148 GNMA POOL	361,670 00	486148	8 500 15MAR2030 504293665	01NOV01	1 000000		16 JAN01 TO 16 JAN01	
127 03		1 292 81	1 419 84		131 67	-4 64	-4 64	
36210ABR7 486148 GNMA POOL	361,670 00	486148	8 500 15MAR2030 429059114	01DEC01	1 000000		16 JAN01 TO 16 JAN01	
27 210 08		1 291 91	28,501 99		28 204 95	-994 87	-994 87	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 421454963	01JAN02	1 000000		16 JAN01 TO 16 JAN01	
2 749 47		1,099 19	3 848 66		2,850 00	-100 53	-100 53	
36210ABR7 486148 GNMA POOL	361,670 00	486148	8 500 15MAR2030 363337130	01FEB02	1 000000		16 JAN01 TO 16 JAN01	
21 020 20		1,079 70	22,099 90		21,788 75	-768 55	768 55	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 340114542	01MAR02	1 000000		16 JAN01 TO 16 JAN01	
8 398 19		950 81	9,329 00		8 705 25	-307 06	307 06	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 323447700	01APR02	1 000000		16 JAN01 TO 16 JAN01	
6 028 62		871 32	6 899 94		6,249 04	-220 42	-220 42	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 506980730	01MAY02	1 000000		16 JAN01 TO 16 JAN01	
5,955 79		828 62	6,784 41		6 173 55	-217 76	217 76	
36210ABR7 486148 GNMA POOL	361 670 00	486148	8 500 15MAR2030 284238642	01JUN02	1 000000		16 JAN01 TO 16 JAN01	
8 224 95		786 43	9 011 38		8 525 67	300 72	-300 72	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED)							
USD - US DOLLAR							
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
30,503 39	1,830 83	583977369	32,334 22	01JUL01	31,618 67	-1,115 28	-1 115 28
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
38,287 53	1,614 74	485894261	39,902 27	01AUG01	39,487 42	-1,399 89	-1,399 89
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
142 19	1,343 56	485532013	1,485 75	01SEP01	147 39	-5 20	-5 20
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
119 39	1,342 54	485226172	1,461 93	01OCT01	123 76	-4 37	-4 37
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
120 30	1,341 69	484918008	1,461 99	01NOV01	124 70	-4 40	-4 40
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
121 19	1,340 84	484607547	1,462 03	01DEC01	125 62	-4 43	-4 43
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
122 10	1,339 98	484294764	1,462 08	01JAN02	126 56	-4 46	-4 46
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
123 01	1,339 13	483979649	1,462 14	01FEB02	127 51	-4 50	-4 50
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
123 94	1,338 25	483662152	1,462 19	01MAR02	128 47	-4 53	-4 53
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
124 87	1,337 37	483342273	1,462 24	01APR02	129 44	-4 57	-4 57
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
125 81	1,336 49	483019986	1,462 30	01MAY02	130 41	-4 60	-4 60

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	COST	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED)							
USD - US DOLLAR							
36210EF95 489892 GNMA POOL	390,366 00 489892	8 500	15JUL2030			1 000000	16JAN01 TO 16JAN01
18,446 73	1,335 59	435252685	19,982 32	01JUN02	19,328 50	-681 77	-681 77
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
186 57	2,145 32	599370475	2,331 89	01JUL01	193 39	-6 82	-6 82
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
78,480 49	2,144 00	443963564	80,624 49	01AUG01	81,349 93	-2,869 44	-2,869 44
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
141 11	1,588 09	443684138	1,729 20	01SEP01	146 27	-5 16	-5 16
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
139 70	1,587 10	443407504	1,726 80	01OCT01	144 81	-5 11	-5 11
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
38,885 48	1,586 11	366406554	40,471 59	01NOV01	40,307 23	-1,421 75	-1,421 75
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
36,925 63	1,310 67	293286495	38,236 30	01DEC01	38,275 72	-1,350 09	-1,350 09
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
44,981 54	1,049 12	294214138	46,030 66	01JAN02	46,626 18	-1,644 64	-1,644 64
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
66 51	730 48	294082435	796 99	01FEB02	68 94	-2 43	-2 43
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
67 00	730 02	293949762	797 02	01MAR02	69 45	-2 45	-2 45
36211GHC0 512427 GNMA POOL	505,000 00 512427	8 500	15MAY2030			1 000000	16JAN01 TO 16JAN01
67 48	729 56	293816158	797 04	01APR02	69 95	-2 47	-2 47

KAUFMAN-PFINCO
PACIFIC INVESTMENT MGT
MBS PAYMENT/UP REPORT
JULY 1, 2001 TO JUNE 30, 2002

2149 USD
ANNUAL

ASSET ID SECURITY DESCRIPTION RATE MAT DT TRD DT COST

SH CELL/BTC PRINCIPAL INTEREST FACTOR NET AMOUNT

EX RATE PAY DT SEC GNLS TRD DTS OF ORIG BUYS

LAST RECEIPT DATE NET SEC GNLS

(CONTINUED) USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	RATE	MAT DT	TRD DT	COST	EX RATE	PAY DT	SEC GNLS	TRD DTS OF ORIG BUYS
3621KYL2 515615 GNMA POOL	505,000 00	512427	2036R165	01MAY02	70 50	-2 49			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	68 01	729 07	2036R165	01MAY02	70 50	-2 49			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	203565782	01JUN02	71 03	-2 51			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	68 42	728 58	203565782	01JUN02	71 03	-2 51			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	562899959	01JUL01	288 58	-10 18			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	278 48	2 276 96	562899959	01JUL01	288 58	-10 18			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	561623316	01AUG01	276 10	-9 74			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	266 36	2,274 98	561623316	01AUG01	276 10	-9 74			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	489712128	01OCT01	329 27	-11 94			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	312 83	1,940 67	489712128	01OCT01	329 27	-11 94			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	4349350058	01NOV01	31,732 98	-1,119 31			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	30 613 59	1,938 45	4349350058	01NOV01	31,732 98	-1,119 31			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	414974334	01DEC01	11,849 12	-417 95			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	11,431 17	1 721 60	414974334	01DEC01	11,849 12	-417 95			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	413596333	01JAN02	305 85	-10 79			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	295 06	1 640 63	413596333	01JAN02	305 85	-10 79			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	413537314	01FEB02	236 93	-8 36			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	228 57	1,638 55	413537314	01FEB02	236 93	-8 36			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	38784811	01MAR02	15,322 80	-540 48			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	14 782 32	1,636 91	38784811	01MAR02	15,322 80	-540 48			16JAN01 TO 16JAN01

(CONTINUED) USD - US DOLLAR

ASSET ID SECURITY DESCRIPTION RATE MAT DT TRD DT COST

SH CELL/BTC PRINCIPAL INTEREST FACTOR NET AMOUNT

EX RATE PAY DT SEC GNLS TRD DTS OF ORIG BUYS

LAST RECEIPT DATE NET SEC GNLS

KAUFMAN-PFINCO
PACIFIC INVESTMENT MGT
MBS PAYMENT/UP REPORT
JULY 1, 2001 TO JUNE 30, 2002

2149 USD
ANNUAL

ASSET ID	SECURITY DESCRIPTION	RATE	MAT DT	TRD DT	COST	EX RATE	PAY DT	SEC GNLS	TRD DTS OF ORIG BUYS
3621KYL2 515615 GNMA POOL	505,025 00	515615	386492184	01APR02	227 43	-8 02			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	219 41	1,532 21	386492184	01APR02	227 43	-8 02			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 825 00	515615	386369095	01MAY02	187 15	-6 60			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	180 55	1,530 66	386369095	01MAY02	187 15	-6 60			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	558 825 00	515615	362011506	01JUN02	14 109 30	497 67			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	13,611 63	1,529 37	362011506	01JUN02	14 109 30	497 67			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	109882393	01JUL01	30,165 96	-1 066 06			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	29 101 90	771 99	109882393	01JUL01	30,165 96	-1 066 06			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	065021444	01AUG01	33,806 45	1,192 45			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	32,614 00	565 85	065021444	01AUG01	33,806 45	1,192 45			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	064989133	01SEPT01	39 42	1 39			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	38 03	334 83	064989133	01SEPT01	39 42	1 39			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	064885557	01NOV01	31 62	1 12			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	30 50	334 35	064885557	01NOV01	31 62	1 12			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	027994929	01DEC01	27,800 14	-980 58			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	26 819 56	334 13	027994929	01DEC01	27,800 14	-980 58			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	027976643	01JAN02	13 77	49			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	13 28	144 16	027976643	01JAN02	13 77	49			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	505 000 00	512427	027958244	01FEB02	13 88	49			16JAN01 TO 16JAN01
3621KYL2 515615 GNMA POOL	13 39	144 07	027958244	01FEB02	13 88	49			16JAN01 TO 16JAN01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	TRD DTS OF ORIG BUYS NET SEC GN/LS
(CONTINUED)							
USD - US DOLLAR							
36211LSX1 516334 GNMA POOL	727.002 00 516334	8 500	15MAR2030	01MAR02	1 000000	16JAN01 TO 16JAN01	
13 49	143 97	027939689	157 46		13 98	- 49	- 49
36211LSX1 516334 GNMA POOL	727.002 00 516334	8 500	15MAR2030	01APR02	1 000000	16JAN01 TO 16JAN01	
13 59	143 88	027920996	157 47		14 09	- 50	50
36211LSX1 516334 GNMA POOL	727.002 00 516334	8 500	15MAR2030	01MAY02	1 000000	16JAN01 TO 16JAN01	
13 69	143 78	027902165	157 47		14 19	- 50	- 50
36211LSX1 516334 GNMA POOL	727.002 00 516334	8 500	15MAR2030	01JUN02	1 000000	16JAN01 TO 16JAN01	
13 80	143 68	027883183	157 48		14 30	- 50	- 50
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01JUL01	1 000000	16JAN01 TO 16JAN01	
222 18	1,978 78	808869985	2,200 96		230 50	-8 12	-8 12
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01AUG01	1 000000	16JAN01 TO 16JAN01	
249 60	1,977 22	808146702	2,226 82		258 73	-9 13	-9 13
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01SEP01	1 000000	16JAN01 TO 16JAN01	
34,979 04	1,975 44	706785504	36,954 48		36,257 96	-1,278 92	-1,278 92
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01OCT01	1 000000	16JAN01 TO 16JAN01	
218 76	1,727 67	706151588	1,946 43		226 76	-8 00	-8 00
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01NOV01	1 000000	16JAN01 TO 16JAN01	
207 03	1,726 12	705551662	1,933 15		214 60	-7 57	-7 57
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01DEC01	1 000000	16JAN01 TO 16JAN01	
209 63	1,724 66	704944203	1,954 29		217 29	-7 66	-7 66
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01JAN02	1 000000	16JAN01 TO 16JAN01	
223 19	1,723 17	704297450	1,946 36		231 35	-8 16	-8 16

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION PRINCIPAL ORIGINAL FACE INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	TRD DTS OF ORIG BUYS NET SEC GN/LS
(CONTINUED)							
USD - US DOLLAR							
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01FEB02	1 000000	16JAN01 TO 16JAN01	
212 69	1,721 60	703681123	1,934 29		220 47	-7 78	-7 78
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01MAR02	1 000000	16JAN01 TO 16JAN01	
20,156 20	1 720 08	645273100	21,876 28		20,893 16	-736 96	-736 96
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01APR02	1 000000	16JAN01 TO 16JAN01	
204 59	1 577 31	644680245	1,781 90		212 07	-7 48	-7 48
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01MAY02	1 000000	16JAN01 TO 16JAN01	
204 38	1 575 87	644082203	1,782 25		213 93	-7 55	-7 55
36211L3X8 516614 GNMA POOL	345.093 00 516614	8 500	15APR2030	01JUN02	1 000000	16JAN01 TO 16JAN01	
39,334 27	1,574 39	530100552	40,908 66		40,772 43	-1,438 16	-1,438 16
36212AHS7 527741 GNMA POOL	558,568 00 527741	8 500	15APR2030	01JUL01	1 000000	16JAN01 TO 16JAN01	
35,043 17	2,128 53	475241814	37,171 70		36,324 44	-1,281 27	-1,281 27
36212AHS7 527741 GNMA POOL	558,568 00 527741	8 500	15APR2030	01AUG01	1 000000	16JAN01 TO 16JAN01	
15,308 46	1,888 32	447835196	17,188 78		15,868 18	-559 72	-559 72
36212AHS7 527741 GNMA POOL	558,568 00 527741	8 500	15APR2030	01SEP01	1 000000	16JAN01 TO 16JAN01	
21,800 40	1 771 87	408806107	23,572 27		22,597 48	-797 08	-797 08
36212AHS7 527741 GNMA POOL	558,568 00 527741	8 500	15APR2030	01OCT01	1 000000	16JAN01 TO 16JAN01	
9,981 41	1 617 45	390936666	11,598 86		10 346 35	-364 94	-364 94
36212AHS7 527741 GNMA POOL	558,568 00 527741	8 500	15APR2030	01NOV01	1 000000	16JAN01 TO 16JAN01	
8,039 36	1,546 74	376543661	9,586 10		8 333 50	-293 94	293 94
36212AHS7 527741 GNMA POOL	558,568 00 527741	8 500	15APR2030	01DEC01	1 000000	16JAN01 TO 16JAN01	
32,982 18	1,489 80	317495918	34,471 98		34,188 09	-1,205 91	-1,205 91

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT (COST)	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST					LAST RECEIPT DATE NET SEC	GN/LS
(CONTINUED) USD - US DOLLAR								
36212AHS7 527741	CNMA POOL	558,568 00	527741	8 500	15APR2030 286045065	01JAN02	1 000000	16 JAN01 TO 16 JAN01
	17,567 66	1 256 18			18 823 62	18 209 75		642 31
36212AHS7 527741	CNMA POOL	558,568 00	527741	8 500	15APR2030 285852465	01FEB02	1 000000	16 JAN01 TO 16 JAN01
	107 58	1,131 74			1 259 52	111 51		3 93
36212AHS7 527741	CNMA POOL	558,568 00	527741	8 500	15APR2030 250938113	01MAR02	1 000000	16 JAN01 TO 16 JAN01
	19 502 04	1,140 98			20,633 02	20,215 08		-713 04
36212AHS7 527741	CNMA POOL	558,568 00	527741	8 500	15APR2030 207023012	01APR02	1 000000	16 JAN01 TO 16 JAN01
	26,529 57	992 84			25,522 41	25,426 43		-896 86
36212AHS7 527741	CNMA POOL	558,568 00	527741	8 500	15APR2030 206762578	01MAY02	1 000000	16 JAN01 TO 16 JAN01
	145 47	819 09			964 56	150 79		-5 32
36212AHS7 527741	CNMA POOL	558,568 00	527741	8 500	15APR2030 206618853	01JUN02	1 000000	16 JAN01 TO 16 JAN01
	80 28	818 06			898 34	83 22		2 94
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 550787754	01JUL01	1 000000	16 JAN01 TO 16 JAN01
	186 91	1 978 84			2 165 75	193 74		-6 83
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 550360821	01AUG01	1 000000	16 JAN01 TO 16 JAN01
	216 40	1 977 50			2,193 90	274 31		7 91
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 549918519	01SEP01	1 000000	16 JAN01 TO 16 JAN01
	224 19	1 975 98			2,200 17	232 59		-8 20
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 549517332	01OCT01	1 000000	16 JAN01 TO 16 JAN01
	203 35	1 974 39			2,177 74	210 78		-7 43
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 523523046	01NOV01	1 000000	16 JAN01 TO 16 JAN01
	13,175 75	1 972 95			15 148 70	13 657 49		-481 74

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION		RATE FACTOR	MAT DT NET AMOUNT	TRD DT (COST)	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS	
	PRINCIPAL	ORIGINAL FACE INTEREST					LAST RECEIPT DATE NET SEC	GN/LS
(CONTINUED) USD - US DOLLAR								
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 523155240	01DEC01	1 000000	16 JAN01 TO 16 JAN01
	186 43	1,879 61			2 066 04	193 25		-6 82
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 445975031	01JAN02	1 000000	16 JAN01 TO 16 JAN01
	39,120 41	1,878 30			40 998 71	40 550 75		1 430 34
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 309709058	01FEB02	1 000000	16 JAN01 TO 16 JAN01
	49 069 27	1 601 70			70,670 47	71 594 62		2 525 35
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 245891755	01MAR02	1 000000	16 JAN01 TO 16 JAN01
	32 347 14	1 111 96			53 459 10	33,529 83		-1,182 69
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 245633800	01APR02	1 000000	16 JAN01 TO 16 JAN01
	150 75	882 83			1 013 58	135 53		4 78
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 213351227	01MAY02	1 000000	16 JAN01 TO 16 JAN01
	16 363 10	881 91			17 245 01	16,961 38		598 28
36212AY33 528230	CNMA POOL	506,871 00	528230	8 500	15MAY2030 215109528	01JUN02	1 000000	16 JAN01 TO 16 JAN01
	172 51	766 00			888 51	176 99		4 48
36212BMF7 528758	CNMA POOL	422,828 00	528758	8 500	15MAY2030 856611198	01JUL01	1 000000	16 JAN01 TO 16 JAN01
	259 65	2 567 42			2,827 07	269 14		9 49
36212BMF7 528758	CNMA POOL	422,828 00	528758	8 500	15MAY2030 840031029	01AUG01	1 000000	16 JAN01 TO 16 JAN01
	7 010 54	2 565 58			9 576 14	7 266 88		-256 32
36212BMF7 528758	CNMA POOL	422,828 00	528758	8 500	15MAY2030 819431612	01SEP01	1 000000	16 JAN01 TO 16 JAN01
	8 710 01	2 515 93			11 225 94	9,028 47		318 46
36212BMF7 528758	CNMA POOL	422,828 00	528758	8 500	15MAY2030 795679827	01OCT01	1 000000	16 JAN01 TO 16 JAN01
	10 042 92	2 454 22			12 497 14	10 410 11		367 19

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS	
(CONTINUED)						
USD - US DOLLAR						
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	762191718	01NOV01	1 000000 16JAN01 TO 16JAN01
14,159 71	2,383 09		16,542 80	14 677 42		-517 71 -517 71
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	710512123	01DEC01	1 000000 16JAN01 TO 16JAN01
21,851 58	2,282 79		24,134 37	22,650 53		-798 95 -798 95
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	644975025	01JAN02	1 000000 16JAN01 TO 16JAN01
27,710 92	2,128 01		29,838 93	28 724 10		-1,013 18 -1,013 18
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	594538961	01FEB02	1 000000 16JAN01 TO 16JAN01
21,325 78	1,931 72		23,257 50	22,105 50		-779 72 -779 72
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	568161853	01MAR02	1 000000 16JAN01 TO 16JAN01
11,152 98	1,780 66		12,933 64	11,560 76		-407 78 -407 78
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	526378480	01APR02	1 000000 16JAN01 TO 16JAN01
17,667 18	1,701 65		19,368 83	18,313 14		-645 96 -645 96
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	499926211	01MAY02	1 000000 16JAN01 TO 16JAN01
11,184 76	1,576 53		12,761 29	11,593 70		-408 94 -408 94
362128MF7 528758 GNMA POOL	422,828 00	528758	8 500 15MAY2030	483672675	01JUN02	1 000000 16JAN01 TO 16JAN01
6,872 45	1,497 28		8,369 73	7,123 72		-251 27 -251 27
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	580052407	01JUL01	1 000000 16JAN01 TO 16JAN01
7,710 80	2,383 08		10,093 88	7,992 73		-281 93 -281 93
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	565832783	01AUG01	1 000000 16JAN01 TO 16JAN01
8,058 46	2,328 45		10,386 91	8,353 10		-294 64 -294 64
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	533639525	01SEP01	1 000000 16JAN01 TO 16JAN01
18,244 37	2,271 38		20,515 75	18,911 43		-667 06 -667 06

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT COST	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
PRINCIPAL	INTEREST				SEC GN/LS	
(CONTINUED)						
USD - US DOLLAR						
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	510932657	01OCT01	1 000000 16JAN01 TO 16JAN01
12,868 30	2,142 15		15,010 45	13,338 80		-470 50 -470 50
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	462625663	01NOV01	1 000000 16JAN01 TO 16JAN01
27,376 25	2,051 00		29,427 25	28,377 19		-1,000 94 -1,000 94
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	441827147	01DEC01	1 000000 16JAN01 TO 16JAN01
11,786 81	1,857 08		13,643 89	12,217 77		-430 96 -430 96
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	422925073	01JAN02	1 000000 16JAN01 TO 16JAN01
10,712 07	1,773 59		12,485 66	11,103 73		-391 66 -391 66
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	402601223	01FEB02	1 000000 16JAN01 TO 16JAN01
11,517 81	1,497 73		13,215 54	11,938 93		-421 12 -421 12
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	355110549	01MAR02	1 000000 16JAN01 TO 16JAN01
26,913 63	1,616 13		28,529 76	27,897 66		-984 03 -984 03
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	324563148	01APR02	1 000000 16JAN01 TO 16JAN01
17,311 64	1,425 49		18,737 13	17,944 60		-632 96 -632 96
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	312636303	01MAY02	1 000000 16JAN01 TO 16JAN01
6,759 11	1,302 87		8,061 98	7,006 24		-247 13 -247 13
36212FZK3 532746 GNMA POOL	566,714 00	532746	8 500 15JUL2030	293916031	01JUN02	1 000000 16JAN01 TO 16JAN01
10,609 04	1,254 99		11,864 03	10,996 93		-387 89 -387 89
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8 500 15NOV2030	390881840	01JUL01	1 000000 16JAN01 TO 16JAN01
229 28	2,770 53		2,999 81	237 66		-8 38 -8 38
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8 500 15NOV2030	275858441	01AUG01	1 000000 16JAN01 TO 16JAN01
115,029 84	2,768 90		117,798 74	119,235 62		-4,205 78 -4,205 78

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED) USD - US DOLLAR							
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
100,799 97		1,954 11	175044114	102,754 08	01SEP01	104 485 47	-3,485 50 -3 485 50
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	14NOV2030		1.000000	16JAN01 TO 16JAN01
103 47		1 240 12	174960452	1 343 79	01OCT01	107 46	3 79 -3 79
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
104 45		1 259 57	174856008	1,343 82	01NOV01	108 27	-3 82 -3 82
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
105 24		1,238 64	174750773	1 343 88	01DEC01	109 09	3 85 -3 85
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
106 55		1,237 89	174644229	1,344 44	01JAN02	110 45	3 90 -3 90
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
106 83		1,237 13	174537405	1 343 96	01FEB02	110 74	3 91 3 91
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
107 41		1,236 39	174429801	1 344 00	01MAR02	111 54	-3 93 -3 93
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
108 44		1 235 60	174321368	1,344 04	01APR02	112 40	-3 96 -3 96
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
109 24		1 234 86	174212134	1,344 10	01MAY02	113 23	-3 99 3 99
36212GVT6 533526 GNMA POOL	1,000,056 00	533526	8.500	15NOV2030		1.000000	16JAN01 TO 16JAN01
110 04		1,234 07	174102100	1 344 11	01JUN02	114 06	4 02 -4 02
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
34,312 26		2,932 44	585811345	37 244 72	01JUL01	35 566 80	-1 254 54 -1,254 54

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT SEC GN/LS	TRD DTS OF ORIG BUYS LAST RECEIPT DATE NET SEC GN/LS
(CONTINUED) USD - US DOLLAR							
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
30,138 84		2,489 40	539309903	32,828 24	01AUG01	31,240 79	1 101 95 -1 101 95
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
44 995 66		2,475 91	469885763	47,471 57	01SEP01	46,640 82	-1 645 16 -1 645 16
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
24 593 91		2 157 20	432248216	26 551 11	01OCT01	25,285 81	-891 90 891 90
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
58 419 75		1 984 42	342111947	60,404 17	01NOV01	60 545 72	-2 135 97 -2,135 97
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
39 095 41		1,570 59	281791037	40 466 20	01DEC01	40,525 05	-1,429 44 -1 429 44
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
8 726 19		1 293 67	248327333	10,019 86	01JAN02	9 045 24	-319 05 -319 05
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
24 546 33		1 231 86	230454617	25,778 19	01FEB02	25 445 81	-897 48 -897 48
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
103 49		1 057 99	230294942	1,161 48	01MAR02	107 27	3 78 -3 78
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
106 36		1,047 26	230130848	1,163 62	01APR02	110 25	-3 89 -3 89
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
24 625 29		1,056 50	192136294	25 681 79	01MAY02	25,525 65	900 36 -900 36
36212YNR0 547700 GNMA POOL	648,127 00	547700	8.500	15AUG2030		1.000000	16JAN01 TO 16JAN01
15,976 33		882 08	167486295	16,858 41	01JUN02	14 568 47	584 14 -584 14

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION ORIGINAL FACE	RATE FACTOR	MAT DT NET AMOUNT	TRD DT	EX RATE PAY DT	TRD DTS OF ORIG BUYS LAST RECEIPT DATE
PRINCIPAL	INTEREST				SEC GN/LS	NET SEC GN/LS
(CONTINUED)						
USD - US DOLLAR						
38373WXL7	GOVERNMENT NATL MTG 2002 31 R	1 000	16JAN2031		1 000000	25APR02 TO 25APR02
	2,900,000 00	908912065		16JUN02		
	264 155 01	5,195 83	269,350 84	264,155 01		00
USD PAYDOWNS TOTAL						
	4,816,574 80	639,586 44	5,456,161 24	4,898,796 58	-82,221 78	00
USD TOTAL						
	4,816,574 80	639,586 44	5,456,161 24	4,898,796 58	-82,221 78	00
PAYDOWNS TOTAL						
	4,816,574 80	639,586 44	5,456,161 24	4,898,796 58	-82,221 78	00

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
GNMA I	3,560 33	00	3,560 33
FNMA	14,227 30	00	14,227 30
FHLMC	11,409 54	00	11,409 54
FIXED INCOME TOTAL	29,197 17	00	29,197 17
CURRENCY TOTAL	29,197 17	00	29,197 17

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
GNMA I	-102,384.65	00	-102,384.65
FNMA	1,331.05	00	1,331.05
FHLMF	-2,461.61	00	-2,461.61
CMO	-5,241.64	00	5,241.64
	=====	=====	=====
FIXED INCOME TOTAL	111,418.95	00	-111,418.95
CURRENCY TOTAL	-111,418.95	00	-111,418.95
	=====	=====	=====

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
GNMA I	-98,824.32	00	-98,824.32
FNMA	12,896.25	00	12,896.25
FHLMF	8,947.93	00	8,947.93
CMO	-5,241.64	00	-5,241.64
	=====	=====	=====
FIXED INCOME TOTAL	-82,221.78	00	-82,221.78
CURRENCY TOTAL	-82,221.78	00	-82,221.78
	=====	=====	=====

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FIXED INCOME				
GNMA I	3,173,466 77	3,272,291 09	3,173,466 77	249
FNMA	771,306 21	758,409 96	771,306 21	168
FHLMC	604,317 21	595,369 28	604,317 21	37
CMO	267,484 61	272,726 25	267,484 61	5
	=====	=====	=====	=====
TOTAL	4,816,574 80	4,898,796 58	4,816,574 80	459

RUN DATE 17JUL02

|||||

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	STL DT	BASE CURR GN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BASE GN/LS

FUITY

MUTUAL FUNDS

USD - US DOLLAR

722005808	PIMCO FDS PAC INVT MGMT SER	MIC PORTFOLIO INSTL	01APR02	04APR02	1 000000	31JUL00 TO 08AUG00
574	5,000,000 00	4,948,810 93	51 189 07		00	667 289 720
08AUG00	BUY LOT 100	282,228 09	5,649 95 L		00 L	26,904 490
31JUL00	BUY LOT 540	4,582,339 43	129,782 53 L		00 L	440 385 230
627	9,400,000 00	9,187,184 01	18APR02	19APR02	1 000000	08AUG00 TO 12MAR01
			212,815 99		00	864,765 410
08AUG00	BUY LOT 100	867 771 91	31,435 03 L		00 L	82,723 730
12MAR01	BUY LOT 102	2,793,945 03	20,715 08 L		00 L	258 938 373
12DEC00	BUY LOT 258	359,408 27	15,881 63 L		00 L	34,525 290
12DEC00	BUY LOT 239	1,633,024 20	72,160 53 L		00 L	156 870 720
29SEP00	BUY LOT 335	686,297 83	28,952 14 L		00 L	65 800 367
21AUG00	BUY LOT 476	2 800 000 00	90,408 33 L		00 L	265,906 930
700	1 920,000 00	1,864 524 12	30APR02	07MAY02	1 000000	12MAR01 TO 12MAR01
			55 475 88		00	175,502 740
12MAR01	BUY LOT 102	1,893 674 55	26,325 45 L		00 L	175 502 740
033			24MAY02	28MAY02	1 000000	12MAR01 TO 14DEC01
					00	363 967 240

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	STL DT	BASE CURR GN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BASE GN/LS

(CONTINUED)

USD - US DOLLAR

	4,000,000 00	3 960 134 11	39 865 89			00	
22JUN01	BUY LOT 010	241 624 63	2,160 21 S			00 S	24 002 240
12MAR01	BUY LOT 102	3,112 380 42	57 690 13 L			00 L	288 450 457
21SEP01	BUY LOT 197	254,135 07	-3,871 23 S			00 S	22,771 960
25MAR01	BUY LOT 440	89,800 37	1,410 92 L			00 L	8,299 480
14DEC01	BUY LOT 709	222,216 31	2 453 17 S			00 S	20 443 083
351	15,000,000 00	14 863 316 14	28JUN02	01JUL02	1 000000	14DEC01 TO 06MAY02	
			136 683 84		00	1,358,695 650	
21MAR02	BUY LOT 523	180,469 48	5,387 15 S			00 S	16 834 840
11APR02	BUY LOT 553	2,750 000 00	55,914 92 S			00 S	254,158 960
14DEC01	BUY LOT 709	255 436 93	3,994 87 S			00 S	23 499 257
14DEC01	BUY LOT 710	74 080 35	1,158 57 S			00 S	6 815 120
31DEC01	BUY LOT 711	415,551 97	11,607 60 S			00 S	38,691 990
06MAY02	BUY LOT 749	11 175 089 47	71,308 69 S			00 S	1 018 695 483
722005808	TOTAL	35,320 000 00	34 823,969 33	496,030 67		00	494 030 67
722005812	PIMCO FDS PAC INVT MGMT SER	REFL RETURN BD PORTE	04JUN02	05JUN02	1 000000	31JUN00 TO 21MAR02	
104	3,689,652 09	3 463,829 32	275 822 77		00	339,766 960	
22JUN01	BUY LOT 013	48,331 87	-528 21 S			00 S	4 401 810
21SEP01	BUY LOT 200	50,425 86	1,090 29 S			00 S	4,542 870
12DEC00	BUY LOT 241	77 201 88	4 514 73 L			00 L	7,524 550

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	GN/LS		NET BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
12DEC00	BUY LOT 242		8.106 63		474 07 L		00 L	790 120	
29SEP00	BUY LOT 338		44,008 52		2,893 59 L		00 L	4,318 795	
23MAR01	BUY LOT 439		9.180 72		00 L		00 L	845 370	
21MAR02	BUY LOT 521		2,206 92		133 64 S		00 S	215 520	
31JUL00	BUY LOT 539		2,980,844 00		205,373 18 L		00 L	293,390 160	
14DEC01	BUY LOT 717		109,198 88		5,825 35 S		00 S	10,591 550	
14DEC01	BUY LOT 718		66,096 69		3,526 01 S		00 S	6,410 930	
31DEC01	BUY LOT 719		68,227 35		4,700 70 S		00 S	6,715 290	
722005857	PIMCO FDS PAC INV MGMT SER	INTL PORTFOLIO INSTL		30OCT01	31OCT01	1 000000		28SEP00 TO 28SEP00	
285			3,484,568 35		424,551 65		509,000 000		
28SEP00	BUY LOT 250		3,461,199 99		447,920 01 L		509,000 000		
722005873	PIMCO FDS PAC INV MGMT SER	INVY GRADE CORP PORT		28JUN02	01JUL02	1 000000		31JUL00 TO 21AUG00	
350			11,181,277 07		-181,277 07		1,071,080 820		
21AUG00	BUY LOT 475		7,547,570 03		7,356 32 L		735,630 610		
31JUL00	BUY LOT 541		3,398,110 64		46,963 01 L		335,450 210		
USD TOTAL			53,918,772 09		52,953,644 07		965,128 02		

NON-SECY ASSET STOCK

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	GN/LS		NET BASE	GN/LS
EUR - EURO CURRENCY									
INTERNATIONAL									
99LKCE903	EURO CURRENCY	14JUN01		14JUN01		1 162994		07DEC00 TO 07DEC00	
433		21 16	21 16	00	00		21 160		
		18 19	18 81			- 62			
07DEC00	BUY LOT 051		18 81	00 S	00 S		21 160		
						- 62 S			
INTERNATIONAL TOTAL		21 16	21 16	00	00	- 62			- 62
		18 19	18 81						
EUR TOTAL		21 16	21 16	00	00	- 62			- 62
		18 19	18 81						
GBP - POUND STERLING									
99LKCR904	BRITISH POUND STERLING	14JUN01		14JUN01		0 713929		03OCT00 TO 03OCT00	
431		20 95	20 95	00	00		20 950		
		29 34	30 52			-1 18			
03OCT00	BUY LOT 700		30 52	00 S	00 S		20 950		
						-1 18 S			
GBP TOTAL		20 95	20 95	00	00	-1 18			-1 18
		29 34	30 52						
USD - US DOLLAR									
722005824	PIMCO FDS PAC INV MGMT	PRIVATE ACCT PORTFOL		28JUN02	01JUL02	1 000000		25AUG00 TO 25JUN02	
349							185,701 020		

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

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 OF ORIG SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
		2 000 000 00	1 968 267 67		31,732 33				
22JUN01	BUY LOT 014		13,157 22		-251 64 L			1 198 290	
21SEP01	BUY LOT 201		11 550 46		-533 29 S			1 041 520	
20JUN02	BUY LOT 292		13 624 30		25 35 S			1,267 377	
25JUN02	BUY LOT 293		766 502 41		2 141 08 S			71,368 940	
29SEP00	BUY LOT 339		2,071 66		161 75 L			207 373	
23MAR01	BUY LOT 441		2,101 32		-15 49 L			193 670	
17DEC00	BUY LOT 453		13 019 52		700 60 L			1 275 920	
21MAR02	BUY LOT 527		9 756 45		175 21 S			922 160	
25AUG00	BUY LOT 594		1 035,830 00		79 758 92 L			103 583 000	
14DEC01	BUY LOT 720		217 18		3 07 S			20 450	
14DEC01	BUY LOT 722		31,222 69		441 00 S			2,939 990	
31DEC01	BUY LOT 723		17 418 09		522 14 S			1 684 330	
USD TOTAL		2 000 000 00	1,968 267 67		31,732 33				31,732 33
EQUITY TOTAL		55 918 819 62	54 921 961 07		996 860 35			-1 80	996,858 55

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

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 OF ORIG SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
FIXED INCOME									
CMO									
USD - US DOLLAR									
126690K54	CWBS INC 503	MTG 1994	25JUN2009	6 500	28JUN02	01JUL02	1 000000	09APR02 TO 09APR02	
		1 494 158 97	1 493 763 26		395 71			1 447,127 32	
09APR02	BUY LOT 500		1 493 763 26		395 71 S			1 447 127 32	
20844QDV7	CONSEIO FIN SECURITE 2000 4 MC 171		01MAY2032	8 310	30JAN02	04FEB02	1 000000	04AUG00 TO 04AUG00	
		2 416 437 50	2,299 383 67		117 053 83			2 300,000 00	
04AUG00	BUY LOT 127		2 299 383 67		117,053 83 L			2,300 000 00	
23521P6X1	DLJ MTG ACCEPT CORP FMT SER 2 409		27FEB2029	6 240	28JUN02	01JUL02	1 000000	08MAR02 TO 08MAR02	
		874 622 28	878 525 73		2 903 45			844 278 63	
08MAR02	BUY LOT 384		878 525 73		-2 903 45 S			844,278 63	
USD TOTAL		4 786 218 75	4 671 672 66		114,546 09				114,546 09
CORPORATE BONDS									
CAD - CANADIAN DOLLAR									
77510IAA6	ROCCERS DANIEL INC SR SECURE 524		01JUN2006	10 500	28JUN02	05JUL02	1 518700	31JUL00 TO 31JUL00	
		780 000 00	1,153 500 00		-373,500 00			1,000,000 00	
		513 597 16	810 099 01		265 934 02			50 567 83	
31JUL00	BUY LOT 575				-373 500 00 L			1,000 000 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 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)							
CAD - CANADIAN DOLLAR							
		810,099 01		-245,934 02 L		-50,567 83 L	
CAD TOTAL							
	780,000 00	1,153,500 00		-373,500 00			
	513,597 16	810,099 01		-245,934 02		-50,567 83	-296,501 85
GBP - POUND STERLING							
99MCTMI15	6 MO LIBOR GBP V12471	19MAR2006	1 000	11JAN02	18JAN02	0 692089	27APR01 TO 27APR01
732	27,303 68	5,243 53		-22,060 15		3,200,000 00	BTC
	39,451 11	7,535 47		-31,874 73		-40 91	
27APR01	BUY LOT 606			-22,060 15 S		3,200,000 00	
		7,535 47		-31,874 73 S		-40 91 S	
99MCTSI12	IRS GBP P 6ML P012487	19SEP2002	5 250	08MAR02	15MAR02	0 702790	27APR01 TO 27APR01
271	24,903 23	4,010 84		-20,892 39		3,200,000 00	BTC
	35,434 81	5,763 98		-29,727 78		56 95	
27APR01	BUY LOT 603			20,892 39 S		3,200,000 00	
		5,763 98		29,727 78 S		56 95 S	
99MCTUI17	IRS GBP 6 ML P012529	19SEP2002	5 250	08MAR02	15MAR02	0 702790	30APR01 TO 30APR01
273	45,300 00	00		-45,300 00		5,900,000 00	BTC
	64,457 38	00		-64,457 38		00	
30APR01	BUY LOT 604			-45,300 00 S		5,900,000 00	
		64,457 38		-64,457 38 S		00 S	
99MCUBI17	6 MO LIBOR (GBP) V12562	19MAR2006	1 000	11JAN02	18JAN02	0 692089	30APR01 TO 30APR01
797	48,429 84	00		-48,429 84		5,900,000 00	BTC
	69,976 32	00		-69,976 32		00	
30APR01	BUY LOT 626			-48,429 84 S		5,900,000 00	
		69,976 32		-69,976 32 S		00 S	
99MEFHI17	IRS GBP P012909/V129 P012909	15JUN2006	5 500	14JAN02	22JAN02	0 690465	11MAY01 TO 11MAY01
001	49,241 39	00		49,241 39		9,420,000 00	
	71,316 27	00		71,316 27		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 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)							
GBP - POUND STERLING							
11MAY01	BUY LOT 779			49,241 39 S		9,420,000 00	
		-71,316 27		71,316 27 S		00 S	
99MEFFI19	6MLB V12901/P012909 V12901	15JUN2006	1 000	14JAN02	22JAN02	0 690465	11MAY01 TO 11MAY01
002	00	32,661 71		32,661 71		9,420,000 00	BTC
	00	46,337 15		47,303 93		-966 78	
11MAY01	BUY LOT 780			32,661 71 S		9,420,000 00	
		46,337 15		47,303 93 S		-966 78 S	
99MUQEII6	IRS GBP SWP015548	15JUN2006	5 500	28JAN02	04FEB02	0 710429	12DEC01 TO 12DEC01
050	50,971 23	61,906 18		10,934 95		9,420,000 00	BTC
	71,747 11	89,407 99		15,392 04		2,268 84	
12DEC01	BUY LOT 617			10,934 95 S		9,420,000 00	
		89,407 99		15,392 04 S		2,268 84 S	
99MUQFI13	IRS GBP SWPV15532/SW SWPV15532	19MAR2006	1 000	28JAN02	04FEB02	0 710429	12DEC01 TO 12DEC01
055	118,909 79	103,657 44		15,252 35		9,100,000 00	
	167,377 44	149,707 24		21,469 21		-3,799 01	
12DEC01	BUY LOT 616			15,252 35 S		9,100,000 00	
		149,707 24		21,469 21 S		-3,799 01 S	
GBP TOTAL							
	345,059 16	207,479 70		-28,591 98			
	519,760 44	298,751 83		-40,554 76		-2,480 91	-43,035 67
USD - US DOLLAR							
055345AD4	BCH CAYMAN IS LTD SUB NT	15JUL2006	7 700	04JAN02	09JAN02	1 000000	31JUL00 TO 31JUL00
661						1,400,000 00	
	1,497,650 00	1,452,276 00		45,374 00		00	
31JUL00	BUY LOT 022					1,400,000 00	
		1,452,276 00		45,374 00 L		00 L	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L'S	LOCAL SECY GN/L'S	BASE CURR GN/L'S	SHS/PAR	DTL FUND RSN	NET BASL GN/L'S
(CONTINUED)									
USD - US DOLLAR									
073928JK0	BEAR STEARNS CO INC MTN	16MAY2003	1 000	30MAY02	31MAY02	1 000000	31JUL00	TO 31JUL00	
067	1 502 325 00	1 491,375 00		10,950 00		1,500 000 00			
31JUL00	BUY LOT 041	1 491,375 00		10 950 00 L		1 500 000 00			
17305GAA8	CITIGROUP CAP II 7 75PLT I	01DEC2036	7 750	30MAY02	31MAY02	1 000000	31JUL00	TO 31JUL00	
066	1 390,432 50	1,291,626 00		98,806 50		1 350,000 00			
31JUL00	BUY LOT 037	1,291 626 00		98,806 50 L		1 350 000 00			
186108BF2	CLEVELAND ELEC ILLUM CO	01AUG2002	7 625	30MAY02	31MAY02	1 000000	31JUL00	TO 31JUL00	
065	2,114 763 00	2,145,121 00		50,358 00		2,100,000 00			
31JUL00	BUY LOT 025	2 145 121 00		-50 358 00 L		2 100,000 00			
197670AR6	COLUMBIA/HCA HEALTHC TRANCHE 0	15JUL2001	6 875	15JUL01	16JUL01	1 000000	31JUL00	TO 31JUL00	
393	1,800,000 00	1,757 466 00		42,534 00		1,800 000 00			
31JUL00	BUY LOT 031	1 757,466 00		42,534 00 S		1 800 000 00			
24599J9F4	IRS USD P013600 V136 P013600	17DEC2006	6 000	14DEC01	19DEC01	1 000000	11DEC01	TO 11DEC01	
626	6,305,021 00	6 362,644 46		-57 623 46		6,100 000 00			
11DEC01	BUY LOT 608	6,362,644 46		-57,623 46 S		6,100 000 00			
318074AX9	FINOVA CAP CORP NT	08NOV2002	1 000	22AUG01	28AUG01	1 000000	31JUL00	TO 31JUL00	
703	642,943 00	700 000 00		57,057 00		700,000 00			
31JUL00	BUY LOT 047					700 000 00			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L'S	LOCAL SECY GN/L'S	BASE CURR GN/L'S	SHS/PAR	DTL FUND RSN	NET BASL GN/L'S
(CONTINUED)									
USD - US DOLLAR									
		700,000 00		-57,057 00 L		00 L			
42335HLJ9	HELLER FINL INC MTN TRANCHE I	07MAY2002	1 000	07MAY02	07MAY02	1 000000	31JUL00	TO 31JUL00	
740	3,800,000 00	3,795,209 34		4 790 66		3 800 000 00			
31JUL00	BUY LOT 040	3,795 209 34		4 790 66 L		3 800 000 00			
4509979K9	IRS USD SWP015639	17JUN2007	6 000	28JAN02	30JAN02	1 000000	14DEC01	TO 14JAN02	
013	410 670 00	507,740 00		-97 070 00		16,900,000 00			
14DEC01	BUY LOT 746	67 100 00		81 130 00 S		6 100,000 00			
14JAN02	BUY LOT 798	440,640 00		-178 200 00 S		10 800,000 00			
4509979L7	IRS USD SWP015613	17JUN2007	6 000	12JUN02	14JUN02	1 000000	28JAN02	TO 28JAN02	
235	171 000 00	72 900 00		-98 100 00		3 000 000 00			
28JAN02	BUY LOT 059	72,900 00		-98 100 00 S		3,000,000 00			
4509979A3	IRS USD SWP015704	17JUN2012	6 000	29APR02	01MAY02	1 000000	05APR02	TO 05APR02	
704	35,134 00	4 824 00		30 312 00		1,800 000 00			
05APR02	BUY LOT 494	4,824 00		30 312 00 S		1 800 000 00			
532537110	LEHMAN BROS HLDCS FRM EMTN	05JUN2002	1 000	03JUN02	05JUN02	1 000000	31JUL00	TO 31JUL00	
086	3 700 000 00	3 664 850 00		35,150 00		3 700 000 00			
31JUL00	BUY LOT 077	3 664 850 00		35,150 00 L		3,700,000 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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				
(CONTINUED) USD - US DOLLAR								
59000VAAS	MERITA BK LTD	29DEC2049	1 000	30MAY02	31MAY02	1 000000	22APR02	TO 22APR02
064	403,080 00	404,500 00		-1,420 00		400,000 00		
22APR02	BUY LOT 634	404,500 00		-1,420 00 S		400,000 00		
USD TOTAL								
	23,773,020 50	23,670,531 80		-93,711 30		00		-93,711 30

CREDIT CARD RCVEABLE

USD - US DOLLAR

16376ZALI	CHEMICAL MASTER CR C CL A 1996	15SEP2008	5 980	12JUN02	17JUN02	1 000000	31JUL00	TO 31JUL00
165	1,339,304 30	1,263,153 91		76,150 39		1,270,000 00		
31JUL00	BUY LOT 067	1,263,153 91		76,150 39 L		1,270,000 00		
16376ZAN7	CHEMICAL MASTER CR C SER 1996	15FEB2009	7 090	14JUN02	19JUN02	1 000000	31JUL00	TO 31JUL00
175	1,535,625 00	1,412,468 75		123,156 25		1,400,000 00		
31JUL00	BUY LOT 068	1,412,468 75		123,156 25 L		1,400,000 00		
USD TOTAL								
	2,874,929 30	2,675,622 66		199,306 64		00		199,306 64

FHLMC

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 RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				
USD - US DOLLAR								
31280MRL3	FED HM LN PC	01APR2012	6 500	28JUN02	01JUL02	1 000000	31JUL00	TO 31JUL00
355	349,971 14	327,126 46		22,844 68		336,106 74		
31JUL00	BUY LOT 078	327,126 46		22,844 68 L		336,106 74		
31294JRL4	FED HM LN PC	01JUN2012	6 500	28JUN02	01JUL02	1 000000	31JUL00	TO 31JUL00
357	381,848 42	356,922 81		24,925 61		366,721 17		
31JUL00	BUY LOT 551	356,922 81		24,925 61 L		366,721 17		
3133TJU27	FEDERAL HOME LN MTC SER 2138	15SEP2008	5 750	28JUN02	01JUL02	1 000000	01APR02	TO 01APR02
513	6,196,875 00	6,151,875 00		45,000 00		6,000,000 00		
01APR02	BUY LOT 419	6,151,875 00		45,000 00 S		6,000,000 00		
3133THLD6	FEDERAL HOME LN MTC PREASSIGN	15SEP2022	6 000	28JUN02	01JUL02	1 000000	07MAR02	TO 07MAR02
320	6,082,554 95	6,110,904 27		-28,349 32		5,948,709 00		
07MAR02	BUY LOT 246	6,110,904 27		-28,349 32 S		5,948,709 00		
3133T4ZX7	FEDERAL HOME LN MTC SER 1697	15JUL2008	6 000	28JUN02	01JUL02	1 000000	01APR02	TO 01APR02
304	5,214,062 50	5,153,125 00		60,937 50		5,000,000 00		
01APR02	BUY LOT 404	5,153,125 00		60,937 50 S		5,000,000 00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	SECY GN/LS	BASE CURR CN/LS	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE					NET BASE CN/LS

(CONTINUED)

USD - US DOLLAR

01F060436 TOTAL

		17,146,562 50	17 120,312 50		26,250 00		00	26 250 00
01F060444	FNMA TBA APR 15 SINGLE FAM		31DEC2099 6 000	19MAR02	16APR02	1 000000	06MAR02 TO 06MAR02	
527		1 994 843 75	2,010,661 76		15,818 01		2 000,000 00	
06MAR02	BUY LOT 226		2 011,250 00		-16 406 25 S		2,000 000 00	
26FEB02	BUY LOT 194		3,024,375 00		-28,359 57 S		3 000 000 00	
07MAR02	BUY LOT 245		4,010,000 00		-22,812 50 S		4,000,000 00	
05MAR02	BUY LOT 221		8 045,000 00		-55 625 00 S		8 000,000 00	
				19MAR02	16APR02	1 000000	26FEB02 TO 26FEB02	
328		2,996,015 63	3,010 992 65		-19,977 07		3,000,000 00	
								*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
				19MAR02	16APR02	1 000000	07MAR02 TO 07MAR02	
333		3,987,187 50	4,021,323 53		-34 136 03		4,000,000 00	
								* THERE ARE NO DETAIL RECORDS FOR THIS SELL *
				19MAR02	16APR02	1 000000	05MAR02 TO 05MAR02	
334		7,989 375 00	8 042 647 06		-53 272 06		8 000 000 00	
								** THERE ARE NO DETAIL RECORDS FOR THIS SELL **

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	SECY GN/LS	BASE CURR CN/LS	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE					NET BASE GN/LS

(CONTINUED)

USD - US DOLLAR

01F060444 TOTAL

		16,967,421 88	17 090 625 00		-125,203 12		00	-125,203 12
01F060451	FNMA TBA MAY 15 SINGLE FAM		01DEC2099 6 000	01APR02	16MAY02	1 000000	19MAR02 TO 01APR02	
001		4 957,812 50	4 957,847 22		-34 72		5,000 000 00	
19MAR02	BUY LOT 535		1,987,500 00		-4,375 00 S		2,000,000 00	
19MAR02	BUY LOT 537		1,986,250 00		-3,125 00 S		2 000,000 00	
01APR02	BUY LOT 411		991 562 50		00 S		1 000,000 00	
				05APR02	16MAY02	1 000000	01APR02 TO 01APR02	
444		3,996,250 00	3 973,310 19		22,939 81		4,000,000 00	
01APR02	BUY LOT 411		3,966,250 00		30,000 00 S		4 000 000 00	
				04APR02	16MAY02	1 000000	19MAR02 TO 19MAR02	
658		1,998,125 00	1 984,655 09		11,469 91		2,000,000 00	
19MAR02	BUY LOT 337		1 984 250 00		11 875 00 S		2 000 000 00	
01F060451	TOTAL							
		10 952 187 50	10,917 812 50		34,375 00		00	34 375 00
01F060477	FNMA TBA JUL 15 SINGLE FAM		31DEC2099 6 000	10JUL01	19JUL01	1 000000	13JUN01 TO 13JUN01	
360		1 982 109 58	1 983 125 00		1,015 62		2 000 000 00	
13JUN01	BUY LOT 250		1,983,125 00		-1 015 62 S		2 000,000 00	

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)					
USD - US DOLLAR					
401	2,979,375 00	2,974,687 50	17JUL01 19JUL01	1 000000	13JUN01 TO 13JUN01
					3,000,000 00
13JUN01 BUY LOT 251		2,974,687 50	4,687 50 S		3,000,000 00
01F060477 TOTAL	4,961,484 38	4,957,812 50	3,671 88		00 3,671 88
01F060485 FNMA 492	TBA AUG 15 SINGLE FAM 1,993,750 00	31DEC2099 6 000 1,981,375 00	07AUG01 16AUG01 12.375 00	1 000000	10JUL01 TO 10JUL01
10JUL01 BUY LOT 359		1,978,750 00	15,000 00 S		2,000,000 00
17JUL01 BUY LOT 399		2,974,687 50	15,937 50 S		3,000,000 00
493	2,990,625 00	2,972,062 50	07AUG01 16AUG01 18,562 50	1 000000	17JUL01 TO 17JUL01
					3,000,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
01F060485 TOTAL	4,984,375 00	4,953,437 50	30,937 50		00 30,937 50
01F060493 FNMA 664	TBA SEP 15 SINGLE FAM 2,002,890 63	31DEC2099 6 000 1,989,375 00	23AUG01 20SEP01 13,515 63	1 000000	07AUG01 TO 07AUG01
07AUG01 BUY LOT 496		1,989,375 00	13,515 63 S		2,000,000 00
07AUG01 BUY LOT 497		2,984,062 50	20,214 84 S		3,000,000 00

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)					
USD - US DOLLAR					
666	3,004,277 34	2,984,062 50	23AUG01 20SEP01	1 000000	07AUG01 TO 07AUG01
					3,000,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
01F060493 TOTAL	5,007,167 97	4,973,437 50	33,730 47		00 33,730 47
01F062671 FNMA 323	TBA JUL 30 SINGLE FAM 3,862,046 86	01DEC2099 6 500 3,873,476 56	28JUN02 15JUL02 -11,429 70	1 000000	28JUN02 TO 28JUN02
28JUN02 BUY LOT 309		3,873,476 56	-11,429 70 S		3,800,000 00
31371EVA0 FNMA POOL 311	250009 345,237 82	01APR2009 6 500 321,774 04	28JUN02 01JUL02 23,463 78	1 000000	31JUL00 TO 31JUL00
31JUL00 BUY LOT 200		321,774 04	23,463 78 L		530,766 77
31371F8X9 FNMA POOL 307	250354 31,200 92	01SEP2010 6 500 29,285 88	28JUN02 01JUL02 1,915 04	1 000000	31JUL00 TO 31JUL00
31JUL00 BUY LOT 210		29,285 88	1,915 04 L		29,893 10
31371FQV7 FNMA POOL 310	250768 130,609 28	01OCT2011 6 500 121,888 97	28JUN02 01JUL02 8 720 31	1 000000	31JUL00 TO 31JUL00
31JUL00 BUY LOT 574		121,888 97	8,720 31 L		125,134 64

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MCT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 SEITY GN/LS BASE SEITY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

31371KF63	FNMA POOL 827	254089 83 127 41	01DEC2016	6 000	03APR02	16MAY02	1 000000	01APR02 TO 01APR02 83 283 57	
	BUY LOT 791			82 580 86		546 55		83 283 57	
	BUY LOT 792			82 580 86		546 55 S		83 283 57	
								00 S	
	828	83 127 41		82,580 86	05APR02	16MAY02	1 000000	01APR02 TO 01APR02 83 283 57	
								00	
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
	829	83,205 49		82,580 87	04APR02	16MAY02	1 000000	01APR02 TO 01APR02 83,283 57	
								00	
	BUY LOT 793			82 580 86		624 63 S		83,283 57	
								00 S	
	830	83 388 42		82,581 80	05APR02	16MAY02	1 000000	01APR02 TO 01APR02 83,284 51	
								00	
	BUY LOT 794			82 581 80		806 82 S		83 284 51	
	BUY LOT 795			82,581 80		806 82 S		00 S	
								83,284 51	
								00 S	
	831	83 388 42		82,581 79	05APR02	16MAY02	1 000000	01APR02 TO 01APR02 83 284 51	
								00	
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MCT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 SEITY GN/LS BASE SEITY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

31371KF63	TOTAL	416 257 55		412 906 18		3,331 37		00	3 331 37
31371KP21	FNMA POOL 244	254341 991 016 07	01JUN2017	5 500	06MAY02	18JUN02	1 000000	04APR02 TO 04APR02 1 000 099 47	
				974,550 05		16,486 02		00	
	BUY LOT 240			974,550 05		16 486 02 S		1,000,099 47	
	BUY LOT 240			487,177 96		8 241 36 S		00 S	
								499,950 12	
								00 S	
	257	495 419 32		487 177 96	06MAY02	27JUN02	1 000000	04APR02 TO 04APR02 499 950 12	
								00	
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
31371KP21	TOTAL	1,486 455 39		1,461,728 01		24,727 38		00	24,727 38
31371KP39	FNMA POOL 832	254342 88 452 84	01JUN2017	6 000	03APR02	16MAY02	1 000000	01APR02 TO 01APR02 88 619 00	
				87 871 28		581 56		00	
	BUY LOT 796			87,871 28		581 56 S		88 619 00	
	BUY LOT 797			87,871 28		581 56 S		00 S	
								88,619 00	
								00 S	
	833	88 452 84		87 871 28	03APR02	16MAY02	1 000000	01APR02 TO 01APR02 88 619 00	
								00	
									** THERE ARE NO DETAIL RECORDS FOR THIS SELL **
	834				04APR02	16MAY02	1 000000	01APR02 TO 01APR02 88 619 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 NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR						
	88,535 92	87,871 28		664 64		00		
01APR02	BUY LOT 798	87,871 28		664 64 S		00 S	88,419 00	
	835	88,730 78	87,872 27	858 51	05APR02 16MAY02	1 000000	01APR02 TO 01APR02 88,620 00	
01APR02	BUY LOT 799	87,872 27		858 51 S		00 S	88,620 00	
01APR02	BUY LOT 800	87,872 27		858 51 S		00 S	88,620 00	
	836	88,730 78	87,872 27	858 51	05APR02 16MAY02	1 000000	01APR02 TO 01APR02 88,620 00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
31371KP39 TOTAL		442,903 14	439,358 38	3,544 78		00	3,544 78	
31371KQ79	FNMA POOL 159	254378	01JUL2032	6 500	24MAY02	13JUN02	1 000000	24MAY02 TO 24MAY02 7,300,000 00
	7,380,984 38	7,378,703 13		2,281 25			00	
24MAY02	BUY LOT 158	7,378,703 13		2,281 25 S		00 S	7,300,000 00	
31375EXY2	FNMA POOL 314	332895	01DEC2010	4 000	28JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00 407,052 56
	421,299 40	395,858 59		25,440 81			00	
31JUL00	BUY LOT 070	395,858 59		25,440 81 L		00 L	407,052 56	
31375EX48	FNMA POOL 308	332899	01DEC2010	6 500	28JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00 215,374 50
	224,799 22	216,991 80		7,807 42			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 NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR						
31JUL00	BUY LOT 071	216,991 80		7,807 42 L		00 L	215,374 50	
31375QXQ2	FNMA POOL 312	341887	01APR2011	6 000	28JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00 73,489 34
	76,061 47	70,563 69		5,497 78			00	
31JUL00	BUY LOT 209	70,570 75		5,490 72 L		00 L	73,489 34	
31376TCU9	FNMA POOL 305	150,050 16	01NOV2011	7 000	28JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00 142,438 60
	150,050 16	141,370 30		8,679 86			00	
31JUL00	BUY LOT 239	141,370 30		8,679 86 L		00 L	142,438 60	
31388EFS0	FNMA POOL 837	1,001,150 09	01AUG2016	6 000	05APR02	16MAY02	1 000000	19MAR02 TO 19MAR02 999,900 21
	1,001,150 09	994,900 71		6,249 38			00	
19MAR02	BUY LOT 801	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 802	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 803	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 804	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 805	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 806	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 807	994,900 71		6,249 38 S		00 S	999,900 21	
19MAR02	BUY LOT 808	994,900 71		6,249 38 S		00 S	999,900 21	
	838	1,001,150 09	994,900 71	6,249 38	05APR02 16MAY02	1 000000	19MAR02 TO 19MAR02 999 900 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 SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
		821,009 79		8,021 21 S		00 S			
853	829,031 00	821,009 78		05APR02	16MAY02	1 000000	01APR02 TO 01APR02		827,994 00
				8 021 22		00			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
31388YX56	TOTAL	4,138,174 75	4,105,054 87	33,119 88		00			33,119 88
31389RUC9	FNMA POOL								
201	46,062 64	45,238 28		01MAY2017	5 500	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02
						00			46,483 90
03APR02	BUY LOT 176	45,238 28				00 S			46,483 90
									00 S
31389TCY6	FNMA POOL								
202	322,384 56	316,614 99		01APR2017	5 500	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02
						00			325,352 89
03APR02	BUY LOT 177	316,614 99				00 S			325,352 89
									00 S
31389TSZ6	FNMA POOL								
245	991,036 59	980,254 27		01JUN2017	5 500	06MAY02	18JUN02	1 000000	12APR02 TO 12APR02
						00			1,000,100 00
12APR02	BUY LOT 241	980,254 27				00 S			1,000,100 00
									00 S
31389VSL2	FNMA POOL								
203	913,078 21	899,976 45		01APR2017	5 500	06MAY02	18JUN02	1 000000	05APR02 TO 05APR02
						00			921,428 66
05APR02	BUY LOT 179	899,976 45				00 S			921,428 66
05APR02	BUY LOT 180	976,718 60				00 S			999,999 85
									00 S

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	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
05APR02	BUY LOT 181								999,999 85
						00 S			
05APR02	BUY LOT 182								999,999 85
						00 S			
05APR02	BUY LOT 183								999,999 85
						00 S			
05APR02	BUY LOT 184								999,999 85
						00 S			
05APR02	BUY LOT 185								999,999 85
						00 S			
05APR02	BUY LOT 186								999,999 85
						00 S			
05APR02	BUY LOT 187								999,999 85
						00 S			
204	990,937 35	976,718 60		06MAY02	18JUN02	1 000000	05APR02 TO 05APR02		999,999 85
						00			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
205	990,937 35	976,718 60		06MAY02	18JUN02	1 000000	05APR02 TO 05APR02		999,999 85
						00			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
206	990,937 35	976,718 60		06MAY02	18JUN02	1 000000	05APR02 TO 05APR02		999,999 85
						00			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
207	990,937 35	976,718 60		06MAY02	18JUN02	1 000000	05APR02 TO 05APR02		999,999 85
						00			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
208				06MAY02	18JUN02	1 000000	05APR02 TO 05APR02		999,999 85

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	SFL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
	990,937 35	976,718 60		14,218 75		00		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
209	990,937 35	976,718 60		14,218 75	06MAY02	18JUN02	1 000000	05APR02 TO 05APR02 999,999 85
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
210	990,937 35	976,718 60		14,218 75	06MAY02	18JUN02	1 000000	05APR02 TO 05APR02 999,999 85
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
211	990,937 35	976,718 60		14,218 75	06MAY02	18JUN02	1 000000	05APR02 TO 05APR02 999,999 85
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
31389VSL2 TOTAL								
	8,860,577 01	8,713,725 45		126,851 56			00	126,851 56
31389W5S0	FNMA POOL 212	01APR2017	5 500	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02	298,733 04
03APR02	BUY LOT 188	296,025 77	290,727 93	5,297 84			00	298,733 04
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
31389X3S0	FNMA POOL 215	01APR2017	5 500	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02	78,571 08
03APR02	BUY LOT 189	77,859 03	76,631 67	1,227 36			00	78,571 08
03APR02	BUY LOT 189		76,563 83	1,295 20 S			00 S	921,428 21
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								

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	SFL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
03APR02	BUY LOT 190		76,563 83	1,295 20 S			00 S	78,571 08
03APR02	BUY LOT 190		76,563 83	1,295 20 S			00 S	921,428 21
03APR02	BUY LOT 191	897,888 60		15,189 17 S			00 S	78,571 08
03APR02	BUY LOT 191	76,563 83		1,295 20 S			00 S	921,428 21
03APR02	BUY LOT 192	897,888 60		15,189 17 S			00 S	78,571 08
03APR02	BUY LOT 192	76,563 83		1,295 20 S			00 S	921,428 21
03APR02	BUY LOT 193	897,888 60		15,189 17 S			00 S	78,571 08
03APR02	BUY LOT 193	76,563 83		1,295 20 S			00 S	921,428 21
03APR02	BUY LOT 194	897,888 60		15,189 17 S			00 S	78,571 08
03APR02	BUY LOT 194	76,741 85		1,117 18 S			00 S	999,999 29
03APR02	BUY LOT 196	976,718 06		14,218 74 S			00 S	999,999 29
03APR02	BUY LOT 197	976,718 06		14,218 74 S			00 S	999,999 29
218	990,936 80	975,315 81		15,620 99	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02 999,999 29
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
219	990,936 80	975,315 81		15,620 99	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02 999,999 29
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
220	990,936 80	975,315 81		15,620 99	06MAY02	18JUN02	1 000000	03APR02 TO 03APR02 999,999 29
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	LOCAL SECY GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET BASE GN/L

(CONTINUED)

USD - US DOLLAR

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

31390FH16 TOTAL

2,997,187 50 2 985,000 00 12,187 50 00 12 187 50

31390HLN9 FNMA POOL
857

01MAY2017 6 000 05APR02 16MAY02 1 000000 01APR02 TO 01APR02

436,669 16 432 576 06 4,293 10 00 436,124 00

01APR02 BUY LOT 817 432,376 06 4,293 10 S 00 S 436,124 00

01APR02 BUY LOT 818 991,406 25 9,843 75 S 00 S 1,000 000 00

01APR02 BUY LOT 819 991,406 25 9,843 75 S 00 S 1,000,000 00

01APR02 BUY LOT 820 991,406 25 9,843 75 S 00 S 1,000 000 00

01APR02 BUY LOT 821 991,406 25 9,843 75 S 00 S 1,000 000 00

858 1 001,250 00 991,406 25 9,843 75 1 000000 01APR02 TO 01APR02

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

859 1,001,250 00 991,406 25 9,843 75 1 000000 01APR02 TO 01APR02

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

860 1,001,250 00 991,406 25 9,843 75 1 000000 01APR02 TO 01APR02

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	LOCAL SECY GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET BASE GN/L

(CONTINUED)

USD - US DOLLAR

861 1 001,250 00 991,406 25 9 843 75 1 000000 01APR02 TO 01APR02

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

31390JLN9 TOTAL

4 441 669 16 4 398,001 06 43 668 10 00 43 668 10

31390JST9 FNMA POOL
862

01MAY2017 6 000 05APR02 16MAY02 1 000000 01APR02 TO 01APR02

564,580 85 559 030 19 5 550 66 00 563 876 00

01APR02 BUY LOT 822 559,030 19 5,550 66 S 00 S 563 876 00

31390KJ135 FNMA POOL
246

01JUN2017 5 500 06MAY02 18JUN02 1 000000 06APR02 TO 06APR02

991 036 59 974,550 57 16,486 02 00 1,000,100 00

06APR02 BUY LOT 242 974,550 57 16 486 02 S 00 S 1,000,100 00

313921 B37 FEDERAL NATL HFC ASS PREASSIGN
322

26FEB2008 6 000 28JUN02 01JUL02 1 000000 02APR02 TO 02APR02

2 069 375 00 2,053 671 88 15,703 12 00 2,000,000 00

02APR02 BUY LOT 664 2 053 671 88 15 703 12 S 00 S 2,000 000 00

USD TOTAL

164 396,212 84 163,492 493 27 903 719 57 00 903,719 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 DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			
GNMA I							
USD - US DOLLAR							
01N062623	GNMA I TBA FEB 30 SINGLE FAM	15DEC2099	6 500	14FEB02	21FEB02	1 000000	30JAN02 TO 30JAN02
151	2,052,812 50	2,020,625 00		12 187 50			2,000,000 00
30JAN02	BUY LOT 022	2 020 625 00		12,187 50 S			2,000,000 00
01N062631	GNMA I TBA MAR 30 SINGLE FAM	31DEC2099	6 500	15MAR02	21MAR02	1 000000	14FEB02 TO 14FEB02
311	1,998,828 13	2,025,000 00		-26,171 87			2,000,000 00
14FEB02	BUY LOT 152	2,025,000 00		-26,171 87 S			2,000,000 00
01N0726A4	GNMA I TBA OCT 30 SINGLE FAM	15DEC2099	7 500	11OCT01	22OCT01	1 000000	18SEP01 TO 18SEP01
213	8,975,914 06	8,932,396 83		43,517 23			8,600,000 00
18SEP01	BUY LOT 057	8,933,250 00		42,664 06 S			8,600,000 00
18SEP01	BUY LOT 058	4,153,750 00		21,093 75 S			4,000,000 00
214	4,174,843 75	4,154,603 17		20,240 58			4,000,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
01N0726A4	TOTAL			63,757 81			63,757 81
01N0726B2	GNMA I TBA NOV 30 SINGLE FAM	15DEC2099	7 500	16NOV01	20NOV01	1 000000	11OCT01 TO 11OCT01
412	8,960,125 00	8,965,500 00		-5 375 00			8,600,000 00
11OCT01	BUY LOT 217						8,600,000 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 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	BASE SECTY GN/LS			
(CONTINUED)							
USD - US DOLLAR							
11OCT01	BUY LOT 218	8 965 500 00		-5,375 00 S			00 S
		4,170,000 00		-20,625 00 S			4,000,000 00
413	4,149,375 00	4,170,000 00		-20,625 00			4,000,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
01N0726B2	TOTAL	13,109,500 00		-26,000 00			-26,000 00
01N0726C0	GNMA I TBA DEC 30 SINGLE FAM	15DEC2099	7 500	11DEC01	20DEC01	1 000000	16NOV01 TO 16NOV01
549	8,911,078 13	8,942,805 56		-31,727 43			8,600,000 00
16NOV01	BUY LOT 419	8 954,750 00		-43,671 87 S			8,600,000 00
16NOV01	BUY LOT 420	4 147,500 00		-2,812 50 S			4,000,000 00
561	4,144,687 50	4,159,444 44		-14,754 94			4,000,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
01N0726C0	TOTAL	13 055,765 63		46,484 57			-46,484 57
01N072614	GNMA I TBA JAN 30 SINGLE FAM	15DEC2099	7 500	18JAN02	24JAN02	1 000000	11DEC01 TO 11DEC01
753	7,302,695 51	7 240,625 00		62,070 31			7,000,000 00
11DEC01	BUY LOT 749	7 240,625 00		62,070 31 S			7,000,000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL TRINIPAL NET	LOCAL COST	LOCAL COST	LOCAL SETTY CN/LS	LOCAL SETTY CN/LS	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SETTY CN/LS	BASE SETTY CN/LS	BASE CURR CN/LS	NET FUND RSN
							NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
01N072622	CNMA I TBA FEB 30 SINGLE FAM	31DEC2099	7.500	07FEB02	21FEB02	1.000000	18JAN02 TO 18JAN02
085	7,322,656.25	7,290,937.50		31,718.75			7,000,000.00
18JAN02	BUY LOT 751	7,290,937.50		31,718.75 S			7,000,000.00 S
01N072630	CNMA I TBA MAR 30 SINGLE FAM	31DEC2099	7.500	15MAR02	21MAR02	1.000000	07FEB02 TO 07FEB02
310	7,264,140.63	7,301,875.00		-57,734.37			7,000,000.00
07FEB02	BUY LOT 088	7,301,875.00		-37,734.37 S			7,000,000.00 S
01N072671	CNMA I TBA JUL 30 SINGLE FAM	31DEC2099	7.500	18JUL01	24JUL01	1.000000	15JUN01 TO 15JUN01
412	4,132,500.00	4,117,500.00		15,000.00			4,000,000.00
15JUN01	BUY LOT 278	4,117,500.00		15,000.00 S			4,000,000.00 S
15JUN01	BUY LOT 279	8,852,625.00		26,875.00 S			8,600,000.00 S
				18JUL01	24JUL01	1.000000	15JUN01 TO 15JUN01
415	8,879,500.00	8,852,625.00		26,875.00			8,600,000.00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
01N072671	TOTAL						
	13,012,000.00	12,970,125.00		41,875.00			41,875.00
01N072689	CNMA I TBA AUG 30 SINGLE FAM	31DEC2099	7.500	13AUG01	21AUG01	1.000000	18JUL01 TO 18JUL01
690	4,143,750.00	4,126,250.00		17,500.00			4,000,000.00
18JUL01	BUY LOT 409	4,126,250.00		17,500.00 S			4,000,000.00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL TRINIPAL NET	LOCAL COST	LOCAL COST	LOCAL SETTY CN/LS	LOCAL SETTY CN/LS	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SETTY CN/LS	BASE SETTY CN/LS	BASE CURR CN/LS	NET FUND RSN
							NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
01N072697	CNMA I TBA SEP 30 SINGLE FAM	15DEC2099	7.500	18SEP01	24SEP01	1.000000	13AUG01 TO 13AUG01
053	8,944,671.88	8,892,084.33		52,587.55			8,600,000.00
13AUG01	BUY LOT 553	8,892,937.50		51,734.38 S			8,600,000.00 S
13AUG01	BUY LOT 552	4,135,000.00		24,062.50 S			4,000,000.00 S
				18SEP01	24SEP01	1.000000	13AUG01 TO 13AUG01
054	4,159,062.50	4,135,853.17		23,209.33			4,000,000.00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
01N072697	TOTAL						
	13,103,734.38	13,027,937.50		75,796.88			75,796.88
01N08047	CNMA I TBA OCT 30 SINGLE FAM	15DEC2099	8.000	17OCT01	22OCT01	1.000000	20SEP01 TO 20SEP01
248	2,107,890.63	2,098,125.00		9,765.63			2,000,000.00
20SEP01	BUY LOT 070	2,098,125.00		9,765.63 S			2,000,000.00 S
01N080405	CNMA I TBA NOV 30 SINGLE FAM	15DEC2099	8.000	13NOV01	20NOV01	1.000000	17OCT01 TO 17OCT01
404	2,105,985.40	2,107,500.00		-1,514.60			2,000,000.00
17OCT01	BUY LOT 252	2,107,500.00		-1,514.60 S			2,000,000.00 S
01N08063	CNMA I TBA DEC 30 SINGLE FAM	15DEC2099	8.000	14DEC01	20DEC01	1.000000	13NOV01 TO 13NOV01
593	2,094,375.00	2,106,250.00		-11,875.00			2,000,000.00
13NOV01	BUY LOT 404	2,106,250.00		-11,875.00 S			2,000,000.00 S

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	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS		
(CONTINUED)									
USD - US DOLLAR									
01N080617	GNMA I TBA JAN 30 SINGLE FAM	15DEC2099	8 000	16JAN02	24JAN02	1 000000	14DEC01 TO 14DEC01		
740	2,108,828 13	2,091,875 00		16,953 13			2,000 000 00		
14DEC01	BUY LOT 405			16,953 13 S			2,000,000 00		
		2,091,875 00					00 S		
01N080625	GNMA I TBA FEB 30 SINGLE FAM	31DEC2099	8 000	06FEB02	21FEB02	1 000000	16JAN02 TO 16JAN02		
073	2,114,375 00	2,108,125 00		6,250 00			2,000,000 00		
16JAN02	BUY LOT 742			6,250 00 S			2,000,000 00		
		2,108,125 00					00 S		
01N080633	GNMA I TBA MAR 30 SINGLE FAM	31DEC2099	8 000	15MAR02	21MAR02	1 000000	06FEB02 TO 06FEB02		
308	2,100,156 25	2,111,875 00		-11,718 75			2,000,000 00		
06FEB02	BUY LOT 072			-11,718 75 S			2,000,000 00		
		2,111,875 00					00 S		
01N080641	GNMA I TBA APR 30 SINGLE FAM	15DEC2099	8 000	01APR02	18APR02	1 000000	15MAR02 TO 15MAR02		
413	2,102,500 00	2,097,500 00		5,000 00			2,000,000 00		
15MAR02	BUY LOT 312			5,000 00 S			2,000,000 00		
		2,097,500 00					00 S		
01N080674	GNMA I TBA JUL 30 SINGLE FAM	31DEC2099	8 000	18JUL01	24JUL01	1 000000	14JUN01 TO 14JUN01		
414	2,083,593 75	2,080,000 00		3,593 75			2,000,000 00		
14JUN01	BUY LOT 267			3,593 75 S			2,000,000 00		
		2,080,000 00					00 S		
01N080690	GNMA I TBA SEP 30 SINGLE FAM	31DEC2099	8 000	20SEP01	24SEP01	1 000000	15AUG01 TO 15AUG01		
066	2,100,000 00	2,085,625 00		14,375 00			2,000,000 00		
15AUG01	BUY LOT 575						2,000,000 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	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS		
(CONTINUED)									
USD - US DOLLAR									
		2,085,625 00		14,375 00 S			00 S		
36200QCF9	GNMA POOL	568970	15APR2032	6 500	02APR02	31MAY02	1 000000	15MAR02 TO 15MAR02	
051	627,122 70	627,024 32		98 38			629,582 00		
15MAR02	BUY LOT 047			98 38 S			629,582 00		
		627,024 32					00 S		
36200QLG7	GNMA POOL	569227	15MAR2032	7 500	01APR02	18APR02	1 000000	15MAR02 TO 15MAR02	
592	27,432 70	27,321 34		111 36			26,397 43		
15MAR02	BUY LOT 570			111 36 S			26,397 43		
		27,321 34					00 S		
36200QW34	GNMA POOL	569566	15JAN2032	7 500	01APR02	18APR02	1 000000	15MAR02 TO 15MAR02	
593	1,011,889 71	1,007,781 90		4,107 81			973,702 32		
15MAR02	BUY LOT 579			4,107 81 S			973 702 32		
		1,007,781 90					00 S		
15MAR02	BUY LOT 580			4,219 17 S			1,000,099 18		
		1,035,102 65					00 S		
15MAR02	BUY LOT 581			4,219 17 S			1,000,099 18		
		1,035,102 65					00 S		
598	1,039,321 82	1,035,102 65		4,219 17	01APR02	18APR02	1 000000	15MAR02 TO 15MAR02	
							1,000,099 18		
							00		
								*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***	
599	1,039 521 82	1,035,102 65		4,219 17	01APR02	18APR02	1 000000	15MAR02 TO 15MAR02	
							1,000,099 18		
							00		
								*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***	

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								
(CONTINUED)										
USD - US DOLLAR										
16JAN01	BUY LOT	560								
			202,171 64		6,948 31 L			195,040 47		
								00 L		
36207TSH5	GNMA POOL	441620	15NOV2029	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01		
334		85,785 59	82,935 22		2,850 37			80,009 88		
								00		
16JAN01	BUY LOT	561								
			82,935 22		2,850 37 L			80,009 88		
								00 L		
36207YGX2	GNMA POOL	445814	15JUN2027	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01		
329		114,332 23	110,533 37		5,798 86			106,634 55		
								00		
16JAN01	BUY LOT	562								
			110,533 37		3,798 86 L			106,634 55		
								00 L		
36208CPH3	GNMA POOL	446928	15JUN2027	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01		
330		198,272 24	191,684 36		6,587 88			184,923 10		
								00		
16JAN01	BUY LOT	564								
			191,684 36		6,587 88 L			184 923 10		
								00 L		
36208C2R7	GNMA POOL	447284	15JUN2027	8 500	01MAR02	15MAR02	1 000000	16JAN01 TO 16JAN01		
355		31,064 30	32,200 10		-1,135 80			31,064 30		
								00		
16JAN01	BUY LOT	563								
			32,200 10		-1,135 80 L			31,064 30		
								00 L		
36208SR79	GNMA POOL	459610	15NOV2027	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01		
331		358,594 92	346,680 07		11,914 85			334,451 69		
								00		
16JAN01	BUY LOT	565								
			346,680 07		11,914 85 L			334,451 69		
								00 L		

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								
(CONTINUED)										
USD - US DOLLAR										
36208SR87	GNMA POOL	459611	15NOV2027	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01		
332		219,562 29	212,267 02		7,295 27			204,779 75		
								00		
16JAN01	BUY LOT	566								
			212,267 02		7,295 27 L			204,779 75		
								00 L		
36208U4C9	GNMA POOL	461723	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01		
615		513,285 58	510,654 14		2,631 44			495,329 87		
								00		
18JUL01	BUY LOT	588								
			510,654 14		2,631 44 S			495,329 87		
								00 S		
36208VFL4	GNMA POOL	461971	15DEC2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01		
616		311,988 27	310,388 82		1 599 45			301,074 33		
								00		
18JUL01	BUY LOT	589								
			310 388 82		1,599 45 S			301 074 33		
								00 S		
36209FF80	GNMA POOL	470862	15FEB2029	7 500	13AUG01	21AUG01	1.000000	18JUL01 TO 18JUL01		
621		175,736 19	174,835 25		900 94			169,588 60		
								00		
18JUL01	BUY LOT	590								
			174,835 25		900 94 S			169,588 60		
								00 S		
36209GRJ8	GNMA POOL	471289	15OCT2031	6 500	02APR02	18APR02	1 000000	15MAR02 TO 15MAR02		
605		527,970 32	527,887 50		82 82			530,040 79		
								00		
15MAR02	BUY LOT	587								
			527,887 50		82 82 S			530,040 79		
								00 S		
36209QJN6	GNMA POOL	478269	15AUG2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01		
622		567,031 44	564 124 44		2,906 98			547,195 60		
								00		
18JUL01	BUY LOT	591								
								547 195 60		

ASSET ID	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT SELTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUY DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
			564 124 46			2 906 98 S		00 S	
36209XVH1	333	CNMA POOL 484927	15OCT2028	8 500	28 JUN02	01 JUL02	1 000000	16 JAN01 TO 16 JAN01	
		33,877 87	32,752 22			1 125 65		31,596 96	
16 JAN01	BUY LOT 569		32,752 22			1,125 65 L		31,596 96	
36209YGF9	623	CNMA POOL 485398	15APR2031	7 500	15AUG01	21AUG01	1 000000	18 JUL01 TO 18 JUL01	
		521 755 29	519,080 43			2,674 86		503,503 30	
18 JUL01	BUY LOT 592		519 080 43			2,674 86 S		503,503 30	
36209YL22	780	CNMA POOL 485545	15JUN2031	7 500	19DEC01	24 JAN02	1 000000	11 DEC01 TO 11 DEC01	
		201 109 45	201 291 89			-182 44		194,602 43	
11 DEC01	BUY LOT 760		201,291 89			-182 44 S		194,602 43	
36209YR17	781	CNMA POOL 485698	15AUC2031	7 500	19DEC01	24 JAN02	1 000000	11 DEC01 TO 11 DEC01	
		21,707 49	21 727 18			-19 69		21 005 13	
11 DEC01	BUY LOT 761		21 727 18			-19 69 S		21,005 13	
36209YWD6	782	CNMA POOL 485844	15SEP2031	7 500	19DEC01	24 JAN02	1 000000	11 DEC01 TO 11 DEC01	
		995,521 54	996,424 64			-903 10		963,310 83	
11 DEC01	BUY LOT 762		996 424 64			-903 10 S		963,310 83	
36210ADR7	336	CNMA POOL 486148	15MAR2030	8 500	28 JUN02	01 JUL02	1 000000	16 JAN01 TO 16 JAN01	
		110 221 51	104 559 24			3,662 27		102,800 59	

ASSET ID	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT SELTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUY DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
16 JAN01	BUY LOT 570		104 559 24			3,662 27 L		102 800 59	
36210DK26	624	CNMA POOL 489113	15OCT2029	7 500	15AUG01	21AUG01	1 000000	18 JUL01 TO 18 JUL01	
		385 651 76	383 674 64			1,977 10		372 160 91	
18 JUL01	BUY LOT 593		383 674 64			1 977 10 S		372,160 91	
36210EF95	344	CNMA POOL 489892	15 JUL 2030	8 500	28 JUN02	01 JUL02	1 000000	16 JAN01 TO 16 JAN01	
		182,173 07	176 120 10			6 052 97		169 907 85	
16 JAN01	BUY LOT 574		176 120 10			6,052 97 L		169,907 85	
36210JZL5	625	CNMA POOL 494047	15AUC2029	7 500	13AUC01	21AUG01	1 000000	18 JUL01 TO 18 JUL01	
		527 379 98	524,676 28			2,703 70		508 931 22	
18 JUL01	BUY LOT 594		524 676 28			2 703 70 S		508 931 22	
36210MPK7	626	CNMA POOL 496428	15DEC2029	7 500	13AUC01	21AUG01	1 000000	18 JUL01 TO 18 JUL01	
		198 537 25	197,519 42			1 017 83		191 592 04	
18 JUL01	BUY LOT 595		197 519 42			1,017 83 S		191 592 04	
36210N3H3	783	CNMA POOL 497164	15AUC2030	7 500	19DEC01	24 JAN02	1 000000	11 DEC01 TO 11 DEC01	
		31 146 60	31 174 85			28 25		30 138 83	
11 DEC01	BUY LOT 763		31 174 85			-28 25 S		30 138 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 SHS/PAR	OF ORIG BUYS	
									DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
36210QX80	GNMA POOL 627	499403	15FEB2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		521,659 51	518,985 14		2,674 37		00	503,410 87		
18JUL01	BUY LOT 596		518,985 14		2,674 37 S		00 S	503 410 87		
36210TVB9	GNMA POOL 628	502010	15OCT2030	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		385,938 73	383,960 16		1,978 57		00	372,437 86		
18JUL01	BUY LOT 597		383,960 16		1,978 57 S		00 S	372,437 86		
36210YL45	GNMA POOL 506247 784	506247	15JUL2030	7 500	19DEC01	24JAN02	1 000000	11DEC01	TO 11DEC01	
		390,468 94	390,823 14		-354 22		00	377,835 08		
11DEC01	BUY LOT 764		390,823 14		-354 22 S		00 S	377,835 08		
36211DAE0	GNMA POOL 509505 630	509505	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		125,166 90	124,525 21		641 69		00	120,788 32		
18JUL01	BUY LOT 599		124,525 21		641 69 S		00 S	120,788 32		
36211DGU8	GNMA POOL 631	509711	15AUG2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		400,952 71	398,897 16		2,055 55		00	386,926 62		
18JUL01	BUY LOT 600		398,897 16		2,055 55 S		00 S	386,926 62		
36211DPT1	GNMA POOL 632	509934	15JUN2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		199,796 74	198 772 45		1,024 29		00	192,807 47		
18JUL01	BUY LOT 601						00	192,807 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 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)										
USD - US DOLLAR										
			198,772 45		1,024 29 S		00 S			
36211D2X7	GNMA POOL 510290 629	510290	15AUG2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		263,025 38	261,676 94		1,348 44		00	253,824 25		
18JUL01	BUY LOT 598		261,676 94		1,348 44 S		00 S	253,824 25		
36211GHCO	GNMA POOL 341	512427	15MAY2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
		110,210 82	106,548 90		3,661 92		00	102,790 62		
16JAN01	BUY LOT 587		106,548 90		3,661 92 L		00 L	102,790 62		
36211KYL2	GNMA POOL 338	515615	15APR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
		216,904 69	209,697 71		7,206 98		00	202,301 08		
16JAN01	BUY LOT 589		209,697 71		7,206 98 L		00 L	202,301 08		
36211LC67	GNMA POOL 515895 633	515895	15SEP2029	7 500	13AUG01	21AUG01	1 000000	18JUL01	TO 18JUL01	
		524,363 39	521,675 16		2,688 23		00	506,020 16		
18JUL01	BUY LOT 602		521,675 16		2,688 23 S		00 S	506 020 16		
36211LSX1	GNMA POOL 337	516334	15MAR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
		21,734 45	21,012 29		722 16		00	20,271 13		
16JAN01	BUY LOT 591		21,012 29		722 16 L		00 L	20,271 13		
36211L3X8	GNMA POOL 339	516614	15APR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01	TO 16JAN01	
		196,139 54	189,622 51		6,517 05		00	182,933 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 SECY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
16JAN01	BUY LOT 590		189,422 51		6,517 03 L		182,933 99 00 1
36211MSU5	GNMA POOL 517231 634	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	280 704 62		279,265 55		1,439 07		270 885 04 00
18JUL01	BUY LOT 603		279,265 55		1,439 07 S		270 885 04 00 S
36211RXP9	GNMA POOL 520986 635	15SEP2030	8 000	15AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	2,087 760 80		2 082 292 59		5 468 21		1 999 800 81 00
18JUL01	BUY LOT 604		2 082 292 59		5,468 21 S		1,999 800 81 00 S
36211SP50	GNMA POOL 521644 636	15DEC2029	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	233 811 01		232 612 35		1,198 66		225 631 86 00
18JUL01	BUY LOT 605		232 612 35		1,198 66 S		225,631 86 00 S
36211V4J6	GNMA POOL 524725 637	15MAR2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	333,089 81		331 382 17		1,707 64		321 437 69 00
18JUL01	BUY LOT 606		331,382 17		1 707 64 S		321,437 69 00 S
36211WSJ8	GNMA POOL 525321 639	15SEP2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	387,358 59		385 372 74		1 985 85		373 808 05 00
18JUL01	BUY LOT 608		385 372 74		1,985 85 S		373 808 05 00 S

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	STL DT	BASE CURR GN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
36211WS66	GNMA POOL 525541 638	15OCT2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	244,775 29		243,520 41		1 254 88		236 212 58 00
18JUL01	BUY LOT 607		243,520 41		1,254 88 S		236,212 58 00 S
36211XZJ8	GNMA POOL 526445 640	15OCT2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01
	397 825 60		395 786 08		2,039 52		383 908 90 00
18JUL01	BUY LOT 609		395,786 08		2,039 52 S		383 908 90 00 S
36212AHS7	GNMA POOL 527741 340	15APR2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01
	123,741 89		119,630 38		4,111 51		115 410 68 00
16JAN01	BUY LOT 593		119,630 38		4 111 51 L		115 410 68 00 L
36212AY33	GNMA POOL 528230 342	15MAY2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01
	115,816 66		111,968 49		3,848 17		108 019 04 00
16JAN01	BUY LOT 594		111 968 49		3,848 17 L		108 019 04 00 L
36212BMF7	GNMA POOL 528758 343	15MAY2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01
	219,273 44		211,987 78		7 285 66		204 510 35 00
16JAN01	BUY LOT 595		211 987 78		7 285 66 L		204 510 35 00 L
36212BQT3	GNMA POOL 528866 675	15SEP2031	6 500	02APR02	18APR02	1 000000	15MAR02 TO 15MAR02
	398 745 75		398,683 20		62 55		400 309 46 00
15MAR02	BUY LOT 674						400 309 46

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	NET DTL FUND RSN
	BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
			398,683 20			62 55 S		00 S	
36212BQZ9	GNMA POOL	528872	15OCT2031	6 500	02APR02	18APR02	1 000000	15MAR02 TO 15MAR02	
606								37,540 01	
		37,393 37		37,387 50		5 87		00	
15MAR02	BUY LOT	588						37,540 01	
				37,387 50		5 87 S		00 S	
36212BYK3	GNMA POOL	529114	15SEP2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01	
641								560,085 85	
		580,588 96		577,413 51		2,975 45		00	
18JUL01	BUY LOT	610						560,085 85	
				577,413 51		2,975 45 S		00 S	
36212C3N9	GNMA POOL	530105	15SEP2030	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 11DEC01	
785								17,609 97	
		18,198 80		18,215 31		-16 51		00	
11DEC01	BUY LOT	765						17,609 97	
				18,215 31		-16 51 S		00 S	
36212FBZ6	GNMA POOL	532056	15APR2030	7 500	13AUG01	21AUG01	1 000000	18JUL01 TO 18JUL01	
642								67,714 55	
		70,169 20		69,809 47		359 73		00	
18JUL01	BUY LOT	611						67,714 55	
				69,809 47		359 73 S		00 S	
36212FZK3	GNMA POOL	532746	15JUL2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01	
545								166,566 33	
		178,590 34		172,656 41		5,933 93		00	
16JAN01	BUY LOT	596						166,566 33	
				172,656 41		5,933 93 L		00 L	
36212GYT6	GNMA POOL	533526	15NOV2030	8 500	28JUN02	01JUL02	1 000000	16JAN01 TO 16JAN01	
347								174,111 85	
		186,680 55		180,477 82		6,202 73		00	

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	NET DTL FUND RSN
	BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
16JAN01	BUY LOT	597						60,910 13	
				63,137 14		2 169 94 L		00 L	
16JAN01	BUY LOT	598						113,201 72	
				117,340 65		4,032 82 L		00 L	
36212J4X1	GNMA POOL	535538	15OCT2030	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 11DEC01	
786								939,540 80	
		970,956 70		971,837 52		-880 82		00	
11DEC01	BUY LOT	766						939,540 80	
				971,837 52		-880 82 S		00 S	
36212KUN1	GNMA POOL	536189	15AUG2031	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 11DEC01	
787								203,776 09	
		210,589 85		210,780 89		-191 04		00	
11DEC01	BUY LOT	767						203,776 09	
				210,780 89		-191 04 S		00 S	
36212K2M8	GNMA POOL	536348	15NOV2030	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 11DEC01	
788								18,731 52	
		19,357 86		19 375 42		-17 56		00	
11DEC01	BUY LOT	768						18,731 52	
				19,375 42		-17 56 S		00 S	
36212UFP1	GNMA POOL	543874	15JAN2031	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 11DEC01	
789								248,562 95	
		256,874 27		257,107 30		-233 03		00	
11DEC01	BUY LOT	769						248,562 95	
				257,107 30		-233 03 S		00 S	
36212VJS9	GNMA POOL	544873	15DEC2030	7 500	19DEC01	24JAN02	1 000000	11DEC01 TO 11DEC01	
790								18,057 52	
		18,661 32		18,678 25		-16 93		00	
11DEC01	BUY LOT	770						18 057 52	
				18 678 25		-16 93 S		00 S	

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	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET	BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
USD TOTAL	145,680,413 58	145,265,206 40		415,207 18			00	415,207 18
GNMA II								
USD - US DOLLAR								
21H0726A9	GNMA II TBA OCT 30 JUMBOS	20DEC2099	7 500	17OCT01	22OCT01	1 000000	20SEP01 TO 20SEP01	
247	10,542,664 06	10,488,218 75		54,445 31			10,100,000 00	
20SEP01	BUY LOT 071	10,488,218 75		54,445 31 S			10,100,000 00	
21H0726B7	GNMA II TBA NOV 30 JUMBOS	20DEC2099	7 500	06NOV01	20NOV01	1 000000	17OCT01 TO 17OCT01	
330	10,561,601 56	10,532,406 25		29,195 31			10,100,000 00	
17OCT01	BUY LOT 251	10,532,406 25		29,195 31 S			10,100,000 00	
21H0726C5	GNMA II TBA DEC 30 JUMBOS	20DEC2099	7 500	17DEC01	20DEC01	1 000000	06NOV01 TO 06NOV01	
594	10,407,734 38	10,554,500 00		-146,765 62			10,100,000 00	
06NOV01	BUY LOT 332	10,554,500 00		-146,765 62 S			10,100,000 00	
21H072619	GNMA II TBA JAN 30 JUMBOS	20DEC2099	7 500	18JAN02	24JAN02	1 000000	17DEC01 TO 17DEC01	
754	10,497,687 50	10,384,062 50		113 625 00			10,100,000 00	
17DEC01	BUY LOT 606	10,384,062 50		113,625 00 S			10,100,000 00	
21H072627	GNMA II TBA FEB 30 JUMBOS	31DEC2099	7 500	13FEB02	21FEB02	1 000000	18JAN02 TO 18JAN02	
144							10,100,000 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	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								
	10,530,039 06	10 481 906 25		48,132 81			00	
18JAN02	BUY LOT 752	10,481,906 25		48,132 81 S			10,100,000 00	
21H072635	GNMA II TBA MAR 30 JUMBOS	31DEC2099	7 500	15MAR02	21MAR02	1 000000	13FEB02 TO 13FEB02	
309	10,444,031 25	10,504,000 00		-59,968 75			10,100,000 00	
13FEB02	BUY LOT 143	10,504,000 00		-59,968 75 S			10,100,000 00	
21H072643	GNMA II TBA APR 30 JUMBOS	31DEC2099	7 500	01APR02	10APR02	1 000000	15MAR02 TO 15MAR02	
414	10,456,656 25	10,421,937 50		34,718 75			10,100,000 00	
15MAR02	BUY LOT 313	10,421,937 50		34,718 75 S			10,100,000 00	
21H072676	GNMA II TBA JUL 30 JUMBOS	31DEC2099	7 500	17JUL01	24JUL01	1 000000	14JUN01 TO 14JUN01	
403	10,382,484 38	10,352,500 00		29,984 38			10,100,000 00	
14JUN01	BUY LOT 266	10,352,500 00		29,984 38 S			10,100,000 00	
21H072684	GNMA II TBA AUG 30 JUMBOS	31DEC2099	7 500	15AUG01	21AUG01	1 000000	17JUL01 TO 17JUL01	
577	10,417,992 19	10,365,125 00		52,867 19			10,100,000 00	
17JUL01	BUY LOT 400	10,365,125 00		52,867 19 S			10,100,000 00	
21H072692	GNMA II TBA SEP 30 JUMBOS	31DEC2099	7 500	20SEP01	24SEP01	1 000000	15AUG01 TO 15AUG01	
067	10,502,421 88	10,396,687 50		105,734 38			10,100,000 00	
15AUG01	BUY LOT 576	10,396,687 50		105,734 38 S			10,100,000 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 CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR NET FUND RSN	BUY DATE DLE FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
USD TOTAL		104,743,312.51	104,481,343.75	261,968.74		00		261,968.74
GOVERNMENT ISSUES		EUR - EURO CURRENCY						
GERMANY								
451779110	GERMANY FEDERAL REP 5PCT 19AU 723 6 046 320 00 5 362 480 41	19AUG2005	5 000	04SEP01	11SEP01	1 127523 -27 834 02 -24,685 99	30AUG01 TO 30AUG01 5 900 000 00	
	30AUG01 BUY LOT 717		5,561,495.38			-27,834 02 S 24,685 99 S	5 900,000 00 -174,328 98 S	
	242 6,140,720 00 5,583,754 99	6,042,517.59	5,359,107.88	16OCT01	23OCT01	1 099747 98,202 41 89 295 64	04SEP01 TO 04SEP01 5,900 000 00 135,353 47	
	04SEP01 BUY LOT 724		5 359 107 88			98 202 41 S 89,295 64 S	5 900 000 00 135,353 47 S	
	344 6 226 277 43 5,548,544 87	6 133,292 25	5 577,002 94	08NOV01	04DEC01	1 122146 92 985 18 82 863 71	16OCT01 TO 16OCT01 5,900 000 00 -111,321 78	
	16OCT01 BUY LOT 243		5 577,002 94			92,985 18 S 82 863 71 S	5 900 000 00 -111 321 78 S	
451779110 TOTAL		18,413,317 43 14,494,782 77	18 249 963 66 14,497 606 20	163,353 77 147 473 36				-150,297 79 -2 823 93
464042113	GERMANY (FEDERAL REP 5 25PCT 0 343 416,024 00 391,062 49	04JAN2011	5 250	09JAN01	20MAR02	1 063829 -1,297 74 -1 219 88	09JAN01 TO 09JAN01 400 000 00	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 CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR NET FUND RSN	BUY DATE DLE FUND RSN NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
	09JAN01 BUY LOT 241		391 062 49			00 S 00 S	400 000 00 00 S	
	14MAY01 BUY LOT 700		354 508 67			10 984 00 S 10 324 96 S	400 000 00 400 000 00	
	345 416 024 00 391 062 49	404,509.12	356 811 46	09JAN01	20MAR02	1 063829 9 514 88 8,945 99	14MAY01 TO 14MAY01 400,000 00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
	344 1 242 881 04 1,166,754 95	1 244,178 78	1 168,363 08	10JAN01	20MAR02	1 065245 1,297 74 1 218 25	10JAN01 TO 10JAN01 1 200,000 00	BTC
	10JAN01 BUY LOT 267		1,166 754 95			00 S 00 S	1 200 000 00 00 S	
	14MAY01 BUY LOT 700		1 062,926 00			27,761 04 S 26,040 68 S	1,200,000 00 77,768 27 S	
	346 1,242,881 04 1 166,754 95	1,219,527 36	1 070 434 36	10JAN01	20MAR02	1 065245 25 353 68 21,923 27	14MAY01 TO 14MAY01 1 200 000 00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
464042113 TOTAL		3,317 810 08 3 115 634 88	3,284 941 52 2 985,043 74	37 848 56 30,865 63				99 705 99 130,571 62
540158115	GERMANY (FED REP) 5 625PCT 386 496 500 00 427 610 44	04JAN2028	5 625	11JUL01	17JUL01	1 161103 4,083 12 -3 514 59	22JUN01 TO 22JUN01 500,000 00	
	22JUN01 BUY LOT 306		429 024 79			-4 083 12 S -3 514 59 S	500 000 00 2,102 64 S	
	479 505 650 00	496,198.16		05AUG01	09AUG01	1 131094 9 451 84	11JUL01 TO 11JUL01 500 000 00	

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 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)					
EUR - EURO CURRENCY					
	447,045 07	427,350 68	8,356 37	11,338 02	
11JUL01 BUY LOT 387		427,350 68	9,451 84 S 8,356 37 S	11,338 02 S	500,000 00
716	511,008 60 467,879 47	505,252 39 446,693 55	30AUG01 11SEP01 5,756 21 5,270 39	1 092180 15,915 53	03AUG01 TO 03AUG01 500,000 00
03AUG01 BUY LOT 480		446,693 55	5,756 21 S 5,270 39 S	15,915 53 S	500,000 00
540158115 TOTAL	1,513,158 60 1,342,535 18	1,502,033 67 1,303,069 02	11,124 93 10,110 17	29,355 99	39,466 16
572601115 GERMANY FED REP 4 SPT 04	440 196,440 00 187,099 25	04JUL2009 4 500 193,905 00 165,837 08	11JAN01 16JAN01 2,535 00 2,414 46	1 049924 18,847 71	06JUN01 TO 06JUN01 200,000 00
06JUN01 BUY LOT 144		163,739 85	2,733 79 S 2,603 80 S	20,755 60 S	200,000 00
453	1,370,600 00 1,205,236 70	1,357,335 00 1,160,859 59	01AUG01 08AUG01 13,265 00 11,664 57	1 137204 32,712 54	19JUN01 TO 19JUN01 1,400,000 00
19JUN01 BUY LOT 289		1,161,769 59	13,154 71 S 11,567 59 S	31,899 52 S	1,400,000 00
715	1,383,630 58 1,266,852 15	1,370,465 22 1,205,118 19	30AUG01 11SEP01 13,165 36 12,054 20	1 092180 49,679 76	01AUG01 TO 01AUG01 1,400,000 00
01AUG01 BUY LOT 454		1,205,118 19	13,165 36 S 12,054 20 S	49,679 76 S	1,400,000 00

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 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)					
EUR - EURO CURRENCY					
572601115 TOTAL	2,950,670 58 2,659,188 10	2,921,705 22 2,531,814 86	28,965 36 26,133 23	101,240 01	127,573 24
588050117 GERMANY (FED REP OF) 6 25PCT 4	388 270,625 00 233,075 79	04JAN2030 6 250 270,825 35 230,404 55	11JUL01 17JUL01 -200 35 -172 55	1 161105 2,843 79	20JUN01 TO 20JUN01 250,000 00
20JUN01 BUY LOT 292		230,404 55	-200 35 S -172 55 S	2,843 79 S	250,000 00
477	275,775 00 243,812 63	270,442 34 232,918 47	03AUG01 09AUG01 5,332 66 4,714 60	1 131094 6,179 56	11JUL01 TO 11JUL01 250,000 00
11JUL01 BUY LOT 389		232,918 47	5,332 66 S 4,714 60 S	6,179 56 S	250,000 00
714	279,446 11 255,860 85	275,532 99 243,598 67	30AUG01 11SEP01 3,913 12 3,582 85	1 092180 8,679 33	03AUG01 TO 03AUG01 250,000 00
03AUG01 BUY LOT 478		243,598 67	3,913 12 S 3,582 85 S	8,679 33 S	250,000 00
588050117 TOTAL	825,846 11 732,749 27	816,800 68 706,921 69	9,045 43 8,124 90	17,702 48	25,827 58
596788112 GERMANY (FED REPUBLIC) 5 25PCT 0	356 2,584,935 00 2,211,928 62	04JUL2010 5 250 2,609,460 11 2,229,823 12	10JUL01 17JUL01 -24,725 11 -21,157 27	1 168634 3,262 77	21JUN01 TO 21JUN01 2,550,000 00
21JUN01 BUY LOT 299		2,229,823 12	-24,725 11 S -21,157 27 S	3,262 77 S	2,550,000 00
463	2,620,125 00	2,600,133 21	02AUG01 09AUG01 19,991 79	1 134881 2,550,000 00	10JUL01 TO 10JUL01 2,550,000 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE CN/LS
(CONTINUED) EUR - EURO CURRENCY					
	2,508,722 23	2 258,248 75		17 615 74	32 867 74
10JUL01 BUY LOT 357		2,210,231 52		37,173 29 S 32 755 23 S	2 550,000 00 65 735 48 S
	718 2 644 370 12 2,421 185 27	2 600,153 20 2 258 238 73	30AUG01 11SEP01		1 092180 02AUG01 TO 02AUG01 2,550 000 00 122 443 22
02AUG01 BUY LOT 464		2 306 245 94		27 055 42 S 24 771 94 S	2 550,000 00 90 167 39 S
596788112 TOTAL					
	7 849 430 12 6,941,836 12	7,809 926 52 6 746,300 58		39 503 60 36 961 81	158 573 73 195,535 54
GERMANY TOTAL					
	34,870 232 92 31,286 725 82	34,585 371 27 30,770,775 61		284 861 65 259,669 10	256 281 11 515,950 21
EUR TOTAL					
	34 870,232 92 31,286 725 82	34 585 371 27 30,770 775 61		284,861 65 259 669 10	256 281 11 515 950 21
USD - US DOLLAR					
515397U27 399	FEDERAL HOME IN MTG DISC NTS 10,000 000 00	01APR2002 0 010	01APR02 01APR02	1 000000	28MAR02 TO 28MAR02 10,000 000 00
28MAR02 BUY LOT 395		9,997 977 78		2,022 22	10,000 000 00 00 S
515397VC2 435	FEDERAL HOME IN MTG DISC NTS 7,000,000 00	04APR2002 0 010	04APR02 04APR02	1 000000	27MAR02 TO 27MAR02 7 000 000 00
27MAR02 BUY LOT 384		6 997,168 89		2,831 11	7 000,000 00 00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE CN/LS
(CONTINUED) USD - US DOLLAR					
836205AC9 314	SOUTH AFRICA REP NT 598,000 00	25APR2012 7 375	28JUN02 03JUL02	1 000000	18APR02 TO 18APR02 400 000 00
18APR02 BUY LOT 633		393,364 00		4,636 00	400 000 00 00 S
9128272H3 397	UNITED STATES TRFAS INFLATION ADJC 00	15JAN2007 3 375	31OCT01 31OCT01	1 000000	27FEB01 TO 31JUL01 17 304 00
27FEB01 BUY LOT 564		00		00	15,442 22
31JUL01 BUY LOT 446		00		00	1 861 78
ADJC 484	00	00	30NOV01 30NOV01	1 000000	27FEB01 TO 31JUL01 647 798 00
27FEB01 BUY LOT 564		00		00	578 099 79
31JUL01 BUY LOT 446		00		00	69,698.21
ADJC- 655	00	00	31DEC01 31DEC01	1 000000	27FEB01 TO 31JUL01 17,500 00
27FEB01 BUY LOT 564		00		00	15 617 13
31JUL01 BUY LOT 446		00		00	1 882 87
ADJC- 028	00	00	31JAN02 31JAN02	1 000000	27FEB01 TO 31JUL01 10 920 00
27FEB01 BUY LOT 564		00		00	9 745 09

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 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)							
USD - US DOLLAR							
31JUL01	BUY LOT 446		00	00			1,174 91
ADJC-	276	00	00	00			24,192 00
27FEB01	BUY LOT 544		00	00			21,589 12
31JUL01	BUY LOT 446		00	00			2,602 88
	541	5,701,545 00	5,471,754 57	229,790 43	01APR02 02APR02	1 000000	27FEB01 TO 31JUL01 5,589,750 00
27FEB01	BUY LOT 544		5,499,555 69	197,945 42 L			5,585 785 60
31JUL01	BUY LOT 446		4,034 14	9 55 S			00 L 3,964 40
9128272M3	TOTAL	5,701,545 00	5,471,754 57	229,790 43			00 S 229,790 43
9128273A8	UNITED STATES TREAS INFLATION 444	679,081 32	632,154 33	46,926 99	31JUL01 02AUG01	1 000000	19SEP00 TO 26SEP00 665,746 00
19SEP00	BUY LOT 007		71,303 49	5,243 16 S			75,045 74
20SEP00	BUY LOT 026		107,506 05	7,932 35 S			00 S 113,174 90
26SEP00	BUY LOT 125		453,291 67	33,804 60 S			00 S 477,545 36
29AUG00	BUY LOT 606		163,674 91	12,189 47 S			00 S 172,523 73
29AUG00	BUY LOT 611		534,572 58	42,469 22 S			00 S 566,074 11
19SEP00	BUY LOT 007		36,227 80	2,640 11 S			00 S 38,129 16

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 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)							
USD - US DOLLAR							
	445	791,776 09	737,513 39	54,262 70	31JUL01 02AUG01	1 000000	29AUG00 TO 19SEP00 776,727 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
ADJC-	115	00	00	00	30SEP01 30SEP01	1 000000	26SEP00 TO 26DEC00 1,475 00
26SEP00	BUY LOT 125		00	00			240 49
26DEC00	BUY LOT 137		00	00			1,234 51
ADJC-	390	00	00	00	31OCT01 31OCT01	1 000000	26SEP00 TO 26DEC00 55 00
26SEP00	BUY LOT 125		00	00			8 97
26DEC00	BUY LOT 137		00	00			46 03
ADJC-	666	00	00	00	31DEC01 31DEC01	1 000000	26SEP00 TO 26DEC00 1,730 00
26SEP00	BUY LOT 125		00	00			282 07
26DEC00	BUY LOT 137		00	00			1,447 93
ADJC-	138	00	00	00	31JAN02 31JAN02	1 000000	26SEP00 TO 26DEC00 965 00
26SEP00	BUY LOT 125		00	00			157 34
26DEC00	BUY LOT 137		00	00			807 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	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
BASE	PRINCIPAL NET	BASE	BASE	SECTY	GN/LS	BASE CURR GN/LS			
(CONTINUED)									
			USD - US DOLLAR						
			00		00				00
				28FEB02	28FEB02	1 000000	26SEP00 TO 26DEC00		
AIJC-	275	00	00		00		2 140 00		
26SEP00	BUY LOT	125						548 92	
26DEC00	BUY LOT	137			00			1,791 08	
			00		00				00
9128273A	TOTAL								
	1,470,857.41		1,369,667.72		101,189.69		00		101,189.69
9128274Y5	UNITED STATES TREAS NTS	15JAN2009	3 875	23APR02	24APR02	1 000000	01APR02 TO 01APR02		
638							2,166,300 00		
	2,289,508.31		2,250,921.09		38,587.22				
01APR02	BUY LOT	402						2,166,300 00	
			2,250,921.09		38,587.22 S			00 S	
				04JUN02	05JUN02	1 000000	01APR02 TO 01APR02		
099							1,745,696 00		
	1,853,847.32		1,789,028.72		64,818.60				
01APR02	BUY LOT	402						1,745,696 00	
			1,789,028.72		64,818.60 S			00 S	
9128274Y5	TOTAL								
	4,143,355.63		4,039,969.81		103,405.82		00		103,405.82
9128274N7	UNITED STATES TREAS NTS	15NOV2005	5 750	14MAR01	15MAY01	1 000000	23APR01 TO 11MAY01		
396							16,700 000 00		
	17,453,913.49		17,316,309.23		137,604.26				
23APR01	BUY LOT	512						7,900,000 00	
			8,227,361.23		29,280.48 S			00 S	
11MAY01	BUY LOT	681						8,800,000 00	
			9,088,948.00		108,323.78 S			00 S	

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	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
BASE	PRINCIPAL NET	BASE	BASE	SECTY	GN/LS	BASE CURR GN/LS			
(CONTINUED)									
			USD - US DOLLAR						
9128274X5	UNITED STATES TREAS NTS	15MAY2006	4 625	14MAY01	16AUG01	1 000000	14AUG01 TO 14AUG01		
565							8,200 000 00		
	8,046,891.65		8,230,750.00		-183,858.35				
14AUG01	BUY LOT	558						8,200 000 00	
			8,230,750.00		-183,858.35 S			00 S	
				14AUG01	18SEP01	1 000000	13SEP01 TO 13SEP01		
025							8,200,000 00		
	8,220,299.92		8,394,750.00		-174,450.08				
13SEP01	BUY LOT	007						8,200 000 00	
			8,394,750.00		174,450.08 S			00 S	
				14SEP01	20SEP01	1 000000	13SEP01 TO 13SEP01		
030							8,200,000 00		BTC
	8,461,375.00		8,393,231.20		68,143.80				
13SEP01	BUY LOT	033						8,200 000 00	
			8,393,231.20		-68,143.80 S			00 S	
				05OCT01	09OCT01	1 000000	14SEP01 TO 14SEP01		
153							8,200,000 00		BTC
	8,504,937.50		8,466,749.53		-38,187.97				
14SEP01	BUY LOT	124						8,200,000 00	
			8,463,629.12		-51,308.38 S			00 S	
				15OCT01	16OCT01	1 000000	01OCT01 TO 01OCT01		
224							8,200,000 00		BTC
	8,476,750.00		8,482,446.91		5,696.91				
01OCT01	BUY LOT	156						8,200 000 00	
			8,479,869.96		3,119.96 S			00 S	
				22OCT01	23OCT01	1 000000	05OCT01 TO 05OCT01		
264							8,200,000 00		BTC
	8,471,625.00		8,476,495.21		4,870.21				
05OCT01	BUY LOT	229						8,200 000 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 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)									
		USD - US DOLLAR							
		8,498,144 29		26,519 29 S			00 S		
274	8,522,875 00	8,470,914 99		29OCT01	50OCT01	1 000000	15OCT01 TO 15OCT01	BTC*	
				51,960 01			8,200,000 00		
15OCT01	BUY LOT 267						8,200,000 00		
		8,470,543 50		-52,331 50 S			00 S		
319	8,553,625 00	8,493,727 62		05NOV01	06NOV01	1 000000	22OCT01 TO 22OCT01	BTC*	
				-59,897 38			8,200,000 00		
22OCT01	BUY LOT 279						8,200,000 00		
09NOV01	BUY LOT 385	8,465,334 78		-88,290 22 S			8,200,000 00		
		8,574,125 88		-26,440 33 S			00 S		
393	8,547,684 67	8,530,562 50		05NOV01	13NOV01	1 000000	09NOV01 TO 09NOV01		
				17 122 17			8,200,000 00		
							00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
447	8,562,501 75	8,421,656 25		09NOV01	27NOV01	1 000000	01OCT01 TO 01OCT01		
				140,845 50			8,200,000 00		
01OCT01	BUY LOT 121						8,200,000 00		
		8,487,000 00		75,501 75 S			00 S		
141	8,249,843 61	8,372,328 13		26NOV01	15FEB02	1 000000	26NOV01 TO 26NOV01		
				-122,484 52			8,200,000 00		
26NOV01	BUY LOT 444						8,200,000 00		
		8,312,750 00		-62,906 39 S			00 S		
296				13FEB02	15MAR02	1 000000	13FEB02 TO 13FEB02		
							8,200,000 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 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)									
		USD - US DOLLAR							
	8,303,488 34	8,291,289 06		12,199 28			00		
13FEB02	BUY LOT 139						8,200,000 00		
		8,323,000 00		-19,511 64 S			00 S		
565	8,187,839 73	8,289,207 03		14MAR02	16APR02	1 000000	14MAR02 TO 14MAR02		
				-101,367 30			8,200,000 00		
14MAR02	BUY LOT 293						8,200,000 00		
		8,210,250 00		-22,410 27 S			00 S		
711	8,273,492 18	8,308,666 02		15APR02	06MAY02	1 000000	15APR02 TO 15APR02		
				-35,173 84			8,200,000 00		
15APR02	BUY LOT 563						8,200,000 00		
		8,287,125 00		-13,632 82 S			00 S		
149	8,301,787 09	8,344,002 74		03MAY02	13JUN02	1 000000	31MAY02 TO 31MAY02		
				-42,215 65			8,200,000 00		
31MAY02	BUY LOT 081						8,200,000 00		
		8,365 921 88		-64,134 79 S			00 S		
084	8,364,000 00	8,344,002 74		31MAY02	03JUN02	1 000000	03MAY02 TO 03MAY02		
				19,997 26			8,200,000 00		
03MAY02	BUY LOT 709						8,200,000 00		
		8,328,125 00		35,875 00 S			00 S		
9128276X5 TOTAL									
	134,049,016 44	134,310,779 93		-677,007 57			00	-677,007 57	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STI DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

USD TOTAL

180 216 687 97 179,896,971 93 -95,528 04 00 -95,528 04

MUNICIPALS

USD - US DOLLAR

5254701AR LEE CNTY FL ARPT REV AMT SER A 01OCT2029 6 000 25JUN02 28JUN02 1 000000 31JUL00 TO 31JUL00
280 1,057,000 00 1 053 000 00 24,000 00 1,000 000 00

31JUL00 BUY LOT 601 1,033,000 00 24,000 00 L 1,000,000 00 00 L

8126261AA SEATTLE WA RESIDUAL 05DEC2028 1 000 03JUL01 05JUL01 1 000000 31JUL00 TO 31JUL00
325 451,500 00 394,300 00 57,200 00 500,000 00

31JUL00 BUY LOT 062 394 300 00 57,200 00 S 500,000 00 00 S

USD TOTAL

1 508 500 00 1,427,300 00 81,200 00 00 81 200 00

NON-SECURITY ASSETS

USD - US DOLLAR

450912988 STARBUCKS HOTEL 231EB2003 1 000 19APR02 19APR02 1 000000 31JUL00 TO 29JUN01
684 900 000 00 898 953 75 1 046 25 900,000 00

31JUL00 BUY LOT 051 746 066 25 953 75 L 747,000 00 00 L

31JUL00 BUY LOT 573 89 887 50 112 50 L 90,000 00 00 L

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STI DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

29JUN01 BUY LOT 355 65 000 00 00 S 63,000 00 00 S

USD TOTAL

900,000 00 898 953 75 1 046 25 00 1 046 25

OTHER ASSET BACKED

USD - US DOLLAR

653522DL9 NIAGARA MOHAWK FWR C SR NT SER 01JUL2001 7 125 01JUL01 02JUL01 1 000000 31JUL00 TO 31JUL00
319 529 268 44 531 030 90 -1 762 46 529 268 44

31JUL00 BUY LOT 034 531 030 90 -1 762 46 S 529 268 44 00 S

USD TOTAL

529 268 44 531 030 90 -1,762 46 00 -1 762 46

FIXED INCOME TOTAL

679,953 959 32 676 990 707 11 1 884 531 48 203 732 37 2 087 763 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/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	BASE		
CASH EQUIV							
GOVERNMENT ISSUES							
USD - US DOLLAR							
313397UM1	FEDERAL HOME LN MTG DISC MT	20MAR2002	0 010	14MAR02	14MAR02	1 000000	
290	1,099,697 50	1,092,740 00		6,957 50			1 100 000 00
14MAR02	BUY LOT 290		00		00 S		1,100,000 00
313397ZE4	FEDERAL HOME LN MTG DISC MT	11JUL2002	0 010	09MAY02	09MAY02	1 000000	
785	7,277,643 75	7,266,046 89		11,596 86			7,300,000 00
10APR02	BUY LOT 508		00		00 S		7,300,000 00
151	2,096,943 92	2,090,232 67		6,711 25			2,100,000 00
10APR02	BUY LOT 508		00		00 S		2,100,000 00
279	699,507 08	696,744 22		2,767 86			700,000 00
10APR02	BUY LOT 508		00		00 S		700,000 00
313397ZE4	TOTAL						
	10,074,094 75	10,053,023 78		21,070 97			21,070 97
313589D67	FEDERAL NATL MTG ASSN DISC NTS	28AUG2002	0 010	26JUN02	26JUN02	1 000000	
284							2,500,000 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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		
(CONTINUED)							
USD - US DOLLAR							
04MAR02	BUY LOT 213		00		00 S		2,500,000 00
313589UV3	FEDERAL NATL MTG ASSN DISC NTS	28MAR2002	0 010	12MAR02	12MAR02	1 000000	
548	7,494,333 33	7,466,538 54		27,794 79			7,500,000 00
12MAR02	BUY LOT 285		00		00 S		7,500,000 00
USD TOTAL							
	21,160,731 83	21,080,557 48		72,174 35			72,174 35
SHORT TERMS							
USD - US DOLLAR							
00280A009	ABBEY NATL	HMI GENER	20MAR2002	2 020	20MAR02	20MAR02	1 000000 20NOV01 TO 20NOV01
321	4,400,000 00	4,370,373 33		29,626 67			4,400,000 00
20NOV01	BUY LOT 000		4,370,373 33		29,626 67 S		4,400,000 00
00299E000	ABBEY NATL	GENERIC C	31OCT2001	3 470	25SEP01	25SEP01	1 000000
094	5,086,995 00	5,078,370 33		8,624 67			5,100,000 00
15FEB01	BUY LOT 557		00		00 S		5,100,000 00
02581R004	AMERICAN EXPRESS CR CP DTC GE	06NOV2001	2 480	06NOV01	06NOV01	1 000000	05NOV01 TO 05NOV01
325	5,700,000 00	5,699,607 33		392 67			5,700,000 00
05NOV01	BUY LOT 000		5,699,607 33		392 67 S		5,700,000 00

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	TRD DTS	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
(CONTINUED)										
USD - US DOLLAR										
05562C003	B P ANDCO CAP PLC	011 CP CE	01NOV2001	2.640	01NOV01	01NOV01	1.000000	3101101	TO	3101101
288	4,300,000.00	4,299,684.67			315.33		4,300,000.00			
3101101	BUY LOT	000	4,299,684.67		315.33 S		4,300,000.00			
326	6,000,000.00	5,999,588.33			411.67	06NOV01	06NOV01	1.000000	05NOV01	TO 05NOV01
05NOV01	BUY LOT	000	5,999,588.33		411.67 S		6,000,000.00			
347	4,600,000.00	4,599,744.44			255.56	09NOV01	09NOV01	1.000000	08NOV01	TO 08NOV01
08NOV01	BUY LOT	000	4,599,744.44		255.56 S		4,600,000.00			
05562C003	TOTAL		14,899,017.44		982.56		00			982.56
12478K004	CBA DEL FIN INC YRS	DIC MHI G	06SEP2001	3.550	06SEP01	06SEP01	1.000000	17AUG01	TO	17AUG01
736	6,500,000.00	6,489,103.47			10.89653		6,500,000.00			
17AUG01	BUY LOT	000	6,489,103.47		10,896.53 S		6,500,000.00			
125031004	CDC COMMERCIAL	DIC MHI G	25SEP2001	2.980	25SEP01	25SEP01	1.000000	24SEP01	TO	24SEP01
087	5,200,000.00	5,199,569.56			430.44		5,200,000.00			
24SEP01	BUY LOT	000	5,199,569.56		430.44 S		5,200,000.00			

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	TRD DTS	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
(CONTINUED)										
USD - US DOLLAR										
263534000	DUPONT E I RE NEMOUR	DIC CP CE	25SEP2001	3.480	25SEP01	25SEP01	1.000000	06SEP01	TO	06SEP01
088	3,300,000.00	3,294,241.50			5,758.50		3,300,000.00			
06SEP01	BUY LOT	000	3,294,241.50		5,758.50 S		3,300,000.00			
30157K004	EXECUTIVE HT INC	DIC MHI G	07SEP2001	3.530	07SEP01	07SEP01	1.000000	21AUG01	TO	21AUG01
743	4,300,000.00	4,292,832.14			7.16786		4,300,000.00			
21AUG01	BUY LOT	000	4,292,832.14		7.167.86 S		4,300,000.00			
36959H008	GENERAL ELEC CAP COR	DIC GLNER	12SEP2001	3.490	12SEP01	12SEP01	1.000000	21AUG01	TO	21AUG01
001	4,300,000.00	4,290,829.06			9,170.94		4,300,000.00			
21AUG01	BUY LOT	000	4,290,829.06		9,170.94 S		4,300,000.00			
002	1,000,000.00	998,533.33			1,466.67		1,000,000.00			
28AUG01	BUY LOT	000	998,533.33		1,466.67 S		1,000,000.00			
093	5,199,545.00	5,195,073.00			4,472.00	25SEP01	25SEP01	1.000000		
28SEP00	BUY LOT	204	00		00 S		5,200,000.00			
644	6,300,000.00	6,244,632.50			35,367.50	28JUL01	28JUL01	1.000000	05JUL01	TO 05JUL01
03JUL01	BUY LOT	000					6,300,000.00			

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 CM/LS BASE SECY CM/LS	STL DT	SELL RATE BASE CURR CM/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CM/LS
(CONTINUED)		USD - US DOLLAR						
		3 086 205 00		13,795 00 S			00 S	
400	7 000 000 00	6 998 561 11		01APR02 1 438 89	01APR02	1 000000	28MAR02 TO 28MAR02	7,000 000 00
28MAR02	BUY LOT 000	6 998,561 11		1,438 89 S				7,000,000 00
529	7 000 000 00	6 999 671 39		11APR02 328 61	11APR02	1 000000	10APR02 TO 10APR02	7 000 000 00
10APR02	BUY LOT 000	6 999 671 39		328 61 S				7 000 000 00
568	2,499,754 16	2 499 139 58		16APR02 614 58	16APR02	1 000000		2,500 000 00
19SEP01	BUY LOT 060		00	00 S				2,500 000 00
612	2,900 000 00	2 899 001 92		18APR02 998 08	18APR02	1 000000	11APR02 TO 11APR02	2,900,000 00
11APR02	BUY LOT 000	2 899 001 92		998 08 S				2 900,000 00
636	1 200,000 00	1 199,943 00		23APR02 57 00	23APR02	1 000000	22APR02 TO 22APR02	1,200,000 00
22APR02	BUY LOT 000	1,199,943 00		57 00 S				1 200 000 00
772	7 000 000 00	6,999 661 67		08MAY02 338 13	08MAY02	1 000000	07MAY02 TO 07MAY02	7,000 000 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 CM/LS BASE SECY CM/LS	STL DT	SELL RATE BASE CURR CM/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CM/LS
(CONTINUED)		USD - US DOLLAR						
07MAY02	BUY LOT 000	6 999 661 67		338 13 S				7 000 000 00
281	1,497 873 33	1 497 360 00		26JUN02 513 33	26JUN02	1 000000		1 500 000 00
19SEP01	BUY LOT 060		00	00 S				1,500,000 00
902620006	TOTAL							
USD TOTAL	12 197 627 49	12 179 543 67		18 083 82				18 083 82
CASH EQUIV TOTAL	135 275 966 72	135 043 901 52		232,063 20				232,063 20
	156 436,696 55	156 132 459 00		304,237 55				304 237 55

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	SMS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	
FOREIGN CASH									
SECURITY SETTLEMENTS									
EUR - EURO CURRENCY									
** EUR **	1019	33,280 00 28,193 14	33,280 00 28,688 88	02JUL01	02JUL01	1 180429 -495 74	33,280 00		SS
** EUR **	1021	31,360 00 26,576 02	31,360 00 27,033 75	03JUL01	03JUL01	1 180011 -457 73	31,360 00		SS
** EUR **	1026	27,520 00 23,330 09	27,520 00 23,710 62	05JUL01	05JUL01	1 179593 -380 53	27,520 00		SS
** EUR **	1030	3,840 00 3,214 86	3,840 00 3,306 11	09JUL01	09JUL01	1 194458 -91 25	3,840 00		SS
** EUR **	1034	17,280 00 14,645 68	17,280 00 14,861 24	11JUL01	11JUL01	1 179871 -215 54	17,280 00		SS
** EUR **	1048	16,000 00 13,643 99	16,000 00 13,762 73	17JUL01	17JUL01	1 172677 -118 74	16,000 00		SS
** EUR **	1050	515,531 75 440,805 52	515,531 75 442,449 42	17JUL01	17JUL01	1 169522 -1,643 90	515,531 75		SS
** EUR **	1052	279,130 14 238,670 28	279,130 14 238,670 27	17JUL01	17JUL01	1 169522 01	279,130 14		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 GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SMS/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)									
EUR - EURO CURRENCY									
** EUR **	1054	2,614,428 26 2,235,467 36	2,614 428 26 2,235,467 37	17JUL01	17JUL01	1 169522 - 01	2 614,428 26		SS
** EUR **	1061	4,480 00 3,830 63	4,480 00 3,830 64	19JUL01	19JUL01	1 169522 - 01	4,480 00		SS
** EUR **	1086	4,480 00 3,941 51	4,480 00 3,838 45	27JUL01	27JUL01	1 136622 103 06	4 480 00		SS
** EUR **	1099	1,920 00 1,680 59	1,920 00 1,647 86	01AUG01	01AUG01	1 142596 32 53	1,920 00		SS
** EUR **	1105	12,800 00 11,255 68	12,800 00 10,992 97	03AUG01	03AUG01	1 137204 262 71	12,800 00		SS
** EUR **	1107	7,680 00 6,767 22	7,680 00 6,595 78	06AUG01	06AUG01	1 134881 171 44	7,680 00		SS
** EUR **	1114	1,363,486 39 1,196,936 30	1,363 486 39 1,189,263 30	08AUG01	08AUG01	1 139147 7,673 00	1,363 486 39		SS
** EUR **	1115	-1,376,641 10 -1,208,484 16	-1,376 641 10 -1,208,484 17	08AUG01	08AUG01	1 139147 01	-1,376,641 10		SS BTC
** EUR **	1118	512,919 05 455,856 73	512,919 05 451,211 97	09AUG01	09AUG01	1 125176 4,644 76	512,919 05		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 SECY GN/LS BASE SECY GN/LS	STL DT	SLLL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	1125 5,120 00 4,493 05	5 120 00 4,550 40		09AUG01 00 00	09AUG01	1 139536 -57 35	5,120 00	SS
** EUR **	1142 120 00 107 76	120 00 106 65		15AUG01 00 00	15AUG01	1 113586 1 11	120 00	SS
** EUR **	1145 2,040 00 1 842 12	2,040 00 1,813 02		16AUG01 00 00	16AUG01	1 107420 29 10	2 040 00	SS
** EUR **	1148 240 00 218 78	240 00 213 30		17AUG01 00 00	17AUG01	1 096972 5 48	240 00	SS
** EUR **	1160 1,080 00 985 88	1 080 00 968 47		22AUG01 00 00	22AUG01	1 095470 17 41	1 080 00	SS
** EUR **	1162 3 960 00 3,610 33	3,960 00 3,551 05		23AUG01 00 00	23AUG01	1 096852 59 28	3,960 00	SS
** EUR **	1164 2 520 00 2 317 39	2 520 00 2 259 76		24AUG01 00 00	24AUG01	1 087429 57 63	2 520 00	SS
** EUR **	1168 3 480 00 3 173 06	3 480 00 3,120 66		28AUG01 00 00	28AUG01	1 096732 52 40	3 480 00	SS
** EUR **	1192 6 092 743 06 5,562,066 31	6 092 743 06 5,555,545 29		11SEP01 00 00	11SEP01	1 095410 6,521 02	6 092 743 06	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 SECY GN/LS BASE SECY GN/LS	STL DT	SLLL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	1193 -6,064,909 04 -5,536,656 63	6 064 909 04 -5 536 656 62		11SEP01 00 00	11SEP01	1 095410 -6,064,909 04 - 01		SS BIC
** EUR **	1194 524,516 09 478,830 84	524,516 09 478,830 83		11SEP01 00 00	11SEP01	1 095410 01	524 516 09	SS
** EUR **	1233 6,095,051 64 5,420,936 50	6 095,051 64 5 429 098 25		23OCT01 00 00	23OCT01	1 124354 -8 161 75	6 095 051 64	SS
** EUR **	1234 6,193 254 25 5 508 277 84	6 193,254 25 5 508,277 85		23OCT01 00 00	23OCT01	1 124354 -6 193 254 25 - 01		SS BIC
** EUR **	1254 6,219 771 70 5 534,042 91	6,219 771 70 5 533 175 05		04DEC01 00 00	04DEC01	1 123911 847 86	6,219 771 70	SS
** EUR **	1309 1 160 00 1 015 00	1,160 00 1 030 81		10APR02 00 00	10APR02	1 142857 -15 81	1 160 00	SS
** EUR **	1310 -9 280 00 -8 164 08	9 280 00 8,163 58		11APR02 00 00	11APR02	1 134687 70	9,280 00	SS BIC
** EUR **	1312 12 760 00 11 222 42	12,760 00 11 266 07		12APR02 00 00	12APR02	1 137010 43 64	12 760 00	SS
** EUR **	1316 402,277 76 354,104 97	402,277 76 354 644 83		15APR02 00 00	15APR02	1 134041 -539 86	402,277 76	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 SECY BASE SECY	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	
(CONTINUED)		EUR - EURO CURRENCY							
++ EUR ++	1317	5,800 00 5,099 65	5,800 00 5,113 23	16APR02	00 00	16APR02	1 137333 -13 58	5,800 00	SS
++ EUR ++	1319	62,640 00 55,317 36	62,640 00 55,215 75	18APR02	00 00	18APR02	1 132375 101 61	62,640 00	SS
++ EUR ++	1320	19,720 00 17,518 27	19,720 00 17,382 74	19APR02	00 00	19APR02	1 125682 135 53	19,720 00	SS
++ EUR ++	1322	11,600 00 10,316 46	11,600 00 10,228 01	23APR02	00 00	23APR02	1 124417 88 45	11,600 00	SS
++ EUR ++	1324	26,680 00 23,734 52	26,680 00 23,539 91	25APR02	00 00	25APR02	1 124101 194 61	26,680 00	SS
++ EUR ++	1329	42,920 00 38,752 48	42,920 00 37,990 24	01MAY02	00 00	01MAY02	1 107542 762 24	42,920 00	SS
++ EUR ++	1331	42,920 00 38,771 77	42,920 00 38,000 98	06MAY02	00 00	06MAY02	1 106991 770 79	42,920 00	SS
++ EUR ++	1333	19,720 00 18,074 34	19,720 00 17,553 75	08MAY02	00 00	08MAY02	1 090929 522 59	19,720 00	SS
++ EUR ++	1338	54,520 00 49,283 35	54,520 00 48,565 48	10MAY02	00 00	10MAY02	1 106256 717 87	54,520 00	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 SECY BASE SECY	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	
(CONTINUED)		EUR - EURO CURRENCY							
++ EUR ++	1339	26,680 00 24,246 79	26,680 00 23,766 08	13MAY02	00 00	13MAY02	1 100352 480 71	26,680 00	SS
++ EUR ++	1341	23,200 00 21,128 25	23,200 00 20,682 32	15MAY02	00 00	15MAY02	1 098056 445 93	23,200 00	SS
++ EUR ++	1342	39,440 00 35,580 80	39,440 00 35,159 94	16MAY02	00 00	16MAY02	1 108463 420 86	39,440 00	SS
++ EUR ++	1345	17,400 00 16,023 66	17,400 00 15,532 36	21MAY02	00 00	21MAY02	1 085894 491 30	17,400 00	SS
++ EUR ++	1356	38,280 00 35,299 91	38,280 00 34,481 81	28MAY02	00 00	28MAY02	1 084422 818 10	38,280 00	SS
++ EUR ++	1347	900 00 838 59	900 00 811 85	31MAY02	00 00	31MAY02	1 073480 26 54	900 00	SS
++ EUR ++	1368	70 00 65 21	70 00 63 14	31MAY02	00 00	31MAY02	1 073480 2 07	70 00	SS
++ EUR ++	1349	480 00 447 14	480 00 432 99	31MAY02	00 00	31MAY02	1 073480 14 15	480 00	SS
++ EUR ++	1373	498 47 467 44	498 47 450 52	03JUN02	00 00	03JUN02	1 066382 16 92	498 47	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS OF ORIG BUYS	DTL FUND RSN
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	1375	45,240 00 42,254 16	45 240 00 40 888 46	05JUN02	05JUN02	1 070664 1,365 70	45,240 00	SS
** EUR **	1379	19 720 00 18 516 09	19,720 00 17,949 91	07JUN02	07JUN02	1 065019 566 18	19,720 00	SS
** EUR **	1381	10,440 00 9,862 67	10,440 00 9 510 37	11JUN02	11JUN02	1 058557 352 30	10,440 00	SS
** EUR **	1392	32 480 00 30,670 87	32,480 00 30 426 99	19JUN02	19JUN02	1 058985 743 88	32,480 00	SS
** EUR **	1395	31 320 00 30 212 85	31,320 00 29,390 05	24JUN02	24JUN02	1 056645 822 82	31,320 00	SS
** EUR **	1598	37,120 00 35,982 77	37 120 00 34,953 30	27JUN02	27JUN02	1 051619 1 028 97	37 120 00	SS
EUR TOTAL		11,778,679 92 10 380 666 69	11,778,679 92 10 362,013 94				18 652 75	18,652 75
GBP - POUND STERLING								
** GBP **	1112	1 150 00 1 630 41	1,150 00 1 640 58	08AUG01	08AUG01	0 705343 10 17	1,150 00	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS OF ORIG BUYS	DTL FUND RSN
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE GN/LS
(CONTINUED)								
GBP - POUND STERLING								
** GBP **	1146	6,900 00 9 858 38	6 900 00 9 755 46	16AUG01	16AUG01	0 699912 102 92	6 900 00	SS
** GBP **	1149	23 000 00 33 076 30	23 000 00 32 518 21	17AUG01	17AUG01	0 695362 558 09	23 000 00	SS
** GBP **	1161	5 750 00 8 308 74	5 750 00 8 152 17	22AUG01	22AUG01	0 692042 176 57	5 750 00	SS
** GBP **	1163	5 750 00 8 319 67	5 750 00 8 152 17	23AUG01	23AUG01	0 691133 187 50	5 750 00	SS
** GBP **	1165	1 150 00 1 672 77	1 150 00 1,626 45	24AUG01	24AUG01	0 687687 45 84	1 150 00	SS
** GBP **	1169	3 450 00 4 983 70	3 450 00 4 879 58	28AUG01	28AUG01	0 692257 104 12	3,450 00	SS
** GBP **	1182	1 150 00 1 669 68	1 150 00 1,627 70	04SEP01	04SEP01	0 688753 41 98	1,150 00	SS
** GBP **	1184	18 400 00 26 585 25	18 400 00 26 043 22	06SEP01	06SEP01	0 692113 542 03	18,400 00	SS
** GBP **	1212	4 600 00 6 776 95	4 600 00 6 666 50	17SEP01	17SEP01	0 678771 110 45	4 600 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	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)									
GBP - POUND STERLING									
++ GBP ++									
1217	3,450 00 5,057 70	3,450 00 5,035 87		19SEP01	19SEP01	0 682128 21 83	3,450 00		SS
++ GBP ++									
1218	6,900 00 10,091 25	6,900 00 10,071 74		20SEP01	20SEP01	0 683741 19 51	6,900 00		SS
++ GBP ++									
1219	4,234 00 6,231 60	4,234 00 6,180 26		21SEP01	21SEP01	0 679440 51 34	4,234 00		SS
++ GBP ++									
1220	864 50 1,272 36	864 50 1,261 89		21SEP01	21SEP01	0 679440 10 47	864 50		SS
++ GBP ++									
1266	103,657 44 150,412 16	103,657 44 150,639 70		19DEC01	19DEC01	0 689156 -227 54	103 657 44		SS
++ GBP ++									
1285	-49,241 39 -70,393 01	-49,241 39 -70,758 64		22JAN02	22JAN02	0 699521 365 63	-49,241 39		SS BTC
++ GBP ++									
1290	-118,909 79 -168,780 57	-118,909 79 -168,780 45		04FEB02	04FEB02	0 704523 - 12	-118,909 79		SS BTC
GBP TOTAL	22,254 76 36,772 84	22,254 76 34,672 39				2,100 45		2,100 45	

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				
JPY - JAPANESE YEN									
++ JPY ++									
1020	140,000 00 1,123 28	140,000 00 1,163 16		02JUL01	02JUL01	124 635002 -39 88	140,000 00		SS
++ JPY ++									
1027	10,000 00 80 34	10,000 00 82 55		05JUL01	05JUL01	124 470001 -2 21	10,000 00		SS
++ JPY ++									
1029	290,000 00 2,329 22	290,000 00 2,394 04		06JUL01	06JUL01	124 504997 -64 84	290,000 00		SS
++ JPY ++									
1031	140,000 00 1,113 14	140,000 00 1,155 75		09JUL01	09JUL01	125 770004 -42 61	140,000 00		SS
++ JPY ++									
1033	70,000 00 554 37	70,000 00 577 88		10JUL01	10JUL01	125 815002 21 51	70,000 00		SS
++ JPY ++									
1045	440,000 00 3,546 53	440,000 00 3,604 75		13JUL01	13JUL01	124 045002 -58 22	440 000 00		SS
++ JPY ++									
1047	110,000 00 886 38	110,000 00 901 19		16JUL01	16JUL01	124 099998 -14 81	110 000 00		SS
++ JPY ++									
1065	150 000 00 1 206 22	150,000 00 1,226 04		20JUL01	20JUL01	124 354996 -19 82	150,000 00		SS
++ JPY ++									
1070	90,000 00 724 78	90,000 00 755 51		25JUL01	25JUL01	124 175003 -10 73	90,000 00		SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	INTL FUND RSN	NET BASE CM/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	1087	90,000 00 777 89	90,000 00 734 45	27 JUL 01	27 JUL 01	123 645004	90,000 00		SS
** JPY **	1090	440,000 00 3 714 62	440,000 00 3 753 87	30 JUL 01	30 JUL 01	123 834999	440,000 00		SS
** JPY **	1092	250,000 00 2,027 57	250,000 00 2,040 15	31 JUL 01	31 JUL 01	123 300003	250,000 00		SS
** JPY **	1102	50,000 00 400 06	50,000 00 402 14	02 AUG 01	02 AUG 01	124 979996	50,000 00		SS
** JPY **	1106	140,000 00 1,121 21	140,000 00 1,125 99	03 AUG 01	03 AUG 01	124 864998	140,000 00		SS
** JPY **	1130	690,000 00 5,600 42	690,000 00 5 554 13	10 AUG 01	10 AUG 01	123 205002	690,000 00		SS
** JPY **	1133	110,000 00 894 27	110,000 00 885 44	13 AUG 01	13 AUG 01	123 004997	110,000 00		SS
** JPY **	1141	700,000 00 5 736 43	700,000 00 5 634 62	14 AUG 01	14 AUG 01	122 025002	700,000 00		SS
** JPY **	1144	300,000 00 2,451 68	300,000 00 2 414 84	15 AUG 01	15 AUG 01	122 364998	300,000 00		SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	INTL FUND RSN	NET BASE CM/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	1147	240,000 00 1,974 09	240,000 00 1,931 87	16 AUG 01	16 AUG 01	121 574997	240,000 00		SS
** JPY **	1150	110,000 00 917 16	110,000 00 885 44	17 AUG 01	17 AUG 01	119 934998	110,000 00		SS
** JPY **	1156	38,000 00 315 73	38,000 00 306 23	21 AUG 01	21 AUG 01	120 354996	38,000 00		SS
JPY TOTAL		4,618,000 00 37,447 49	4,618,000 00 37,510 06						62 57
CURRENCY TRADES									
CAD - CANADIAN DOLLAR									
** CAD **	1076	48 32	48 31	14 JUN 01	14 JUN 01	1 520700	48		CT
** CAD **	1072	-1,318,000 00 -857,124 28	1,318,000 00 -857,124 29	25 JUL 01	25 JUL 01	1 537700	-1,318,000 00		CT BTC
** CAD **	1211	-1,318,000 00 -842,441 67	-1,318,000 00 -842,441 66	14 SEP 01	14 SEP 01	1 564500	-1,318,000 00		CT BTL
** CAD **	1227	1,318,000 00 841,742 24	1,318,000 00 841,882 01	12 OCT 01	12 OCT 01	1 565800	1,318,000 00		CT

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 RSM NET BASE GN/LS	
(CONTINUED)							
CAD - CANADIAN DOLLAR							
++ CAD ++	1256 -1,318,000 00 -838,155 80	-1,318,000 00 -836,741 59	04DEC01	04DEC01	1 572500 -1,414 21	-1,318,000 00	CT BTC
++ CAD ++	1260 316,103 36 200,268 22	316,103 36 201,019 62	11DEC01	11DEC01	1 578400 -751 40	316,103 36	CT
++ CAD ++	1295 -65,000 00 -40,660 58	-65,000 00 -40,675 72	07FEB02	07FEB02	1 598600 15 14	-65,000 00	CT BTC
++ CAD ++	1071 1,318,000 00 857,124 28	1,318,000 00 859,312 28	25JUL01	25JUL01	1 537700 -2,188 00	1,318,000 00	CT
++ CAD ++	1210 1,318,000 00 842,441 67	1,318,000 00 845,383 73	14SEP01	14SEP01	1 564500 -2,942 06	1,318,000 00	CT
++ CAD ++	1253 1,318,000 00 836,294 42	1,318,000 00 837,487 36	04DEC01	04DEC01	1 576000 -1,192 94	1,318,000 00	CT
++ CAD ++	1291 65,000 00 40,675 84	65,000 00 40 681 22	05FEB02	05FEB02	1 598000 -5 38	65,000 00	CT
++ CAD ++	1292 -316,000 00 -197,747 18	-316,000 00 -197,747 17	05FEB02	05FEB02	1 598000 - 01	-316,000 00	CT BTC
++ CAD ++	1294 1,318,000 00 824,780 98	1,318,000 00 824,780 97	05FEB02	05FEB02	1 598000 01	1,318,000 00	CT

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 RSM NET BASE GN/LS	
(CONTINUED)							
CAD - CANADIAN DOLLAR							
++ CAD ++	1304 1,002,000 00 630,228 32	1,002,000 00 630,226 50	05APR02	05APR02	1 589900 1 82	1,002,000 00	CT
++ CAD ++	1335 1,002,000 00 637,972 75	1,002,000 00 637,968 84	08MAY02	08MAY02	1 570600 3 89	1,002,000 00	CT
++ CAD ++	1336 51,000 00 32,471 67	51,000 00 32,471 47	08MAY02	08MAY02	1 570600 20	51,000 00	CT
CAD TOTAL							
	4,691,103 84 2,967,871 20	4,691,103 84 2,976,483 90					-8,612 70
EUR - EURO CURRENCY							
++ EUR ++	1079 335 00 288 05	335 00 287 00	14JUN01	14JUN01	1 162994 1 05	335 00	CT
++ EUR ++	1190 22,056 09 20,155 01	22,056 09 19,785 86	11SEP01	11SEP01	1 095410 349 15	22,056 09	CT
++ EUR ++	1261 433,319 16 385,957 54	433,319 16 385,545 79	12DEC01	12DEC01	1 122712 411 75	433,319 16	CT
++ EUR ++	1376 60,000 00 56,540 99	60,000 00 54,228 73	04JUN02	04JUN02	1 061177 2,312 26	60,000 00	CT

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 DIS OF ORIG BUYS SHS/PAR	NET BASE CN/LS
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(CONTINUED)

EUR - EURO CURRENCY

++ EUR ++	1384	30 000 00 28 354 51	30,000 00 28 011 84	11 JUN02 00	11 JUN02	1 058705 324 67	30 000 00	CT
++ EUR ++	1038	86 000 00 74 047 50	86 000 00 74 010 41	11 JUL01 00	11 JUL01	1 161103 57 09	86 000 00	CT
++ EUR ++	1039	131 000 00 112,823 75	131 000 00 112,736 79	11 JUL01 00	11 JUL01	1 161103 86 96	131,000 00	CT
++ EUR ++	1040	38,000 00 32,727 50	38 000 00 32 702 27	11 JUL01 00	11 JUL01	1 161103 25 25	38 000 00	CT
++ EUR ++	1159	222 000 00 202,347 41	222 000 00 199,074 09	21AUG01 00	21AUG01	1 094852 3 323 32	222 000 00	CT
++ EUR ++	1224	170 000 00 155 153 02	170 000 00 155 192 90	11OCT01 00	11OCT01	1 110001 -2,039 88	170,000 00	CT
++ EUR ++	1245	170 000 00 150 917 53	170 000 00 151 198 30	29NOV01 00	29NOV01	1 126443 -280 77	170,000 00	CT
++ EUR ++	1246	380,000 00 337,345 08	380,000 00 337,781 43	29NOV01 00	29NOV01	1 126443 -436 35	380 000 00	CT
++ EUR ++	1247	98 000 00 86 999 52	98 000 00 -86 999 53	29NOV01 00	29NOV01	1 126443 01	-98 000 00	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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR	NET BASE CN/LS
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(CONTINUED)

EUR - EURO CURRENCY

++ EUR ++	1270	452 000 00 402 551 05	452 000 00 402,550 18	11 JAN02 00	11 JAN02	1 122839 85	452,000 00	CT
++ EUR ++	1271	93 000 00 -82,825 77	93 000 00 82 825 74	11 JAN02 00	11 JAN02	1 122839 - 01	-93,000 00	CT BTC
++ EUR ++	1385	348,000 00 347 494 47	348 000 00 343 611 87	11 JUN02 00	11 JUN02	1 058705 3,982 60	348 000 00	CT
++ EUR ++	1386	430 000 00 406 156 58	430 000 00 401 502 99	11 JUN02 00	11 JUN02	1 058705 4,653 59	430 000 00	CT
EUR TOTAL	---	2 801,710 25 2,541 166 68	2,801,710 25 2,528 395 16	00 00		12 771 52		12 771 52
GBP - POUND STERLING								
++ GBP ++	1074	20 95 29 34	20 95 29 38	14 JUN01 00	14 JUN01	0 713929 04	20 95	CT
++ GBP ++	1104	222 000 00 517 349 13	222,000 00 316 703 76	02AUG 01 00	02AUG01	0 699545 645 37	222,000 00	CT
++ GBP ++	1170	48 000 00 69 709 61	48 000 00 67,889 78	28AUG 01 00	28AUG01	0 689560 1 719 83	48 000 00	CT

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							
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	1191	58,000 00 85,291 86	58,000 00 82,141 27		11SEP01	11SEP01	0 680018 3,150 59	58,000 00	CT
** GBP **	1207	222,000 00 327,061 70	222,000 00 321,648 64		13SEP01	13SEP01	0 678771 5,413 06	222,000 00	CT
** GBP **	1262	815,416 33 1,171,549 94	815,416 33 1,171,499 66		12DEC01	12DEC01	0 694015 50 28	815,416 33	CT
** GBP **	1280	-75,733 52 -108,836 61	-75,733 52 -108,791 68		18JAN02	18JAN02	0 695846 -44 93	-75,733 52	CT BTC
** GBP **	1283	49,241 39 70,393 01	49,241 39 70,759 22		22JAN02	22JAN02	0 699521 -366 21	49,241 39	CT
** GBP **	1297	-70,203 25 -99,965 87	-70,203 23 -99,961 96		15MAR02	15MAR02	0 702272 -3 91	-70,203 23	CT BTC
** GBP **	1349	75,000 00 109,245 04	75,000 00 109,245 05		21MAY02	21MAY02	0 686530 - 01	75,000 00	CT
** GBP **	1206	951,000 00 1,401,061 62	951,000 00 1,377,873 25		13SEP01	13SEP01	0 678771 23,188 37	951,000 00	CT
** GBP **	1216	951,000 00 1,399,682 09	951,000 00 1,388,148 94		19SEP01	19SEP01	0 679440 11,533 15	951,000 00	CT

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							
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	1230	729,000 00 1,057,524 09	729,000 00 1,041,171 20		17OCT01	17OCT01	0 689346 -3,647 11	729,000 00	CT
** GBP **	1242	729,000 00 1,033,868 04	729,000 00 1,047,349 04		20NOV01	20NOV01	0 705119 -13,481 02	729,000 00	CT
** GBP **	1243	200,000 00 283,640 07	200,000 00 287,338 56		20NOV01	20NOV01	0 705119 -5,698 49	200,000 00	CT
** GBP **	1244	91,000 00 128,564 85	91,000 00 130,739 05		27NOV01	27NOV01	0 707814 -2,174 20	91,000 00	CT
** GBP **	1277	929,000 00 1,333,532 38	929,000 00 1,333,533 70		17JAN02	17JAN02	0 696646 -1 32	929,000 00	CT
** GBP **	1278	42,000 00 60,288 87	42,000 00 60,288 93		17JAN02	17JAN02	0 696646 - 06	42,000 00	CT
** GBP **	1300	-20,000 00 -28,433 00	-20,000 00 -28,433 88		19MAR02	19MAR02	0 703408 88	-20,000 00	CT BTC
** GBP **	1348	-77,000 00 -112,158 25	-77,000 00 -112,144 90		21MAY02	21MAY02	0 686530 -13 35	-77,000 00	CT BTC

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	SECY CN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS	BASE CURR GN/LS	NET FUND RSN
							NET BASE GN/LS

(CONTINUED)

GBP - POUND STERLING

GBP TOTAL

5,868,741 92	4,868,741 92	00					
8,499,297 91	8,477,027 03	00			22,270 88		22,270 88

JPY - JAPANESE YEN

** JPY **	1188	23,844,463 00	23,844,463 00	07SEP01	07SEP01	170 035004	23,844,463 00	LI
		198,645 91	197,850 60			815 31		
** JPY **	1232	23,844,000 00	23,844,000 00	18OCT01	18OCT01	121 110001	23,844,000 00	CI
		196,878 87	197,076 73			197 84		
** JPY **	1259	23,844,000 00	23,844,000 00	05DEC01	05DEC01	124 399994	23,844,000 00	CI
		191,672 03	192,308 82			636 79		
** JPY **	1264	3,286,121 00	3,286,121 00	12DEC01	12DEC01	124 229994	3,286,121 00	CI
		26,032 81	26,503 52			-470 71		
** JPY **	1286	1,951,694 00	-1,951,694 00	29JAN02	29JAN02	133 470001	1,951,694 00	CI BTC
		-14,622 72	-14,714 22			91 50		
** JPY **	1353	-2,950,551 00	2,950,551 00	23MAY02	23MAY02	124 850000	-2,950,551 00	CI BTC
		-23,612 77	-23,415 22			-217 55		
** JPY **	1094	19,951,000 00	19,951,000 00	31JUL01	31JUL01	124 979996	19,951,000 00	CI
		159,633 55	160,463 29			-829 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 SECY GN/LS	SECY CN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS	BASE CURR GN/LS	NET FUND RSN
							NET BASE GN/LS

(CONTINUED)

JPY - JAPANESE YEN

** JPY **	1187	19,951,000 00	19,951,000 00	07SEP01	07SEP01	120 035004	19,951,000 00	CI
		166,209 85	165,527 66			682 19		
** JPY **	1281	-23,844,000 00	23,844,000 00	18JAN02	18JAN02	132 639999	23,844,000 00	CI BTC
		-179,764 78	-179,815 99			51 21		

JPY TOTAL

85,974,339 00	85,974,339 00	00					
721,042 75	721,765 19	00			-712 44		-712 44

NZD - NEW ZEALAND DOLLAR

** NZD **	1243	515 10	515 10	12DEC01	12DEC01	2 396932	515 10	LI
		214 90	220 10			5 20		

NZD TOTAL

515 10	515 10	00					
214 90	220 10	00			-4 20		5 20

MISCELLANEOUS RECEIPT

JPY - JAPANESE YEN

** JPY **	1274	-71,681 00	71,681 00	15JAN02	15JAN02	132 182042	71,681 00	MR BTC
		542 29	-542 30			01		

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE		TRD DT	STL DT	SELL RATE		TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSM	
		BASE	PRINCIPAL NET		LOCAL COST BASE COST	LOCAL SECTY BASE SECTY			GN/LS GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)													
JPY - JAPANESE YEN													
JPY TOTAL													
		-71,681 00			-71,681 00								
		-542 29			-542 30						01		01
MISCELLANEOUS DISBURSEMEN													
CAD - CANADIAN DOLLAR													
++ CAD ++	1063	4,857 92			4,857 92		01JUL01	01JUL01	1 517600			4,857 92	MD
		3,201 05			3,199 58					1 47			
CAD TOTAL													
		4,857 92			4,857 92					1 47			1 47
		3,201 05			3,199 58								
GBP - POUND STERLING													
++ GBP ++	1287	92 28			92 28		01FEB02	01FEB02	0 708165			92 28	MD
		130 31			131 65					-1 32			
GBP TOTAL													
		92 28			92 28					-1 32			-1 32
		130 31			131 65								
JPY - JAPANESE YEN													
++ JPY ++	1084	1,990,385 00			1,990,385 00		12JUL01	12JUL01	124 065017			1,990,385 00	MD
		16,043 08			16,258 45					-215 37			
++ JPY ++	1239	3,137 949 00			3,137,949 00		19NOV01	19NOV01	123 250011			3,137,949 00	MD

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE		TRD DT	STL DT	SELL RATE		TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSM	
		BASE	PRINCIPAL NET		LOCAL COST BASE COST	LOCAL SECTY BASE SECTY			GN/LS GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)													
JPY - JAPANESE YEN													
JPY TOTAL													
		25,460 03			25,935 95					-475 92			
		5 128,334 00			5,128,334 00								
		41,503 11			42,194 40					-691 29			-691 29
FOREIGN CASH TOTAL													
		25,228,782 64			25,183,071 08					45,711 56			45,711 56

ASSET ID TICKER	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
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OPTIONS

OPTION BOUGHTBACK

USD - US DOLLAR

26799C989	FURDOLLAR FUTURES	SEP02 96 5 PUT			28JUN02	01JUL02	1 000000	19NOV01 TO 19NOV01	
353 BB		130 00	10 021 44		9 891 44		00	13 00	
19NOV01	BUY LOT	436	10,021 44		9,891 44 S		00 S	13 00	
31999M927	FEDERAL NATL MTG ASSN	020524 101 109375 CALL			24MAY02	24MAY02	1 000000	24APR02 TO 24APR02	
036 BB		00	20,816 41		20,816 41		7,300,000 00	00	
24APR02	BUY LOT	641	20 816 41		20,816 41 S		7 300 000 00	00 S	
92799M978	U S TREAS NOTES 10YR FUTURES	AUG02 107 CALL			28JUN02	01JUL02	1 000000	09APR02 TO 09APR02	
352 BB		62 598 13	30 325 11		32,275 02		00	47 00	
09APR02	BUY LOT	504	30 325 11		-32 275 02 S		00 S	47 00	
USD TOTAL									
7 300 060 CTRS		62 728 13	61 162 96		-1,565 17		00		-1,565 17
OPTIONS BOUGHTBACK TOTAL									
7 300 060 CTRS		62 728 13	61 162 96		-1 565 17		00		-1 565 17

ASSET ID TICKER	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
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OPTIONS

OPTION EXPIRED-BUY

USD - US DOLLAR

93299B936	U S TREAS NOTES 10YR FUTURES	AUG01 96 CALL			24AUG01	24AUG01	1 000000	30MAY01 TO 30MAY01	
701 XB		00	670 903 20		-670,903 20		00	110 00	
30MAY01	BUY LOT	048	670 903 20		670 903 20 S		00 S	110 00	
USD TOTAL									
110 CTRS		00	670,903 20		670,903 20		00		670 903 20
OPTIONS EXPIRE PURCHASED TOTAL									
110 CTRS		00	670 903 20		-670,903 20		00		670,903 20

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 GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
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OPTIONS

OPTION EXPIRED-WRITE

USD - US DOLLAR

01399Q950	EURODOLLAR FUTURES 622 XW	DEC01 95 25 PUT		17DEC01	17DEC01	1 000000	21MAR01 TO 23MAY01
		00	52.947 49	52.947 49		00	134 00
23MAY01	BUY LOT 007						7 00
23MAY01	BUY LOT 008		1.974 91	1.974 91 S		00 S	4 00
27MAR01	BUY LOT 342		1.128 52	1.128 52 S		00 S	7 00
23MAR01	BUY LOT 343		4.144 91	4.144 91 S		00 S	13 00
26MAR01	BUY LOT 344		6.023 94	6.023 94 S		00 S	5 00
21MAR01	BUY LOT 345		2.598 15	2.598 15 S		00 S	7 00
22MAR01	BUY LOT 346		3.547 04	3.547 04 S		00 S	6 00
03APR01	BUY LOT 345		2.701 14	2.701 14 S		00 S	4 00
23APR01	BUY LOT 516		1.906 28	1.906 28 S		00 S	4 00
23APR01	BUY LOT 517		1.478 52	1.478 52 S		00 S	4 00
24APR01	BUY LOT 522		1.478 52	1.478 52 S		00 S	4 00
25APR01	BUY LOT 527		1.511 84	1.511 84 S		00 S	4 00
26APR01	BUY LOT 555		1.403 52	1.403 52 S		00 S	4 00
26APR01	BUY LOT 556		1.445 16	1.445 16 S		00 S	4 00
27APR01	BUY LOT 557		1.445 16	1.445 16 S		00 S	7 00
01MAY01	BUY LOT 568		2.972 41	2.972 41 S		00 S	7 00
02MAY01	BUY LOT 582		2.849 91	2.849 91 S		00 S	7 00
			2.806 16	2.806 16 S		00 S	

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 GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

03MAY01	BUY LOT 596		2.199 00	2.199 00 S		00 S	6 00
04MAY01	BUY LOT 628		1.285 65	1.285 65 S		00 S	5 00
11MAY01	BUY LOT 689		2.289 91	2.289 91 S		00 S	7 00
14MAY01	BUY LOT 726		2.153 41	2.153 41 S		00 S	7 00
18MAY01	BUY LOT 777		2.324 91	2.324 91 S		00 S	7 00
22MAY01	BUY LOT 796		1.278 52	1.278 52 S		00 S	4 00
28099G990	EURODOLLAR FUTURES 621 XW	DEC01 95 PUT		17DEC01	17DEC01	1 000000	19MAR01 TO 03APR01
		00	6.656 47	6.656 47		00	19 00
19MAR01	BUY LOT 163		2.940 91	2.940 91 S		00 S	7 00
02APR01	BUY LOT 352		2.537 04	2.537 04 S		00 S	8 00
03APR01	BUY LOT 364		1.178 52	1.178 52 S		00 S	4 00
29099X991	EURODOLLAR FUTURES 266 XW	JUN02 95 75 PUT		17JUN02	17JUN02	1 000000	01AUG01 TO 01AUG01
		00	1.264 26	1.264 26		00	2 00
01AUG01	BUY LOT 458		1.264 26	1.264 26 S		00 S	2 00
29899P990	EURODOLLAR FUTURES 623 XW	DEC01 95 5 PUT		17DEC01	17DEC01	1 000000	16MAY01 TO 06JUN01
		00	22.915 80	22.915 80		00	62 00
24MAY01	BUY LOT 013		6.844 32	6.844 32 S		00 S	14 00
30MAY01	BUY LOT 047		3.042 41	3.042 41 S		00 S	7 00
31MAY01	BUY LOT 071		3.902 52	3.902 52 S		00 S	12 00
04JUN01	BUY LOT 105		2.372 32	2.372 32 S		00 S	8 00

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 SECY GN/LS BASE SECY CN/LS	STI DT	SELL RATE BASE CURR GN/LS	TRD DTS OF SHS/PAR	ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
05JUN01	BUY LOT 120		1 974 91		1 974 91 S		00 S	7 00
06JUN01	BUY LOT 151		1 981 91		1 981 91 S		00 S	7 00
16MAY01	BUY LOT 752		2 797 41		2 797 41 S		00 S	7 00
30099J990	EURODOLLAR FUTURES 624 XW	DEC01 96 PUT		17DEC01	17DEC01	1 000000	09JUN01 TO 09JUN01	7 00
		00	3 331 16		3 331 16		00	
09JUL01	BUY LOT 350		3 331 16		3 331 16 S		00 S	7 00
31999P995	FEDERAL NATL MTG ASSN 421 XW	020628 101 632812 CALL		28JUN02	28JUN02	1 000000	30MAY02 TO 30MAY02	3 800 000 00
		00	10 242 19		10 242 19		3 800 000 00	
30MAY02	BUY LOT 079		10 242 19		10 242 19 S		3 800 000 00	
36799F998	EURODOLLAR FUTURES 261 XW	JUN02 97 PUT		14JUN02	14JUN02	1 000000	19NOV01 TO 19NOV01	13 00
		00	7 177 69		7 177 69		00	
19NOV01	BUY LOT 434		7 177 69		7 177 69 S		00 S	13 00
511993966	EURODOLLAR FUTURES 262 XW	JUN02 96 PUT		14JUN02	14JUN02	1 000000	14AUG01 TO 29AUG01	12 00
		00	8 285 56		8 285 56		00	
14AUG01	BUY LOT 546		5 957 04		5 957 04 S		00 S	8 00
29AUG01	BUY LOT 710		2 328 52		2 328 52 S		00 S	4 00
93599X927	U S TREAS NOTES 10YR FUTURES 698 XW	AUG01 106 CALL		24AUG01	24AUG01	1 000000	05JUN01 TO 21JUN01	63 00
		00	30 494 04		30 494 04		00	
05JUN01	BUY LOT 167							7 00

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 SECY GN/LS BASE SECY CN/LS	STI DT	SELL RATE BASE CURR CN/LS	TRD DTS OF SHS/PAR	ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
07JUN01	BUY LOT 170		3 462 41		3 462 41 S		00 S	8 00
08JUN01	BUY LOT 210		3 903 24		3 903 24 S		00 S	8 00
11JUN01	BUY LOT 228		3 082 04		3 082 04 S		00 S	7 00
12JUN01	BUY LOT 239		2 845 50		2 845 50 S		00 S	8 00
13JUN01	BUY LOT 254		3 707 04		3 707 04 S		00 S	8 00
14JUN01	BUY LOT 254		3 243 66		3 243 66 S		00 S	7 00
14JUN01	BUY LOT 269		2 629 40		2 629 40 S		00 S	5 00
15JUN01	BUY LOT 283		2 629 40		2 629 40 S		00 S	5 00
20JUN01	BUY LOT 295		1 239 26		1 239 26 S		00 S	2 00
20JUN01	BUY LOT 295		2 166 02		2 166 02 S		00 S	4 00
21JUN01	BUY LOT 303		2 166 02		2 166 02 S		00 S	4 00
21JUN01	BUY LOT 303		4 215 47		4 215 47 S		00 S	7 00
93599Y941	U S TREAS NOTES 10YR FUTURES 700 XW	AUG01 102 PUT		24AUG01	24AUG01	1 000000	05JUN01 TO 21JUN01	63 00
		00	34 157 57		34 157 57		00	
05JUN01	BUY LOT 121		4 667 71		4 667 71 S		00 S	7 00
07JUN01	BUY LOT 169		5 207 04		5 207 04 S		00 S	8 00
08JUN01	BUY LOT 209		5 628 28		5 628 28 S		00 S	8 00
11JUN01	BUY LOT 227		4 337 41		4 337 41 S		00 S	7 00
12JUN01	BUY LOT 240		4 357 00		4 357 00 S		00 S	8 00
14JUN01	BUY LOT 268		2 082 53		2 082 53 S		00 S	5 00
13JUN01	BUY LOT 270		3 498 81		3 498 81 S		00 S	7 00
15JUN01	BUY LOT 282		770 51		770 51 S		00 S	2 00
20JUN01	BUY LOT 296		1 567 74		1 567 74 S		00 S	4 00
21JUN01	BUY LOT 302		2 040 54		2 040 54 S		00 S	7 00

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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
93599Y990	U S TREAS NOTES 10YR FUTURES 699 XW	AUG01	109 CALL	24AUG01	24AUG01	1 000000	14MAY01 TO 14MAY01 13 00
	00		2,164 56			00	
14MAY01	BUY LOT 719		2,164 56		2,164 56 S	00 S	13 00
93799G971	U S TREAS NOTES 10YR FUTURES 451 XW	NOV01	109 CALL	23NOV01	23NOV01	1 000000	03AUG01 TO 02AUG01 22 00
	00		9,092 19			00	
01AUG01	BUY LOT 459		4,539 75		4,539 75 S	00 S	10 00
02AUG01	BUY LOT 470		2,182 47		2,182 47 S	00 S	6 00
02AUG01	BUY LOT 471		2,369 97		2,369 97 S	00 S	6 00
93899U953	U S TREAS BONDS FUTURES 197 XW	FEB02	100 PUT	22FEB02	22FEB02	1 000000	19NOV01 TO 19NOV01 6 00
	00		3,928 74			00	
19NOV01	BUY LOT 430		3,928 74		3,928 74 S	00 S	6 00
94099H925	U S TREAS NOTES 10YR FUTURES 198 XW	FEB02	102 PUT	22FEB02	22FEB02	1 000000	19NOV01 TO 19NOV01 15 00
	00		7,763 93			00	
19NOV01	BUY LOT 435		7,763 93		7,763 93 S	00 S	15 00
94099H933	U S TREAS NOTES 10YR FUTURES 199 XW	FEB02	103 PUT	22FEB02	22FEB02	1 000000	19NOV01 TO 19NOV01 48 00
	00		29,030 16			00	
19NOV01	BUY LOT 433		29,030 16		29,030 16 S	00 S	48 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 NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
USD TOTAL							
3,800,479 CTRS	00		229,451 81		229,451 81	00	229,451 81
OPTIONS EXPIRE-WRITTEN TOTAL							
3,800,479 CTRS	00		229,451 81		229,451 81	00	229,451 81

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL LOST	RATE FUTURE CN/L S FUTURE CN/L S	TRD DIS OF ORIG TRS BASE CURR CN/L S	NET BASE FUTURE CN/L S
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FUTURES

SELL TO CLOSE

EUR EURO CURRENTLY

GERMANY

CBL 53R	99X030441 52	GERMANY 08AUG01	FED REP BONDSEP01 582 40	5 544 620 00	1 139147 85,877 60	29MAY01 TO 06JUN01	
	5 200 000 00		511 26	6,493 492 82	75 387 64	00	75,387 64
29MAY01	300 000 00	3 BUY LOT	039	518 030 00	6 804 40 S	00 S	5,975 00 S
30MAY01	300 000 00	3 BUY LOT	049	271,947 42	5,975 00 S	00 S	5,790 65 S
01JUN01	1 000 000 00	10 BUY LOT	107	318 240 00	4 596 40 S	00 S	15,176 27 S
04JUN01	1 000 000 00	15 BUY LOT	125	272,970 33	5,790 65 S	00 S	22 106 01 S
06JUN01	2 100 000 00	21 BUY LOT	157	1,045 500 00	17,288 00 S	00 S	26,339 71 S
				900 773 71	15,176 27 S		
				1 599 000 00	25,182 00 S		
				1 351 075 03	22 106 01 S		
				2,243 850 00	30,004 80 S		
				1,896,776 33	26,339 71 S		
704	1,200 000 00	12 28AUG01	134 40	1 282 200 00	1 098418 23,865 60	06JUN01 TO 06JUN01	
			122 36	1 083 843 61	21,727 25	00	21 727 25
06JUN01	1,200 000 00	12 BUY LOT	157	1,282,200 00	23,865 60 S	00 S	21,727 25 S
				1 083 843 61	21,727 25 S		
99X030441 TOTAL				716 80	6 826 820 00	109,743 20 S	00
			633 62	5,777,336 43	97,114 89 S	00	97,114 89 S
			00	00	00	00	00
			00	00	00	00	00
GBL 720	99X034294 12	GERMANY 30AUG01	FED REP BDS DEL01 134 40	1 301,040 00	1 092180 4 905 60	28AUG01 TO 28AUG01	
	1,200 000 00		123 06	1,184,467 12	4 491 57	00	4 491 57
28AUG01	12 BUY LOT	707		1 301 040 00	4,905 60 S		

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL LOST	RATE FUTURE CN/L S FUTURE CN/L S	TRD DIS OF ORIG TRS BASE CURR CN/L S	NET BASE FUTURE CN/L S
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(CONTINUED)

EUR - EURO CURRENTLY

	1,200 000 00			1,184 467 12	4,491 57 S	00 S	4 491 57 S
CBL 056	99X046611 21	GERMANY 28MAY02	FED REP BDS JUN02 235 20	2 215,290 00	1 076948 7 744 80	08APR02 TO 08APR02	
	2 100 000 00		218 39	1 938 378 99	7 191 43	00	7 191 43
08APR02	2,100 000 00	21 BUY LOT	493	2 215 290 00	7,744 80 S	00 S	7,191 43 S
				1 938,378 99	7,191 43 S		
072	2,000 000 00	20 29MAY02	224 00	2,109,800 00	1 073480 9 576 00	08APR02 TO 08APR02	
			208 67	1,846,075 23	8,920 52	00	8,920 52
08APR02	2,000,000 00	20 BUY LOT	493	2 109 800 00	9 576 00 S	00 S	8 920 52 S
08APR02	1 500 000 00	15 BUY LOT	493	1,846 075 23	8,920 52 S		
08APR02	100 000 00	1 BUY LOT	493	1 582,350 00	8,232 00 S		
08APR02	600,000 00	6 BUY LOT	493	1 384,556 42	7,668 52 S		
				145,490 00	558 80 S		
				92 303 76	520 55 S		
				632 960 00	3,417 80 S		
				553 822 57	3,179 19 S		
073	1,500,000 00	15 29MAY02	168 00	1,582,350 00	1 073480 8 232 00	08APR02 TO 08APR02	
			154 50	1,384 556 42	7,668 52	00	7,668 52
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
074	100 000 00	1 29MAY02	11 20	105,490 00	1 073480 558 80	08APR02 TO 08APR02	
			10 43	92 303 76	520 55	00	520 55
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
075	600 000 00	6 29MAY02	67 20	632,960 00	1 073480 3,417 80	08APR02 TO 08APR02	
			62 60	553 822 57	3 179 19	00	3 179 19
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY						
087	53	30MAY02	593 60 556 65	5,590,970 00 4,892,099 37	1 066382 36,474 87 34,204 32	08APR02 TO 08APR02 00 34,204 32
08APR02	53	BUY LOT 493		5,590,970 00 4,892,099 37	36,474 87 S 34,204 32 S	00 S 34,204 32 S
99X046611 TOTAL						
			1,299 20 1,213 24 00 00	12,236,840 00 10,707,236 34 00 00	65,999 27 S 61 684 53 S 00 00	00 00 41,684 53 S 00 00
EUR TOTAL						
	192		2,150 40 1,969 92	20,364,700 00 17,669,039 89	00 LT 00 LT 180,648 07 ST 163,290 99 ST 00 S3 00 S3 00 5Y 00 5Y	00 LT 00 LT 00 ST 163,290 99 ST 00 S3 00 S3 00 5Y 00 5Y
082	19	19SEP01	152 00 223 71	2,240,575 00 3,176,575 09	0 679440 6,973 00 10,262 86	06AUG01 TO 06AUG01 00 10,262 86
06AUG01	19	BUY LOT 485		2,240,575 00 3,176,575 09	6 973 00 S 10,262 86 S	00 S 10,262 86 S
06AUG01	73	BUY LOT 485		8,608,525 00 12,204,735 85	25,878 50 S 38,087 98 S	00 S 38,087 98 S
083	73	19SEP01	584 00 859 53	8,608,525 00 12,204,735 85	0 679440 25,878 50 38,087 98	06AUG01 TO 06AUG01 00 38,087 98
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING						
99X022893 TOTAL						
			736 00 1,083 24 00 00	10,849,100 00 15,381,310 94 00 00	32,851 50 S 48,350 84 S 00 00	00 00 48,350 84 S 00 00
GBP TOTAL						
	92		736 00 1,083 24	10,849,100 00 15,381,310 94	00 LT 00 LT 32,851 50 ST 48,350 84 ST 00 S3 00 S3 00 5Y 00 5Y	00 LT 00 LT 00 ST 48,350 84 ST 00 S3 00 S3 00 5Y 00 5Y
USD - US DOLLAR						
ED 570	28099X910 4	EURODOLLAR FUTURES 14AUG01	SEP02 42 96	950,312 50	1 000000 6,094 54	05JUN01 TO 02AUG01 00 6,094 54
05JUN01	3	BUY LOT 217		711,712 50	5,592 78 S	00 S 5,592 78 S
02AUG01	1	BUY LOT 474		711,712 50 238,600 00 238,600 00	5 592 78 S 501 76 S 501 76 S	00 S 501 76 S
143	14	01OCT01	150 36	3,340,400 00	1 000000 44,474 64	02AUG01 TO 02AUG01 00 44,474 64
02AUG01	14	BUY LOT 474		3,340,400 00 3,340,400 00	44,474 64 S 44 474 64 S	00 S 44,474 64 S
511	30	05APR02	225 00	7 284,187 50	1 000000 -4,912 50	31JAN02 TO 31JAN02 00 -4,912 50
31JAN02	30	BUY LOT 034		7,284,187 50	4 912 50 S	

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL BASE - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DIS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
	7,500,000 00			7 284 187 50	-4,912 50 S	00 S -4,912 50 S
516	1 250 000 00	5 09APR02	37 50	1,214 031 25	-443 75	00 -443 75
31JAN02	1,250 000 00	5 BUY LOT 034		1,214 031 25	-443 75 S	00 S -443 75 S
28099X910 TOTAL				455 82 00	12 788,931 25 00	45,212 93 S 00 45 212 93 S 00
ED 145	28099X928 18	EURODOLLAR FUTURES 01OCT01	DEC02	1 000000		05JUN01 TO 02AUG01
	4,500,000 00		193 32	4,274 043 75	55,662 93	00 55,662 93
05JUN01	750,000 00	3 BUY LOT	220	709 106 25	12,511 53 S	00 S 12,511 53 S
02AUG01	3,750 000 00	15 BUY LOT	473	3,564 937 50	43,151 40 S	00 S 43 151 40 S
				3,564 937 50	43,151 40 S	
209	45,250,000 00	181 28FEB02	1,357 50	43,694,037 50	90 767 50	00 90 767 50
07DEC01	8,750,000 00	35 BUY LOT	539	8 402 187 50	64 487 50 S	00 S 64,487 50 S
11JAN02	36,500,000 00	146 BUY LOT	724	35 291,850 00	26,280 00 S	00 S 26,280 00 S
				35 291,850 00	26,280 00 S	
512	9,000 000 00	36 05APR02	270 00	8,702,100 00	-29 520 00	00 -29,520 00
11JAN02	9,000,000 00	36 BUY LOT	724	8 702,100 00	29 520 00 S	00 S -29 520 00 S
				8,702,100 00	29 520 00 S	
518		18 09APR02				11JAN02 TO 31JAN02

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL BASE - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DIS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
	4,500,000 00		135 00	4,347,650 00	-7 535 00	00 -7,535 00
31JAN02	2,000 000 00	8 BUY LOT	029	1,930 400 00	-1,460 00 S	00 S -1 460 00 S
11JAN02	2,500 000 00	10 BUY LOT	724	2,417 250 00	-6 075 00 S	00 S -6 075 00 S
				2 417 250 00	-6,075 00 S	
532	3,750,000 00	15 10APR02	117 50	3 619,500 00	-1,237 50	00 -1 237 50
31JAN02	3,750 000 00	15 BUY LOT	029	3 619,500 00	1,237 50 S	00 S -1,237 50 S
				3,619,500 00	-1 237 50 S	
562	3 750,000 00	15 12APR02	112 50	3 617 550 00	3,150 00	00 3 150 00
31JAN02	3,000,000 00	12 BUY LOT	029	2 895 600 00	960 00 S	00 S 960 00 S
13MAR02	750,000 00	3 BUY LOT	292	2,895,600 00	2,190 00 S	00 S 2,190 00 S
				721 950 00	2,190 00 S	
620	3 750 000 00	15 17APR02	112 50	3,609 750 00	15 825 00	00 15 825 00
13MAR02	3,750,000 00	15 BUY LOT	292	3 609 750 00	15 825 00 S	00 S 15,825 00 S
				3,609,750 00	15 825 00 S	
657	500 000 00	2 25APR02	15 00	481 300 00	3 085 00	00 3,085 00
13MAR02	500,000 00	2 BUY LOT	292	481 300 00	3,085 00 S	00 S 3,085 00 S
13MAR02	500,000 00	2 BUY LOT	292	481 300 00	3 085 00 S	00 S 3,085 00 S
				481,300 00	3,085 00 S	
653		2 25APR02				13MAR02 TO 13MAR02

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
	500,000 00		15 00	481,300 00	3,035 00	00	3,035 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
779	161 08MAY02			1,207 50	38,727,262 50	316,042 50	13MAR02 TO 04APR02
	40,250,000 00						00 316,042 50
13MAR02	52 BUY LOT	292			12,513,800 00	96,460 00 S	
	13,000,000 00				12,513,800 00	96,460 00 S	00 S 96,460 00 S
02APR02	74 BUY LOT	424			17,785,900 00	159,470 00 S	
	18,500,000 00				17,785,900 00	159,470 00 S	00 S 159,470 00 S
04APR02	35 BUY LOT	463			8,427,562 50	60,112 50 S	
	8,750,000 00				8,427,562 50	60,112 50 S	00 S 60,112 50 S
28099X928 TOTAL				3,530 82	111,554,493 75	449,275 43 S	00 449,275 43 S
				00	00	00	00
ED 142	28099X936 18 01OCT01	EURODOLLAR FUTURES	MAR03		1 000000		05JUN01 TO 02AUG01
	4,500,000 00		193 32	4,264,256 25	49,475 43	00	49,475 43
05JUN01	3 BUY LOT	218			707,943 75	11,011 53 S	
	750,000 00				707,943 75	11,011 53 S	00 S 11,011 53 S
02AUG01	15 BUY LOT	475			3,556,312 50	38,463 90 S	
	3,750,000 00				3,556,312 50	38,463 90 S	00 S 38,463 90 S
462	35 04APR02			262 50	8,360,187 50	15,487 50	07DEC01 TO 07DEC01
	8,750,000 00						00 15,487 50
07DEC01	35 BUY LOT	536			8,360,187 50	15,487 50 S	
	8,750,000 00				8,360,187 50	15,487 50 S	00 S 15,487 50 S
296	161 26JUN02			1,207 50	38,801,000 00	401,292 50	08MAY02 TO 08MAY02
	40,250,000 00						00 401,292 50
08MAY02	161 BUY LOT	778			38,801,000 00	401,292 50 S	
	40,250,000 00				38,801,000 00	401,292 50 S	00 S 401,292 50 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
28099X936 TOTAL				1,663 32	51,425,443 75	466,255 43 S	00 466,255 43 S
				00	00	00	00
ED 146	28099X944 15 01OCT01	EURODOLLAR FUTURES	JUN03		1 000000		02AUG01 TO 02AUG01
	3 750,000 00		161 10	3,546,750 00	36,026 40	00	36,026 40
02AUG01	15 BUY LOT	476			3,546,750 00	36,026 40 S	
	3 750,000 00				3,546,750 00	36,026 40 S	00 S 36,026 40 S
030	35 31JAN02			375 90	8,324,750 00	28,499 10	07DEC01 TO 07DEC01
	8,750,000 00						00 28,499 10
07DEC01	35 BUY LOT	537			8,324,750 00	28,499 10 S	
	8,750,000 00				8,324,750 00	28,499 10 S	00 S 28,499 10 S
28099X944 TOTAL				537 00	11,871,500 00	64,525 50 S	00 64,525 50 S
				00	00	00	00
ED 033	28099X951 35 31JAN02	EURODOLLAR FUTURES	SEP03		1 000000		07DEC01 TO 07DEC01
	8 750 000 00		375 90	8,298,500 00	25,436 60	00	25,436 60
07DEC01	35 BUY LOT	538			8,298,500 00	25,436 60 S	
	8,750,000 00				8,298,500 00	25,436 60 S	00 S 25,436 60 S
ED 461	280993999 1 01AUG01	EURODOLLAR FUTURES	JUN02		1 000000		05JUN01 TO 05JUN01
	250,000 00		10 74	238,050 00	1,564 26	00	1,564 26
05JUN01	1 BUY LOT	219			238,050 00	1,564 26 S	
	250,000 00				238,050 00	1,564 26 S	00 S 1,564 26 S
713	2 29AUG01				1 000000		05JUN01 TO 05JUN01

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE SII DATE	DESCRIPTION LOCAL - NOTIONAL - PROFITS	(CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE CN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
	500,000 00		21 48	476,100 00	4,753 52	00	4,753 52
05JUN01	2 BUY LOT	219		476,100 00	4,753 52 S		
	500 000 00			476,100 00	4,753 52 S	00 S	4,753 52 S
280993999 TOTAL							
			32 22 00	714,150 00 00	6,317 78 S 00	00 00	6,317 78 S 00
SRC 050	334795958 27	INTEREST RATE SWAP 23MAY02	1 000000			09APR02 TO 29APR02	
	2,700 000 00		202 50	2,733,187 50	44,235 00	00	44,235 00
09APR02	9 BUY LOT	517		900,562 50	25,245 00 S		
	900 000 00			900,562 50	25,245 00 S	00 S	25,245 00 S
29APR02	18 BUY LOT	667		1,832,625 00	18,990 00 S		
	1,800,000 00			1,832,625 00	18,990 00 S	00 S	18,990 00 S
MB Y 384	62699E980 3	MUNICIPAL BOND 10JUL01	1 000000			07JUN01 TO 07JUN01	
	5,000 00		32 22	510,406 25	688 47	00	-688 47
07JUN01	5 BUY LOT	236		510,406 25	-688 47 S		
	5 000 00			510,406 25	-688 47 S	00 S	-688 47 S
US 426	93599X943 3	U S TREAS BONDS 24JUN01	1 000000			11MAY01 TO 11MAY01	
	500 000 00		32 22	297,023 44	12,975 59	00	12,975 59
11MAY01	5 BUY LOT	716		297,023 44	12,975 59 S		
	500 000 00			297,023 44	12,975 59 S	00 S	12,975 59 S
556	6 13AUG01		1 000000			11MAY01 TO 11MAY01	
	600 000 00		64 44	594,046 88	31,388 68	00	31,388 68
11MAY01	6 BUY LOT	716		594,046 88	31,388 68 S		
	600 000 00			594,046 88	31,388 68 S	00 S	31,388 68 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE SII DATE	DESCRIPTION LOCAL - NOTIONAL - PROFITS	(CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE CN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
669	16 23AUG01		1 000000			14MAY01 TO 05JUN01	
	1,400 000 00		150 36	1,406,343 75	67,443 39	00	67,443 39
05JUN01	10 BUY LOT	216		1,010,312 50	42,392 60 S		
	1,000,000 00			1,010,312 50	42,392 60 S	00 S	42,392 60 S
14MAY01	6 BUY LOT	729		396,031 25	25,050 79 S		
	600 000 00			396,031 25	25,050 79 S	00 S	25,050 79 S
749	18 05SEP01		1 000000			05JUN01 TO 07JUN01	
	1,800,000 00		193 32	1,819,062 50	66,244 18	00	66,244 18
05JUN01	16 BUY LOT	216		1,414,437 50	51,912 14 S		
	1,400 000 00			1,414,437 50	51,912 14 S	00 S	51,912 14 S
07JUN01	6 BUY LOT	233		404,625 00	14,332 04 S		
	600 000 00			404,625 00	14,332 04 S	00 S	14,332 04 S
759	13 07SEP01		1 000000			07JUN01 TO 07JUN01	
	1,500 000 00		139 62	1,315,031 25	64,454 13	00	64,454 13
07JUN01	13 BUY LOT	233		1,315,031 25	64,454 13 S		
	1,500 000 00			1,315,031 25	64,454 13 S	00 S	64,454 13 S
93599X943 TOTAL							
			579 96 00	5,431,507 82 00	242,505 97 S 00	00 00	242,505 97 S 00
1Y 580	93599X950 4	U S TREAS NOTES 15AUG01	1 000000			04JUN01 TO 04JUN01	
	400 000 00		36 00	413,187 50	10,776 50	00	10,776 50
04JUN01	4 BUY LOT	129		413,187 50	10,776 50 S		
	400 000 00			413,187 50	10,776 50 S	00 S	10,776 50 S
458	16 20AUG01		1 000000			23MAY01 TO 04JUN01	
	1,400 000 00		150 36	1,440,296 87	53,615 27	00	53,615 27

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
						BASE CURR GN/LS NET BASE FUTURE GN/LS
(CONTINUED)						
USD - US DOLLAR						
23MAY01	10	BUY LOT	011	1,027,109 37	39,970 73 S	
	1,000,000 00			1,027,109 37	39,970 73 S	00 S 39,970 73 S
04JUN01	4	BUY LOT	140	413,187 50	13,644 54 S	
	400,000 00			413,187 50	13,644 54 S	00 S 13,644 54 S
694	63	27AUG01		1 000000		04JUN01 TO 24AUG01
	6,300,000 00		676 62	6,208,531 25	468,792 13	00 468,792 13
04JUN01	22	BUY LOT	140	2,272,531 25	59,232 47 S	
	2,200,000 00			2,272,531 25	59,232 47 S	00 S 59,232 47 S
24AUG01	41	BUY LOT	683	3,936,000 00	409,559 66 S	
	4,100,000 00			3,936,000 00	409,559 66 S	00 S 409,559 66 S
748	11	05SEP01		1 000000		04JUN01 TO 04JUN01
	1,100,000 00		110 00	1,136,265 63	33,749 37	00 33,749 37
04JUN01	11	BUY LOT	131	1,136,265 63	33,749 37 S	
	1,100,000 00			1,136,265 63	33,749 37 S	00 S 33,749 37 S
24AUG01	69	BUY LOT	683	6,624,000 00	715,133 94 S	
	6,900,000 00			6,624,000 00	715,133 94 S	00 S 715,133 94 S
750	69	05SEP01		1 000000		24AUG01 TO 24AUG01
	6,900,000 00		741 06	6,624,000 00	715,133 94	00 715,133 94
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
93599X950 TOTAL						
			1,714 04	15,822,281 25	1,282,067 21 S	00 1,282,067 21 S
			00	00	00	00
US 483	93799E943 68	U S TREAS BONDS 04DEC01	FUTUDECO1 730 32	1 000000		24JUL01 TO 20SEP01
	6,800,000 00			7,082,601 55	67,293 13	00 67,293 13
20SEP01	14	BUY LOT	098	1,448,562 50	23,474 64 S	
	1,400,000 00			1,448,562 50	23,474 64 S	00 S 23,474 64 S
24JUL01	3	BUY LOT	427	307,851 56	7,584 97 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
						BASE CURR GN/LS NET BASE FUTURE GN/LS
(CONTINUED)						
USD - US DOLLAR						
13AUG01	300,000 00			307,851 56	7,584 97 S	00 S 7,584 97 S
	600,000 00	6	BUY LOT 557	620,953 12	9,919 94 S	00 S 9,919 94 S
23AUG01	1,400,000 00	14	BUY LOT 670	1,463,218 75	8,818 39 S	00 S 8,818 39 S
05SEP01	1,800,000 00	18	BUY LOT 747	1,872,140 62	20,478 56 S	00 S 20,478 56 S
07SEP01	1,300,000 00	13	BUY LOT 760	1,369,875 00	-2,983 37 S	00 S -2,983 37 S
490	15	06DEC01		1 000000		01OCT01 TO 01OCT01
	1,300,000 00		133 12	1,378,406 25	-35,476 87	00 -35,476 87
01OCT01	13	BUY LOT	144	1,378,406 25	-35,476 87 S	00 S -35,476 87 S
	1,300,000 00			1,378,406 25	-35,476 87 S	
93799E943 TOTAL						
			863 44	8,461,007 80	31,816 26 S	00 31,816 26 S
			00	00	00	00
TY 477	93799J967 13	U S TREAS NOTES 30NOV01	10YRDECO1 130 00	1 000000		05SEP01 TO 08NOV01
	1,300,000 00			1,383,546 88	21,135 62	00 21,135 62
08NOV01	2	BUY LOT	398	222,531 25	-6,426 25 S	00 S -6,426 25 S
	200,000 00			222,531 25	-6,426 25 S	
05SEP01	11	BUY LOT	744	1,161,015 63	27,561 87 S	00 S 27,561 87 S
	1,100,000 00			1,161,015 63	27,561 87 S	
15AUG01	4	BUY LOT	581	421,031 25	11,182 75 S	00 S 11,182 75 S
	400,000 00			421,031 25	11,182 75 S	
20AUG01	14	BUY LOT	659	1,484,218 75	28,505 89 S	00 S 28,505 89 S
	1,400,000 00			1,484,218 75	28,505 89 S	
05SEP01	69	BUY LOT	745	7,282,734 38	172,837 06 S	00 S 172,837 06 S
	6,900,000 00			7,282,734 38	172,837 06 S	
478	4	30NOV01		1 000000		15AUG01 TO 15AUG01
	400,000 00		36 00	421,031 25	11,182 75	00 11,182 75
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRUS	NET BASE FUTURE CN/LS
(CONTINUED) USD - US DOLLAR								
479	83 8,300,000.00	30NOV01		891.42	1,000,000	201,342.95	20AUG01 TO 05SEP01	201,342.95
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
93799J967 TOTAL				1,057.42	10,571,531.26	233,661.32 S		233,661.32 S
US 564	93799P910 24 2,400,000.00	U S TREAS BOND 11DEC01	FUTUMAR02	257.76	1,000,000	87,257.76	04JUL01 TO 04DEC01	-87,257.76
04DEC01	24 2,400,000.00	BUY LOT	482			-87,257.76 S		-87,257.76 S
202	44 4,400,000.00	27FEB02		330.00	1,000,000	-3,080.00	04JUL01 TO 04DEC01	-3,080.00
04DEC01	44 4,400,000.00	BUY LOT	482			-3,080.00 S		-3,080.00 S
06DEC01	13 1,300,000.00	BUY LOT	489			22,246.25 S		22,246.25 S
204	13 1,300,000.00	27FEB02		97.50	1,000,000	22,246.25	06JUL01 TO 06DEC01	22,246.25
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
93799P930 TOTAL				685.26	8,405,906.25	68,091.51 S		68,091.51 S
TY 182	93899Y971 18 1,300,000.00	U S TREAS NOTES 25FEB02	10YRMAR02		1,000,000		30NOV01 TO 20FEB02	

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRUS	NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR								
	14 1,400,000.00	20FEB02	BUY LOT 160	135.00	1,925,250.00	4,240.00		6,240.00
30NOV01	4 400,000.00	BUY LOT	481			4,051.25 S		4,051.25 S
30NOV01	13 1,300,000.00	BUY LOT	476			2,188.75 S		2,188.75 S
	13 1,300,000.00	25FEB02		97.50	1,000,000	7,113.43	30NOV01 TO 30NOV01	7,113.43
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
267	83 8,300,000.00	06MAR02		422.50	1,000,000	-63,520.98	30NOV01 TO 30NOV01	-63,520.98
30NOV01	83 8,300,000.00	BUY LOT	480			-63,520.98 S		-63,520.98 S
93899Y971 TOTAL				855.00	12,174,000.05	-50,167.55 S		50,167.55 S
US 363	94099C992 13 3,300,000.00	U S TREAS BOND 22MAR02	FUTUJUN02	247.50	1,000,000	-150,036.55	27FEB02 TO 27FEB02	-150,036.55
27FEB02	53 3,300,000.00	BUY LOT	203			-150,036.55 S		-150,036.55 S
022	13 1,300,000.00	22MAY02		97.50	1,000,000	14,417.81	27FEB02 TO 27FEB02	14,417.81
27FEB02	13 1,300,000.00	BUY LOT	205			14,417.81 S		14,417.81 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GM/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
(CONTINUED) USD - US DOLLAR							
029	19 1,900,000 00	23MAY02		142 50	1,932,773 43	9,240 32	27FEB02 TO 05APR02 00 9,240 32
27FEB02	11 1,100,000 00	BUY LOT	203		1,131,023 43	-6,699 68 S	00 S -6,699 68 S
05APR02	8 800,000 00	BUY LOT	514		801,750 00	15,940 00 S	00 S 15,940 00 S
94099G992 TOTAL				487 50 00	6,662,507 79 00	-155,214 04 S 00	00 -155,214 04 S 00
FV 097	94099Y944 68 6,800,000 00	U S TREAS NOTES 5YR JUN02 31MAY02		510 00	7,163,375 00	123,802 50	17APR02 TO 17APR02 00 123,802 50
17APR02	68 6,800,000 00	BUY LOT	616		7,163,375 00	123,802 50 S	00 S 123,802 50 S
94099Y944 TOTAL				1,665 00 00	23,604,937 50 00	197,585 00 S 00	00 197,585 00 S 00
128	154 15,400,000 00	06JUN02		1,155 00	16,441,562 50	73,782 50	17APR02 TO 23MAY02 00 73,782 50
23MAY02	132 13,200,000 00	BUY LOT	027		14,124,000 00	32,010 00 S	00 S 32,010 00 S
17APR02	22 2,200,000 00	BUY LOT	616		2,317,562 50	41,772 50 S	00 S 41,772 50 S
94099Y944 TOTAL				1,665 00 00	23,604,937 50 00	197,585 00 S 00	00 197,585 00 S 00
TY 621	94099Y977 70 7,000,000 00	U S TREAS NOTES 10YR JUN02 17APR02		525 00	7,325,390 59	-25,134 34	06MAR02 TO 06MAR02 00 -25,134 34
06MAR02	70 7,000,000 00	BUY LOT	268		7,325,390 59	-25,134 34 S	00 S -25,134 34 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GM/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
(CONTINUED) USD - US DOLLAR							
649	13 1,300,000 00	25APR02		97 50	1,377,796 88	-5,988 13	25FEB02 TO 25FEB02 00 -5,988 13
25FEB02	13 1,300,000 00	BUY LOT	187		1,377,796 88	-5,988 13 S	00 S -5,988 13 S
25FEB02	18 1,800,000 00	BUY LOT	183		1,907,718 75	-8,291 25 S	00 S -8,291 25 S
06MAR02	6 600,000 00	BUY LOT	268		627,890 62	5,251 88 S	00 S 5,251 88 S
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
650	18 1,800,000 00	25APR02		135 00	1,907,718 75	-8,291 25	25FEB02 TO 25FEB02 00 -8,291 25
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
654	6 600,000 00	25APR02		45 00	627,890 62	5,251 88	06MAR02 TO 06MAR02 00 5,251 88
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
021	36 3,600,000 00	22MAY02		270 00	3,746,742 19	68,987 81	06MAR02 TO 09APR02 00 68,987 81
06MAR02	7 700,000 00	BUY LOT	268		732,539 06	9,408 44 S	00 S 9,408 44 S
08APR02	20 2,000,000 00	BUY LOT	491		2,077,500 00	42,350 00 S	00 S 42,350 00 S
09APR02	9 900,000 00	BUY LOT	519		936,703 13	17,229 37 S	00 S 17,229 37 S
94099Y977 TOTAL				1,072 50 00	14,985,539 03 00	34,825 97 S 00	00 34,825 97 S 00

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS	BASE CURR CN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE CN/LS
(CONTINUED) USD - US DOLLAR								
TY 359	94199P975 42	28 JUN02	U S TREAS NOTE'S 10YRSEP02	1 000000			25APR02 TO 22MAY02	
	4 200 000 00		315 00	4 393,078 12	102 575 63	00		102 575 63
22MAY02	3 600 000 00	36	BUY LOT 020	3 767 625 00	85 792 50 S	00 S		85 792 50 S
25APR02	600 000 00	6	BUY LOT 655	3 767 625 00	85 792 50 S	00 S		85 792 50 S
25APR02	600 000 00	6	BUY LOT 655	625,453 12	16 783 13 S	00 S		16,783 13 S
25APR02	1,800 000 00	18	BUY LOT 647	625,453 12	16 783 13 S	00 S		16,783 13 S
25APR02	1 300 000 00	13	BUY LOT 648	1 876 359 37	50 349 38 S	00 S		50 349 38 S
				1 876 359 37	50 349 38 S	00 S		50 349 38 S
				1 355 148 43	36,363 45 S	00 S		36 363 45 S
				1 355 148 43	36 363 45 S	00 S		36 363 45 S
560	1 800 000 00	18	28JUN02	1 000000			25APR02 TO 25APR02	
				135 00	1,876 359 37	50 349 38	00	50 349 38
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
341	1 300 000 00	13	28JUN02	1 000000			25APR02 TO 25APR02	
				97 50	1 355 148 43	36,363 45	00	36,363 45
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
94199P975 TOTAL			547 50	7 624,585 92	189 288 46 S	00	189 288 46 S	00
			00	00	00	00	00	00
US 028	94299C924 13	23MAY02	U S TREAS BOND'S FUTUREP02	1 000000			22MAY02 TO 22MAY02	
	1 300,000 00		97 50	1 307 312 50	7 215 00	00		7 215 00
22MAY02	1 300 000 00	13	BUY LOT 025	1 307,312 50	7 215 00 S	00 S		7 215 00 S
				1 307,312 50	7 215 00 S	00 S		7 215 00 S
FV 362	94299H955 40	28 JUN02	U S TREAS NOTE'S 5YR SEP02	1 000000			06JUN02 TO 06JUN02	
	6 000 000 00		450 00	4 353 437 50	77 362 50	00		77,362 50

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS	BASE CURR CN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE CN/LS
(CONTINUED) USD - US DOLLAR								
06JUN02	6,000 000 00	60	BUY LOT 129	6,353 437 50	77,362 50 S	00 S		77 362 50 S
USD TOTAL								
	2,015							
	323 903,000 00		16 904 92	321,101 167 17	00 LT	00 LT		00 LT
					3,123 424	79 ST	00 ST	3,123,424 79 ST
					00 S3	00 S3	00 S3	00 S3
					00 5Y	00 5Y	00 5Y	00 5Y
SELL TO CLOSE TOTAL								
	2 299							
	354 603,000 00		19 958 00	354,151 518 00	00 LT	00 LT		00 LT
					3,335 066	62 ST	00 ST	3 335 066 62 ST
					00 S3	00 S3	00 S3	00 S3
					00 5Y	00 5Y	00 5Y	00 5Y

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS
FUTURES						
BUY TO CLOSE						
JPY - JAPANESE YEN						
JCB 649	99X029997 1	JAPAN GOVT BONDS 17AUG01	10YSEP01 8,000 00 66 47	120 354996 139,320,000 00 1,134,481 50	-1,158,000 00 -9,621 54	22MAY01 TO 22MAY01
	100,000,000 00					00 -9,621 54
	22MAY01 1	BUY LOT 799		139,320,000 00 1,134,481 50	-1,158,000 00 S -9,621 54 S	00 S -9,621 54 S
	100,000,000 00					
JPY TOTAL						
	1		8,000 00 66 47	139,320,000 00 1,134,481 50	00 LT 00 LT -1,158,000 00 ST -9,621 54 ST	00 LT 00 LT
	100,000,000 00				00 ST 00 ST 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3	00 LT 00 LT -9,621 54 ST 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3
USD - US DOLLAR						
FV 041	93599X984 14	U S TREAS NOTES 13SEP01	5YR SEP01 144 00	1 000000 1,645,234 38	76,909 62	29MAY01 TO 30MAY01
	1,600,000 00					00 -76,909 62
	29MAY01 9	BUY LOT 058		925,875 00 925,875 00	-42,831 00 S -42,831 00 S	00 S -42,831 00 S
	900,000 00					
	30MAY01 7	BUY LOT 065		719,359 38 719,359 38	-34,078 62 S -34,078 62 S	00 S -34,078 62 S
	700,000 00					
	04JUN01 13	BUY LOT 142		1,343,265 63 1,343,265 63	-55,989 37 S -55,989 37 S	00 S -55,989 37 S
	1,300,000 00					
	04JUN01 23	BUY LOT 138		2,376,546 88 2,376,546 88	-99,063 64 S -99,063 64 S	00 S -99,063 64 S
	2,300,000 00					
	043 13	13SEP01		1 000000		04JUN01 TO 04JUN01

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS
(CONTINUED)						
USD - US DOLLAR						
	1,300,000 00		130 00	1,343,265 63	-55,989 37	00 -55,989 37
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
045	23	13SEP01		1 000000		04JUN01 TO 04JUN01
	2,300,000 00		235 52	2,376,546 88	-99,063 64	00 -99,063 64
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
93599X984 TOTAL						
			509 52 00	5,365,046 89 00	-231,962 63 S 00	00 231,962 63 S 00
FV 399	93799H995 5	U S TREAS NOTES 08NOV01	5YR DEC01 50 00	1 000000 536,015 63	-13,253 12	13SEP01 TO 13SEP01
	500,000 00					00 -13,253 12
	13SEP01 5	BUY LOT 044		536,015 63 536,015 63	-13,253 12 S -13,253 12 S	00 S -13,253 12 S
	500,000 00					
	400 5	09NOV01		1 000000		13SEP01 TO 13SEP01
	500,000 00		45 00	536,015 63	-14,029 37	00 -14,029 37
	13SEP01 5	BUY LOT 042		536,015 63 536,015 63	-14,029 37 S -14,029 37 S	00 S -14,029 37 S
	500,000 00					
	429 7	16NOV01		1 000000		13SEP01 TO 13SEP01
	700,000 00		71 68	750,421 88	1,787 70	00 1,787 70
	13SEP01 7	BUY LOT 046		750,421 88 750,421 88	1,787 70 S 1,787 70 S	00 S 1,787 70 S
	700,000 00					
	452 8	27NOV01		1 000000		13SEP01 TO 13SEP01
	800,000 00		80 00	857,625 00	9,545 00	00 9,545 00
	13SEP01 8	BUY LOT 044		857,625 00	9,545 00 S	00 9,545 00 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE CM/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CM/LS
(CONTINUED)				USD - US DOLLAR		
	800 000 00			857 625 00	9,545 00 S	00 S 9 545 00 S
					1 000000	13SEP01 TO 13SEP01
462	1,100,000 00	11 29NOV01	99 00	1 179,234 37	-5 083 38	00 -5,083 38
13SEP01	1,100 000 00	11 BUY LOT	042	1,179 234 37	5 083 38 S	00 S -5,083 38 S
13SEP01	1,600,000 00	16 BUY LOT	044	1 715 250 00	-7,413 84 S	00 S -7 413 84 S
					1 000000	13SEP01 TO 13SEP01
463	1,600 000 00	16 29NOV01	163 84	1,715 250 00	-7 413 84	00 -7,413 84
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
937988995 TOTAL				509 52 00	5,574 562 51 00	28,447 01 S 00 -28 447 01 S 00
FV 180	94099E930 5 25FEB02	U S TRFAS NOTES 5YR MAR02	37 50	544,375 00	7 775 00	09NOV01 TO 09NOV01 7 775 00
09NOV01	500 000 00	5 BUY LOT	401	544 375 00	7 775 00 S	00 S 7 775 00 S
27NOV01	800 000 00	8 BUY LOT	453	838,312 50	-20 247 50 S	00 S 20 247 50 S
16NOV01	700 000 00	7 BUY LOT	421	740,687 50	-10 552 50 S	00 S 10,552 50 S
					1 000000	27NOV01 TO 27NOV01
184	800 000 00	8 25FEB02	40 00	838,312 50	-20 247 50	00 -20 247 50
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
					1 000000	16NOV01 TO 16NOV01
190	7 25FEB02					

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE CM/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CM/LS
(CONTINUED)				USD - US DOLLAR		
	700 000 00		52 50	740,687 50	-10,552 50	00 -10,552 50
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
94099E930 TOTAL				150 00 00	2 123,375 00 00	-23 025 00 S 00 -23,025 00 S 00
FV 617	94099Y944 8 17APR02	U S TREAS NOTES 5YR JUN02	60 00	851 062 50	8 252 50	25FEB02 TO 25FEB02 8 252 50
25FEB02	800 000 00	8 BUY LOT	185	851 062 50	8 252 50 S	00 S 8 252 50 S
25FEB02	700,000 00	7 BUY LOT	189	744 679 68	7 220 93 S	00 S 7 220 93 S
25FEB02	500 000 00	5 BUY LOT	181	531,914 06	5 157 81 S	00 S 5,157 81 S
					1 000000	25FEB02 TO 25FEB02
622	700,000 00	7 17APR02	52 50	744 679 68	7 220 93	00 7 220 93
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
					1 000000	25FEB02 TO 25FEB02
623	500 000 00	5 17APR02	57 50	531 914 06	5 157 81	00 5,157 81
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
94099Y944 TOTAL				150 00 00	2,127 656 24 00	20 631 24 S 00 20,631 24 S 00

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX	RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
USD - US DOLLAR									
USD TOTAL									
	144			1,319 04	15,190 640 64	-262.803			
14,400,000 00						00 LT 40 ST 00 S3 00 5Y		00 LT 00 ST 00 S3 00 5Y	262,803 40 ST 00 S3 00 5Y
BUY TO CLOSE TOTAL									
	145			1,385 51	16,325,122 14	-272 424			
114,400,000 00						00 LT 94 ST 00 S3 00 5Y		00 LT 00 ST 00 S3 00 5Y	-272,424 94 ST 00 S3 00 5Y

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	CORPORATE BONDS	-373,500 00 -245,934 02	-50,567 83	-296,501 85
	FIXED INCOME TOTAL	-373,500 00 -245,934 02	-50,567 83	-296,501 85
	CURRENCY TOTAL	-373,500 00 -245,934 02	-50,567 83	-296,501 85

CAD USD	CANADIAN DOLLAR 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	-373,500.00 -245,934.02 =====	-50,567.83 =====	296,501.85 =====
	FIXED INCOME TOTAL	373,500.00 245,934.02	50,567.83	-296,501.85
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	-2,290.23	2,290.23
	CURRENCY TRADES FORWARDS	00 00	-6,322.47	6,322.47
	MISCELLANEOUS DISBURSEMENT	00 00 =====	1.47 =====	1.47 =====
	FOREIGN CASH TOTAL	00 00	8,411.23	8,411.23
	CURRENCY TOTAL	373,500.00 245,934.02 =====	-59,179.06 =====	-305,115.08 =====

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	341,704.25 309,203.13 =====	541,930.24 =====	851,133.37 =====
	FIXED INCOME TOTAL	341,704.25 309,203.13	541,930.24	851,133.37
	CURRENCY TOTAL	341,704.25 309,203.13 =====	541,930.24 =====	851,133.37 =====

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	- 62	- 62
EQUITY TOTAL				
		00 00	- 62	- 62
FIXED INCOME				
	GOVERNMENT ISSUES	-56,842 60 -49,532 40	-285,650 76	-335,183 16
FIXED INCOME TOTAL				
		-56,842 60 -49,532 40	-285 650 76	-335,183 16
CURRENCY TOTAL				
		-56,842 60 -49,532 40	-285,651 38	-335,183 78

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	- 62	- 62
EQUITY TOTAL				
		00 00	- 62	- 62
FIXED INCOME				
	GOVERNMENT ISSUES	284,861 65 259,670 73	256,279 48	515,950 21
FIXED INCOME TOTAL				
		284,861 65 259,670 73	256,279 48	- 515,950 21
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	18,652 75	18,652 75
	CURRENCY TRADES SPOTS	00 00	3,398 88	3,398 88
	CURRENCY TRADES FORWARDS	00 00	9,372 64	9,372 64
FOREIGN CASH TOTAL				
		00 00	31,424 27	31,424 27
CURRENCY TOTAL				
		284,861 65 259,670 73	287,703 13	547,373 86

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	BUYS TO COVER	43,596.66 62,695.97	2,325.79	65,021.76
	CORPORATE BONDS	64,493.74 92,785.48	00	92,785.48
FIXED INCOME TOTAL		108,090.40 155,481.45	2,325.79	157,807.24
CURRENCY TOTAL		108,090.40 155,481.45	2,325.79	157,807.24

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	1.18	1.18
EQUITY TOTAL		00 00	-1.18	1.18
FIXED INCOME				
	BUYS TO COVER	-136,682.38 -196,056.21	-1,007.69	-197,043.90
	CORPORATE BONDS	00 00	-3,799.01	5,799.01
FIXED INCOME TOTAL		-136,682.38 -196,056.21	-4,806.70	-200,842.91
CURRENCY TOTAL		-136,682.38 -196,056.21	-4,807.88	-200,844.09

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	NON-SECY ASSET-STOCK	00 00	-1 18	-1 18
EQUITY TOTAL				
		00 00	-1 18	-1 18
FIXED INCOME				
	BUYS TO COVER	-93,085 72 -133,340 24	1,318 10	-132,022 14
	CORPORATE BONDS	64,493 74 92,785 48	-3,799 01	88,986 47
FIXED INCOME TOTAL				
		-28,591 98 -40,554 76	-2,480 91	43,035 67
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	2,100 45	2,100 45
	CURRENCY TRADES SPOTS	00 00	10,564 03	10,564 03
	CURRENCY TRADES FORWARDS	00 00	11,706 85	11,706 85
	MISCELLANEOUS DISBURSEMEN	00 00	-1 32	-1 32
FOREIGN CASH TOTAL				
		00 00	24,370 01	24,370 01
CURRENCY TOTAL				

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-28,591 98 -40,554 76	21,887 92	-18,666 84

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-62 57	-62 57
	CURRENCY TRADES SPOTS	00 00	616 10	-616 10
	CURRENCY TRADES FORWARDS	00 00	96 34	-96 34
	MISCELLANEOUS RECEIPT	00 00	01	01
	MISCELLANEOUS DISBURSMENT	00 00	-691 29	-691 29
	FOREIGN CASH TOTAL	00 00	-1,466 29	1 466 29
	CURRENCY TOTAL	00 00	-1 466 29	-1,466 29

NZD USD	NEW ZEALAND DOLLAR US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	-5 20	5 20
	FOREIGN CASH TOTAL	00	-5 20	-5 20
	CURRENCY TOTAL	00	-5 20	-5 20

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	PREFERRED STOCK	31,732 33	00	31,732 33
	MUTUAL FUNDS	1,146,405 09	00	1,146,405 09
	EQUITY TOTAL	1,178,137 42	00	1,178,137 42
FIXED INCOME				
	BUYS TO COVER	10,567 12	00	10,567 12
	GNMA I	583,092 08	00	583,092 08
	GNMA II	468,703 13	00	468,703 13
	FNMA	1,154,234 97	00	1,154,234 97
	FHLMC	153,707 79	00	153,707 79
	CREDIT CARD RCVEABLE	199,306 64	00	199,306 64
	CMO	117,449 54	00	117,449 54
	GOVERNMENT ISSUES	771,643 74	00	771,643 74
	MUNICIPALS	81,200 00	00	81,200 00
	CORPORATE BONDS	267,917 16	00	267,917 16
	NON-SECURITY ASSETS	1,046 25	00	1,046 25

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
	FIXED INCOME TOTAL	3,808,868 42	00	3,808,868 42
CASH EQUIV				
	SHORT TERMS	232,063 20	00	232,063 20
	GOVERNMENT ISSUES	72,174 35	00	72,174 35
	CASH EQUIV TOTAL	304,237 55	00	304,237 55
	CURRENCY TOTAL	5,291,243 39	00	5,291,243 39

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	PREFERRED STOCK	00	00	00
	MUTUAL FUNDS	-181,277 07	00	-181,277 07
	EQUITY TOTAL	-181,277 07	00	-181,277 07
FIXED INCOME				
	BUYS TO COVER	-98,100 00	00	-98,100 00
	BUYS TO COVER	-218,189 16	00	-218,189 16
	GNMA I	167,884 90	00	167,884 90
	GNMA II	-206,734 37	00	-206,734 37
	FNMA	-250,515 40	00	-250,515 40
	FIRML	-28,349 32	00	-28,349 32
	CMO	-2,903 45	00	-2,903 45
	OTHER ASSET BACKED	-1,762 46	00	-1,762 46
	GOVERNMENT ISSUES	-659,549 74	00	-659,549 74
	CORPORATE BONDS	-263,528 46	00	-263,528 46
	FIXED INCOME TOTAL	1,897,517 26	00	1,897,517 26
	CURRENCY TOTAL			

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
		-2,078,794 33	00	-2,078,794 33

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	PREFERRED STOCK	31 732 33	00	31,732 33
	MUTUAL FUNDS	965 128 02	00	965,128 02
	EQUITY TOTAL	996 860 35	00	996,860 35
FIXED INCOME				
	BUYS TO COVER	-98,100 00	00	-98,100 00
	BUYS TO COVER	-207,622 04	00	-207,622 04
	GNMA I	415 207 18	00	415,207 18
	GNMA II	261,968 74	00	261,968 74
	FNMA	903,719 57	00	903,719 57
	FHLMC	125 358 47	00	125,358 47
	CREDIT CARD RECEIVABLE	199,306 64	00	199,306 64
	CMO	114 546 09	00	114,546 09
	OTHER ASSET BACKED	-1,762 46	00	-1,762 46
	GOVERNMENT ISSUES	112 094 00	00	112,094 00
	MUNICIPALS	81,200 00	00	81,200 00

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
	CORPORATE BONDS	4 388 70	00	4,388 70
	NON-SECURITY ASSETS	1,046 25	00	1,046 25
	FIXED INCOME TOTAL	1,911 351 16	00	1,911,351 16
CASH EQUIV				
	SHORT TERMS	232,063 20	00	232,063 20
	GOVERNMENT ISSUES	72,174 35	00	72,174 35
	CASH EQUIV TOTAL	304,237 55	00	304,237 55
	CURRENCY TOTAL	3,212,449 06	00	3,212,449 06

FUND GAIN/LOSS TOTALS	BASE SEI GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS			
EQUITY			
PREFERRED STOCK	51,732.33	00	51,732.33
MUTUAL FUNDS	1,146,405.09	00	1,146,405.09
EQUITY TOTAL	1,178,137.42	00	1,178,137.42
FIXED INCOME			
BUYS TO COVER	75,263.09	7,325.79	75,588.88
GNMA I	583,092.08	00	583,092.08
GNMA II	468,703.13	00	468,703.13
FNMA	1,154,234.97	00	1,154,234.97
FHMM	153,707.79	00	153,707.79
CREDIT CARD RECEIVABLE	199,306.64	00	199,306.64
CMO	117,449.54	00	117,449.54
GOVERNMENT ISSUES	1,080,846.87	541,930.24	1,622,777.11
MUNICIPALS	81,200.00	00	81,200.00
CORPORATE BONDS	360,702.64	00	360,702.64
NON-SECURITY ASSETS	1,046.25	00	1,046.25

FUND GAIN/LOSS TOTALS	BASE SEI GAIN	BASE CURR GAIN	BASE TOTAL GAIN
FIXED INCOME TOTAL	4,273,453.00	544,256.03	4,817,809.03
CASH EQUITY			
SHORT TERMS	232,063.20	00	232,063.20
GOVERNMENT ISSUES	72,174.35	00	72,174.35
CASH EQUITY TOTAL	304,237.55	00	304,237.55
CURRENTLY TOTAL	5,755,927.97	544,256.03	6,300,184.00

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
PREFERRED STOCK	00	00	00
MUTUAL FUNDS	-181,277 07	00	-181,277 07
NON-SECY ASSET-STOCK	00	-1 80	-1 80
EQUITY TOTAL	-181,277 07	-1 80	-181,278 87
FIXED INCOME			
BUYS TO COVER	-512,325 37	-1,007 69	-513,333 06
GNMA I	-167,884 90	00	-167,884 90
GNMA II	-206,734 37	00	-206,734 37
FNMA	-250,515 40	00	-250,515 40
FHLMC	-28,349 32	00	-28,349 32
CNO	-2,903 45	00	-2,903 45
OTHER ASSET BACKED	-1 762 46	00	-1,762 46
GOVERNMENT ISSUES	-709 082 14	-285,650 76	-994,732 90
CORPORATE BONDS	-509,462 48	54,366 84	-563,829 32
FIXED INCOME TOTAL	-2,389,019 89	-341,025 29	-2 730,045 18
CURRENCY TOTAL			

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
	-2,570,296 96	-341,027 09	-2,911,324 05

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
PREFERRED STOCK	31,732 33	00	31,732 33
MUTUAL FUNDS	965,128 02	00	965,128 02
NON-SECY ASSET-STOCK	00	-1 80	-1 80
EQUITY TOTAL	996 860 35	-1 80	996 858 55
FIXED INCOME			
BUYS TO COVER	-439 062 28	1,318 10	-437,744 18
GNMA I	415 207 18	00	415,207 18
GNMA II	261 968 76	00	261 968 76
FNMA	903 719 57	00	903,719 57
FILMC	125,358 47	00	125,358 47
CREDIT CARD RECEIVABLE	199 306 64	00	199 306 64
CMO	114 546 09	00	114,546 09
OTHER ASSET BACKED	-1 762 46	00	-1 762 46
GOVERNMENT ISSUES	571,764 73	256 279 48	628,044 21
MUNICIPALS	81 200 00	00	81,200 00

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
CORPORATE BONDS	-148 759 84	-54,366 84	-203,126 68
NON-SECURITY ASSETS	1,046 25	00	1 046 25
FIXED INCOME TOTAL	1,894 533 11	203,250 74	2,087,763 85
CASH EQUIV			
SHORT TERMS	232,063 70	00	232,063 70
GOVERNMENT ISSUES	77,174 35	00	77 174 35
CASH EQUIV TOTAL	304,237 55	00	304,237 55
FOREIGN CASH			
SECURITY SETTLEMENTS	00	20,690 63	20,690 63
CURRENCY TRADES SPOTS	00	11,051 38	11,051 38
CURRENCY TRADES FORWARDS	00	14,660 68	14,660 68
MISCELLANEOUS RECEIPT	00	01	01
MISCELLANEOUS DISBURSEMENT	00	-691 14	691 14
FOREIGN CASH TOTAL	00	45,711 56	45,711 56
CURRENCY TOTAL	3,185 651 01	248,960 50	3 434,571 51

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
PREFERRED STOCK	2 000,000 00	1,968,267 67	185,701 020	1
MUTUAL FUNDS	53 918,772 09	52,953,644 07	5,150,048 545	8
NON-SECY ASSET-STOCK	47 53	49 33	42 110	2
TOTAL	55,918,819 62	54,921,961 07	5,335,791 675	11
FIXED INCOME				
GNMA I	145,680,413 58	145,265,206 40	140,243,956 36	107
GNMA II	104,743,312 51	104,481,343 75	101,000,000 00	10
FNMA	164,396,212 84	163,492,493 27	163,922,899 52	101
FHLMC	18,225,312 01	18,099,953 54	17,651,536 91	5
CREDIT CARD RECEIVABLE	2,874,929 30	2,675,422 66	2,670,000 00	2
CMO	4,786 218 75	4,671,672 66	4,611,405 95	3
OTHER ASSET BACKED	529,268 44	531,030 90	529,268 44	1
GOVERNMENT ISSUES	157,396,591 41	156,768,547 20	159,968,318 00	46
MUNICIPALS	1 508,500 00	1,427,300 00	1,500,000 00	2
CORPORATE BONDS	24 354,311 37	24,557,438 05	61,070,000 00	15
NON-SECURITY ASSETS	900,000 00	898,953 75	900,000 00	1
TOTAL	625,395,070 21	622,869,562 18	654,067,385 18	293
CASH EQUIV				
SHORT TERMS	135,275,964 72	135,043,901 52	135,500,000 00	31
GOVERNMENT ISSUES	21,160,731 83	21,088,557 48	21,200,000 00	6
TOTAL	156,436,696 55	156,132 459 00	156,500,000 00	37
FOREIGN CASH				
SECURITY SETTLEMENTS	12,500,756 31	12,501,121 11	N/A	N/A
SECURITY SETTLEMENTS	10,454,887 02	10,434,196 39	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	3,513,368 80	3,511,833 57	N/A	N/A
SPOTS	1,471,802 73	1,460,751 35	N/A	N/A
FORWARDS	13,257,800 71	13,243,140 03	N/A	N/A
MISCELLANEOUS RECEIP	542 29	542 30	N/A	N/A
MISCELLANEOUS RECEIP	-542 29	-542 30	N/A	N/A
MISCELLANEOUS DISBUR	44,834 47	45,525 61	N/A	N/A
TOTAL	41,743,450 04	41,196,568 06	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-12,500 756 31	-12,501,121 11	-13,812 235 57	6
GOVERNMENT ISSUES	54,104,822 38	53,899,200 34	52,400,000 00	10
CURRENCY TRADES	-3,513,368 80	-3,511 833 57	-33,515,181 75	14
MISCELLANEOUS RECEIP	-542 29	-542 30	-71,681 00	1
CORPORATE BONDS	452,066 73	221 944 59	40,040,000 00	7
TOTAL	38,544,221 71	38,107,647 95	45,040,901 68	38
RUN DATE	17JUL02			

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
OPTIONS BOUGHTBACK				
US DOLLAR		30,707 85	0 00	30,707 85
OPTIONS EXPIRED-WRITTEN				
US DOLLAR		229,451 81	0 00	229,451 81

CURRENCY	LOCAL BASE	CROSS SEC LOSSES	CROSS CURR LOSSES	TOTAL CROSS LOSSES
GROSS LOSSES				
<u>OPTIONS BOUGHTBACK</u>				
US DOLLAR		-32,273 02	0 00	-32 273 02
<u>OPTIONS EXPIRED PURCHASED</u>				
US DOLLAR		-670,903 20	0 00	670,903 20

CURRENCY	LOCAL BASE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS				
<u>OPTIONS BOUGHTBACK</u>				
US DOLLAR		-1 565 17	0 00	-1 565 17
<u>OPTIONS EXPIRED PURCHASED</u>				
US DOLLAR		670 903 20	0 00	-670,903 20
<u>OPTIONS EXPIRED WRITTEN</u>				
US DOLLAR		229 451 81	0 00	229 451 81

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
OPTIONS			
<u>OPTIONS BOUGHTBACK</u>	-1,565 17	0 00	-1,565 17
<u>OPTIONS EXPIRED-PURCHASED</u>	-670,903 20	0 00	-670,903 20
<u>OPTIONS EXPIRED-WRITTEN</u>	229,451 81	0 00	229,451 81
OPTIONS			
<u>OPTIONS BOUGHTBACK</u>	62,728 13	61,162 96	7,300,060 3
<u>OPTIONS EXPIRED-PURCHASED</u>	0 00	670,903 20	110 1
<u>OPTIONS EXPIRED-WRITTEN</u>	0 00	229,451 81	3,800,479 15

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
SELL TO CLOSE				
EURO CURRENCY		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		180,648 07 ST		180,648 07 ST
		163,290 99 ST	0 00 ST	163,290 99 ST
		0 00 S3		0 00 S3
		0 00 S3	0 00 S3	0 00 S3
POUND STERLING		0 00 5Y		0 00 5Y
		0 00 5Y	0 00 5Y	0 00 5Y
		0 00 LT		0 00 LT
		0 00 LT	0 00 LT	0 00 LT
		32,851 50 ST		32,851 50 ST
		48,350 84 ST	0 00 ST	48,350 84 ST
US DOLLAR		0 00 S3		0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y		0 00 5Y
		0 00 5Y	0 00 5Y	0 00 5Y
		0 00 LT		0 00 LT
		3,577,075 00 ST	0 00 ST	3,577,075 00 ST
BUY TO CLOSE				
US DOLLAR		0 00 S3		0 00 S3
		0 00 S3	0 00 S3	0 00 S3
		0 00 5Y		0 00 5Y
		0 00 5Y	0 00 5Y	0 00 5Y

CURRENCY	LOCAL BASE	GROSS SFC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GRUSS LOSSES				
SELL TO CLOSE				
US DOLLAR		0 00 LT -453,650 21 ST 0 00 S3 0 00 5Y	0 00 LT 0 00 ST 0 00 S3 0 00 5Y	0 00 LT -453,650 21 ST 0 00 S3 0 00 5Y
BUY TO CLOSE				
US DOLLAR		0 00 LT -302 542 34 ST 0 00 S3 0 00 5Y	0 00 LT 0 00 ST 0 00 S3 0 00 5Y	0 00 LT 302 542 34 ST 0 00 S3 0 00 5Y
JAPANESE YEN		0 00 LT 0 00 LT -1 158 000 00 ST -9,621 54 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 0 00 ST 0 00 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 1 158,000 00 ST 9 621 54 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y

CURRENCY	LOCAL BASE	NET SFC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS				
SELL TO CLOSE				
EURO CURRENCY		0 00 LT 0 00 LT 180 648 07 ST 163 290 99 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 0 00 ST 0 00 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 180,648 07 ST 163 290 99 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y
POUND STERLING		0 00 LT 0 00 LT 32 851 50 ST 48,450 84 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 0 00 ST 0 00 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 32,851 50 ST 48,450 84 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y
US DOLLAR		0 00 LT 3,123 424 79 ST 0 00 S3 0 00 5Y	0 00 LT 0 00 ST 0 00 S3 0 00 5Y	0 00 LT 3,123 424 79 ST 0 00 S3 0 00 5Y
BUY TO CLOSE				
US DOLLAR		0 00 LT -262 803 40 ST 0 00 S3 0 00 5Y	0 00 LT 0 00 ST 0 00 S3 0 00 5Y	0 00 LT -262 803 40 ST 0 00 S3 0 00 5Y
JAPANESE YEN		0 00 LT 0 00 LT 1 158 000 00 ST -9,621 54 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 0 00 ST 0 00 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y	0 00 LT 0 00 LT 1,158 000 00 ST 9,621 54 ST 0 00 S3 0 00 S3 0 00 5Y 0 00 5Y

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
FUTURES			
<u>SELL TO CLOSE</u>	3,335,066 62 ST	0 00 ST	3,335,066 62 ST
<u>BUY TO CLOSE</u>	-272,424 94 ST	0 00 ST	-272,424 94 ST

FUND TOTALS	BASE NOTIONAL PROCEEDS	BASE NOTIONAL COST	CONTRACTS	# OF TRANSACTIONS
FUTURES				
<u>SELL TO CLOSE</u>	19,958 08	354,151,518 00	2,299	71
<u>BUY TO CLOSE</u>	1,385 51	16,525,122 14	145	16

21A4
USD

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MCT
INTERIM MBS PAYDOWN REPORT
JULY 1 2001 TO JUNE 30, 2002

PAGE 22
AS-OF DATE 30JUN2002

*** FUND MUST BE AN FD FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17 JUL 2002

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Ewing Marion Kauffman Foundation
PIMCO Capital Gains Summary
For Fiscal Year Ended June 30, 2002

<u>PIMCO</u>	<u>Net proceeds</u>	<u>Cost</u>	<u>Total capital gains/(losses)</u>
Equity (pp 1-3)	55,918,819 62	54,921,961 07	996,858 55
Fixed income (pp 4-39)	679,516,215 14	677,428,451 29	2,087,763 85
Cash equivalents (pp 40-44)	156,436,696 55	156,132,459 00	304,237 55
Foreign cash (pp 45-62)	25,228,782 64	25,183,071 08	45,711 56
Options (pp 63-66)	290,614 77	733,631 33	(443,016 56)
Futures (pp 67-79)	3,335,066 62	272,424 94	3,062,641 68
Total	920,726,195 34	914,671,998 71	6,054,196 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 COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NFT BASE GN/LS

EQUITY

MUTUAL FUNDS

USD - US DOLLAR

880210208	TEMPLETON INSTL FDS INC	EMERGING SLR	09AUG01	10AUG01	1 000000		26JUL00 TO 27JUL00		
030	10,000 000 00	12,916,084 52	2,916,084 52				1,230,012 300		-2 916,084 52
035	39,094,233 25	58,147,282 49	-19 053,049 24	21SEP01	24SEP01	1 000000	27JUL00 TO 01JED01		
							5,537,426 806		-19 053,049 24
880210208 TOTAL							00		-21,969,133 76
USD TOTAL	49,094,233 25	71,063,367 01	-21 969 133 76				00		21,969,133 76
EQUITY TOTAL	49 094,233 25	71 063,367 01	21,969,133 76				00		21 969,133 76

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
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CROSS LOSSES

EQUITY

MUTUAL FUNDS

		-21,969 133 76	00	-21,969,133 76
EQUITY TOTAL		-21,969 133 76	00	21 969,133 76
CURRENCY TOTAL		-21 969 133 76	00	-21,969,133 76

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	MUTUAL FUNDS	-21,969,133 76	00	-21,969,133 76
EQUITY TOTAL		-21,969,133 76	00	-21,969,133 76
CURRENCY TOTAL		-21,969,133 76	00	-21,969,133 76

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
	MUTUAL FUNDS	-21,969,133 76	00
EQUITY TOTAL		-21,969,133 76	00
CURRENCY TOTAL		-21,969,133 76	00

KAUFFMAN-TEMPLETON
TEMPLETON INVESTMENT COUNSEL
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND GAIN/LOSS TOTALS		BASE SIC CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
EQUITY				
	MUTUAL FUNDS	-21,969,133.76	00	-21,969,133.76
EQUITY TOTAL		-21,969,133.76	00	21,969,133.76
CURRENCY TOTAL		-21,969,133.76	00	-21,969,133.76

KAUFFMAN-TEMPLETON
TEMPLETON INVESTMENT COUNSEL
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND TOTALS		BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY					
	MUTUAL FUNDS	49,094,233.25	71,063,367.01	6,767,439.106	2

KAUFFMAN-TEMPLETON
TEMPLETON INVESTMENT COUNSEL
FUND TOTAL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
MUTUAL FUNDS	-21,969,133.76	00	-21,969,133.76
EQUITY TOTAL	21,969,133.76	00	-21,969,133.76
CURRENCY TOTAL	-21,969,133.76	00	-21,969,133.76

KAUFFMAN-TEMPLETON
TEMPLETON INVESTMENT COUNSEL
FUND TOTAL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND GAIN/LOSS TOTALS	BASE SEC GN/L	BASE CURR GN/L	BASE TOTAL GN/L
NET GAINS/LOSSES			
EQUITY			
MUTUAL FUNDS	-21,969,133.76	00	21,969,133.76
EQUITY TOTAL	21,969,133.76	00	21,969,133.76
CURRENCY TOTAL	-21,969,133.76	00	21,969,133.76

21A5
USD

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KAUFFMAN-TEMPLETON
TEMPLETON INVESTMENT COUNSEL
MBS PAYDOWN/UP REPORT
JULY 1 2001 TO JUNE 30, 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DT	OF ORIG	BUYS
101	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS	BASE CURR	NET BASL	NET BASL	GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUN02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS	SMS/PAR	DTL FUND KSN	NET BASE GNLS
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EQUITY
ANNUAL FUNDS
USD US DOLLAR

880210208	TEMPLETON INSTL FDS INF	EMERGING SER	09AUG01	10AUG01	1000000	1.250	2611100 TO 27JUL00			
26JUL00	BUY LOT 005	1 994,979	82	476 904	14 L		186 970	930		
27JUL00	BUY LOT 006	11,056,238	52	-2 576 312	18 L		1,053,041	370		
055		58,147,282	49	-19 055 049	24		5,537	426 806		
27JUL00	BUY LOT 006	2 943,761	48	-983,105	25 L		277 713	347		
28JUL00	BUY LOT 007	47,956,688	62	-15 432,748	02 L		4,606,790	453		
31JUL00	BUY LOT 008	1,000,000	00	-321,153	05 L		96,153	846		
01AUG00	BUY LOT 009	1,000,000	00	323,754	79 L		95 785	441		
02AUG00	BUY LOT 011	200,000	00	-65 267	18 L		19,083	969		
03AUG00	BUY LOT 012	4,080	05	-1,334	08 L		388	947		
07AUG00	BUY LOT 013	1,000,000	00	-328,258	80 L		95,147	479		
08AUG00	BUY LOT 014	600,000	00	195 028	68 L		57 361	377		
09AUG00	BUY LOT 015	50,000	00	-16 412	94 L		4,757	374		
10AUG00	BUY LOT 016	25,000	00	-8,380	41 L		2,354	049		
11AUG00	BUY LOT 017	553 936	63	-189,123	89 L		51,673	193		
14AUG00	BUY LOT 018	87,300	21	-50 125	86 L		8 098	350		

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KAUFFMAN-TEMPLETON
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DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002
AS-OF DATE 30JUN02
PAGE 2

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS	SMS/PAR	DTL FUND KSN	NET BASE GNLS
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(CONTINUED)
USD - US DOLLAR

17AUG00	BUY LOT 019	500,000	00	-174,053	55 L		44,168	057		
18AUG00	BUY LOT 020	250,000	00	-84,892	43 L		23,586	342		
21AUG00	BUY LOT 021	75,000	00	-25,328	33 L		7 055	447		
22AUG00	BUY LOT 022	38 465	96	-13,156	58 L		3,584	898		
06AUG00	BUY LOT 023	25 843	69	-6 495	18 S		2,740	582		
01NOV00	BUY LOT 024	6,437	78	-1 370	81 S		217	701		
08DEC00	BUY LOT 026	955 905	68	-178,406	36 S		110 127	382		
01FEB01	BUY LOT 027	273 374	75	73,169	61 S		28,358	377		

880210208 TOTAL
USD TOTAL
EQUITY TOTAL

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	MUTUAL FUNDS	-21,969,133 76	00	-21,969,133 76
	EQUITY TOTAL	-21,969 133 76	00	-21,969,133 76
	CURRENCY TOTAL	-21,969,133 76	00	-21,969,133 76

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	MUTUAL FUNDS	-21,969,133 76	00	-21,969,133 76
	EQUITY TOTAL	-21,969,133 76	00	-21,969,133 76
	CURRENCY TOTAL	-21,969,133 76	00	-21,969,133 76

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
MUTUAL FUNDS	-21,969,133.76	00	-21,969,133.76
EQUITY TOTAL	-21,969,133.76	00	-21,969,133.76
CURRENCY TOTAL	-21,969,133.76	00	21,969,133.76

FUND GAIN/LOSS TOTALS	BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES			
EQUITY			
MUTUAL FUNDS	-21,969,133.76	00	-21,969,133.76
EQUITY TOTAL	-21,969,133.76	00	-21,969,133.76
CURRENCY TOTAL	-21,969,133.76	00	21,969,133.76

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USD

ANNUAL

KAUFFMAN-TEMPLETON
TEMPLETON INVESTMENT COUNSEL
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

PAGE 7
DATE 30JUN02

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY MUTUAL FUNDS	49,094,233 25	71,063,367 01	6,767,439 106	2

RUN DATE 17JUL02

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*** FUND MUST BE AN FD FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17JUL2002

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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 OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
EQUITY								
COMMON STOCK								
BRL BRAZILIAN REAL								
99M00907	BRAZIL LIN 189	327 249 94 117 546 67	100	310 568 74 138 794 34	21SEP01 16 681 20 5 991 81	24SEP01	2 784000 30APR01 TO 10JUL01 367 000	21,247 67
BRL TOTAL		327 249 94 117 546 67	310 568 74 138 794 34	16 681 20 5,991 81		-27 239 48		-21,247 67
MUTUAL FUNDS								
USD - US DOLLAR								
140991951	CAPITAL GUARDIAN 147	13 200 000 00	EMERGING MARKET EQUI	31 JUL01	01AUG01	1 000000 3,105 882 353 00	31JUL00 TO 31JUL00	-1,540,093 23
ADJG-	185	319 563 88	319,563 88	31AUG01	31AUG01	1 000000	31JUL00 TO 31AUG01	000
ADJC	339	2 135 888 54	2,135,888 54	30SEP01	30SEP01	1 000000	31JUL00 TO 30SEP01	000
	340	13 597 000 00	17 956 186 27	30SEP01	01OCT01	1 000000 4,034,718 101 00	31JUL00 TO 01AUG00	-4,359 186 27
	473	19 343,145 87	19 343 145 87	16OCT01	16OCT01	1 000000 4 346 745 779 00	01AUG00 TO 15OCT01	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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
140991951	TOTAL	48 595 598 29	54,494 877 79	-5 899,279 50		00		-5 899,279 50
USD TOTAL		48 595 598 29	54 494 877 79	-5 899 279 50		00		-5 899,279 50
WARRANTS								
USD - US DOLLAR								
456446004	MEXI (OHLID MEX ST) 278	4 875 00	4 875 00	03OCT01	09OCT01	1 000000 - 750,000 000 00	07FEB01 TO 07FEB01	4 875 00
	469	862 50	-862 50	15OCT01	18OCT01	1 000000 125,000 000 00	07FEB01 TO 07FEB01	862 50
456446004	TOTAL	5 737 50	00	5 737 50		00		5,737 50
USD TOTAL		5 737 50	00	5,737 50		00		5,737 50
EQUITY TOTAL		48,718 882 46	54,633 672 13	-5 887 550 19		-27 239 48		-5 914,789 67

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	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS				
FIXED INCOME								
CORPORATE BONDS								
USD - US DOLLAR								
151153AC7	CELLCO FIN N V	SR SUB NT	01AUG2005	15 000	03OCT01	09OCT01	1 000000	31JUL00 TO 31JUL00
299	172,500 00	256,250 00	-83,750 00				250,000 00	-83,750 00
25714PAA6	DOMINICAN REP	BD 144A	27SEP2006	9 500	02OCT01	05OCT01	1 000000	20SEP01 TO 20SEP01
224	146,625 00	150,000 00	-3,375 00				150,000 00	-3,375 00
453	197,000 00	200,000 00	-3,000 00				200,000 00	-3,000 00
25714PAA6 TOTAL	343,625 00	350,000 00	-6,375 00					-6,375 00
45357VAC4	INDAH KIAT FIN MAURI GTD SR NT	01JUL2007	10 000	03OCT01	09OCT01	1 000000	01AUG00 TO 01AUG00	
298	76,250 00	367,135 06	-290,885 06				500,000 00	-290,885 06
543207117	GLOBO PARTICIPACOE	10 625PCT	05DEC2008	10 625	25SEP01	28SEP01	1 000000	31JUL00 TO 31JUL00
201	33,000 00	32,746 32	253 68				50,000 00	253 68
219	40,950 00	42,570 22	1,620 22				31JUL00 TO 31JUL00	-1,620 22
260	18,900 00	19,647 80	-747 80				31JUL00 TO 31JUL00	-747 80
341	15,250 00	16,373 16	-1,123 16				31JUL00 TO 31JUL00	-1,123 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 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	BASE SECTY GN/LS				
(CONTINUED)								
USD - US DOLLAR								
543207117 TOTAL	108,100 00	111,337 50	-3,237 50					-3,237 50
69365XAB7	PTC INTL FIM BV	GTD SR SU	01JUL2007	1 000	03OCT01	09OCT01	1 000000	31JUL00 TO 31JUL00
261	60,000 00	49,968 75	10,031 25				75,000 00	10,031 25
USD TOTAL	760,475 00	1,134,691 31	-374,216 31					-374,216 31
GOVERNMENT ISSUES								
PLN - POLISH ZLOTY								
591615112	POLAND GOVT OF	8 50PCT B	12FEB2005	8 500	02OCT01	05OCT01	4 203000	08FEB01 TO 08FEB01
248	3,031,100 00	2,932,840 00	98,260 00				3,400 000 00	8,196 14
	721,175 36	712,979 22	23,378 54				-15,182 40	
417	273,000 00	258,780 00	14,220 00				300,000 00	3,756 76
	66,666 67	62,909 93	3,472 53				284 21	
591615112 TOTAL	3,304,100 00	3,191,620 00	112,480 00					11,952 88
	787,842 03	775,889 15	26,851 07				-14,898 19	
PLN TOTAL	3,304,100 00	3,191,620 00	112,480 00					11,952 88
	787,842 03	775,889 15	26,851 07				-14,898 19	
TRL - TURKISH LIRA								
99LYFDI13	TURKET REP	T BILL ZE	12DEC2001	0 010	06AUG01	07AUG01	9999 000000	23FEB01 TO 23FEB01
126	5 880,300,000 00	5,865,341,000 00	14,959,000 00				10,000,000,000 00	181 13
	5,880 31	5,699 18	14 96				166 17	

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	TRD DT	LOCAL SECY GN/L'S	BASE SECY GN/L'S	SELL RATE	TRD DIS OF ORIG BUYS	SHTS/PAR	DIL FUND RSN
162	23,999,400.00	17AUG01	17,596,023.00	17,097.55	6,403.37	0.00	0.00	0.00	6,403.38	6,403.38	0.00	25,999.42		
163	53,515,200.00	09OCT01	35,192,046.00	34,195.10	18,324,156.00	0.00	0.00	0.00	18,324,156.00	18,324,156.00	0.00	25,999.42		

99YKLL119	REPUBLIC OF TURKEY ZER0	1	83,396,900.00	83,396.98	58,653,410.00	0.00	0.00	0.00	29,741,490.00	29,741.51	1.66164	26,403.15		
109	702,280,000.00	01AUG01	517,586,238.00	513.21	184,693,762.00	0.00	0.00	0.00	184,693,762.00	184,693.69	1.00000	189.07		
115	702,500,000.00	02AUG01	517,586,238.00	513.21	184,693,762.00	0.00	0.00	0.00	184,693,762.00	184,693.69	1.00000	189.29		
156	2,141,280,000.00	13AUG01	1,552,758,713.00	1,539.63	588,521,287.00	0.00	0.00	0.00	588,521,287.00	588,521.33	3.00000	601.65		
158	1,381,120,000.00	16AUG01	1,035,172,475.00	1,026.42	345,947,525.00	0.00	0.00	0.00	345,947,525.00	345,947.95	2.00000	356.70		
166	5,523,742,400.00	16AUG01	4,140,849,901.00	4,105.68	1,383,052,499.00	0.00	0.00	0.00	1,383,052,499.00	1,383,052.05	8.00000	1,418.07		
293	42,639,900,000.00	09OCT01	28,467,243,068.00	28,226.57	14,167,656,932.00	0.00	0.00	0.00	14,167,656,932.00	14,167,656.47	55.00000	14,408.37		
331	4,443,400,000.00	09OCT01	3,105,417,426.00	3,079.26	1,337,882,574.00	0.00	0.00	0.00	1,337,882,574.00	1,337,882.88	6.00000	1,566.14		

99YKLL119	TURKEY REP	ZER0	20FE 20FEB2002	0	010	0.00	0.00	0.00	14,171,394,896.00	14,171.41	1.26261	23,124.06		
296	42,344,207,500.00	09OCT01	28,172,812,604.00	26,930.23	14,171,394,896.00	0.00	0.00	0.00	14,171,394,896.00	14,171.41	1.26261	15,416.02		
295	42,344,207,500.00	09OCT01	28,172,812,604.00	26,930.23	14,171,394,896.00	0.00	0.00	0.00	14,171,394,896.00	14,171.41	1.26261	15,416.02		
296	42,344,207,500.00	09OCT01	28,172,812,604.00	26,930.24	14,171,394,896.00	0.00	0.00	0.00	14,171,394,896.00	14,171.41	1.26260	15,416.01		
297	42,344,207,500.00	09OCT01	28,172,812,605.00	26,930.23	14,171,394,895.00	0.00	0.00	0.00	14,171,394,895.00	14,171.41	1.26261	15,416.02		
332	7,352,050,000.00	09OCT01	4,899,419,583.00	4,683.52	2,452,634,950.00	0.00	0.00	0.00	2,452,634,950.00	2,452,634.95	9.50000	2,668.54		

99YKLL119	TURKEY T BILLL	0MAR2002	0	010	0.00	0.00	0.00	0.00	7,456,089,412.00	7,456.10	488.00000	64,326.61		
405	36,692,600,000.00	09OCT01	29,236,550,588.00	29,236.58	7,456,089,412.00	0.00	0.00	0.00	7,456,089,412.00	7,456.10	488.00000	7,456.10		
407	16,817,460,000.00	09OCT01	13,400,085,686.00	13,400.10	3,417,374,314.00	0.00	0.00	0.00	3,417,374,314.00	3,417.48	22.00000	3,417.38		
419	51,216,810,000.00	09OCT01	40,809,351,845.00	40,809.39	10,407,458,157.00	0.00	0.00	0.00	10,407,458,157.00	10,407.47	67.00000	10,407.47		
415	51,216,810,000.00	09OCT01	40,809,351,845.00	40,809.39	10,407,458,157.00	0.00	0.00	0.00	10,407,458,157.00	10,407.47	67.00000	10,407.47		

99YKLL119	TURKEY T BILLL	0MAR2002	0	010	0.00	0.00	0.00	0.00	5,184.54	5,184.54	0.00	64,326.61		
99YKLL119	TURKEY T BILLL	0MAR2002	0	010	0.00	0.00	0.00	0.00	5,184.54	5,184.54	0.00	64,326.61		

99YKLL119	TOTAL		52,276,210,010.00	51,836.73	22,682,012,400.00	0.00	0.00	0.00	22,682,012,400.00	22,682.02	442.04	23,124.06		
99YKLL118	TOTAL		42,344,207,500.00	42,344.25	28,172,812,604.00	0.00	0.00	0.00	28,172,812,604.00	28,172.41	1.26261	15,416.02		

(CONTINUED) IRL - TURKISH LIRA

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	TRD DT	LOCAL SECY GN/L'S	BASE SECY GN/L'S	SELL RATE	TRD DIS OF ORIG BUYS	SHTS/PAR	DIL FUND RSN
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ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS	
	LOT	LOCAL BASE	PRINCIPAL NET						SHS/PAR	NET DTL FUND RSN
(CONTINUED)										
TRL - TURKISH LIRA										
99MNLN19 TOTAL										
		155,943,720,000	00			31,688,380,000	00			31,688 42
		155,943 88				31,688 42				
99MEKAI16	TURKEY T BILL	50,296,620,000	00	06MAR 06MAR2002	0 010	05OCT01	09OCT01	9999 000000	22MAY01	TO 22MAY01
403		50,296 67		42,964,020,000	00	7,332,600,000	00		00	7,332 61
99METFI16	TURKEY T BILL	64,186,468,750	00	06MAR 06MAR2002	0 010	28JUL01	28SEP01	9999 000000	03JUL01	TO 03JUL01
391		48,079 74		64,541,031,250	00	-354,562,500	00		00	-2,524 78
99METGI14	TURKEY T BILL	8,033,661,250	00	06MAR 06MAR2002	0 010	28JUL01	28SEP01	9999 000000	03JUL01	TO 03JUL01
394		8,017 72		807,803,640	00	7,225,857,610	00		00	-316 01
				6,333 73		7,225 86				
		56,689,275,000	00			51,042,977,390	00		00	12,418 52
396		56,689 33		5,646,297,610	00	51,042,977,390	00		00	
				44,270 81		51,045 03				
99METGI14 TOTAL		64,722,936,250	00	6,454,101,250	00	58,268,835,000	00			12,102 51
		62,707 05		50,604 54		58,268 89				
99METJI18	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
408		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METKI15	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
406		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METLI13	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
404		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METMI11	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
409		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 22
				50,604 53		258 66				
99METNI19	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
410		64,799 75		64,541,031,250	00	258,656,250	00		00	14 195 21
				50,604 54		258 66				

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	
	LOT	LOCAL BASE	PRINCIPAL NET						SHS/PAR	NET DTL FUND RSN
(CONTINUED)										
TRL - TURKISH LIRA										
99METPI14	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
411		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METQI12	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
412		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METRI10	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
413		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METSII8	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
390		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METTII6	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
392		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METUI13	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
393		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METVII1	TURKEY T BILL	64,799,687,500	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
395		64,799 75		64,541,031,250	00	258,656,250	00		00	14,195 21
				50,604 54		258 66				
99METWII9	TURKEY T BILL	18,561,975,000	00	06MAR 06MAR2002	0 010	27JUL01	30JUL01	9999 000000	03JUL01	TO 03JUL01
397		18,561 99		18,487,882,500	00	74,092,500	00		00	4,066 24
				14,495 75		74 09				
		52,841,223,750	00			6,788,075,000	00		00	16,732 49
399		52,841 28		46,053,148,750	00	6,788,075,000	00		00	
				36,108 79		6,788 08				
99METWII9 TOTAL		71,403,198,750	00	64,541,031,250	00	6,862,167,500	00			20,798 73
		71,403 27		50,604 54		6,862 17				
99METXII7	TURKEY T BILL	74,054,156,250	00	06MAR 06MAR2002	0 010	06OCT01	09OCT01	9999 000000	03JUL01	TO 03JUL01
401		74,054 23		64,541,031,250	00	9,513,125,000	00		00	23,449 69
				50,604 54		9,513 13				

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)		TRI - TURKISH LIRA						
99MEWJ114	TURKEY T BILL 352 18 797 699 915 00 18,797 72	26 JUN 2002	0 010	100 OCT 01	120 OCT 01	9999 000000	29 MAY 01 TO 29 MAY 01	
		15 951 900,000 00		2,845,799,915 00		30,000 000 000 00		4,529 47
		14,268 25		2,845 80		1,683 67		
TRL TOTAL								
	1412,083 052,315 00 1,493,961 91	1386,261,320 000 00		225,821 732,315 00		155 749 02		381 571 00
		1,212,390 91		225 821 98				
		USD - US DOLLAR						
255470119	MORRULO RES + CONS 142 10,765 89	05 JAN 2009	1 000	02 JUL 01	02 JUL 01	1 000000	31 JUL 00 TO 31 JUL 00	
		9,897 28		866 61		00	10,765 23	866 61
143	143,899 73	148 439 53		11 JUL 01	26 JUL 01	1 000000	31 JUL 00 TO 31 JUL 00	
				-4,539 80		00	161 457 00	-4,539 80
255470119 TOTAL								
	154 663 62	158 536 81		-3,673 19		00		-3 673 19
402514116	ARGENTINA (RFP) OF 029 73 248 00	FRN 31 MAR 31 MAR 2005	1 000	10 JUL 01	13 JUL 01	1 000000	15 MAY 01 TO 15 MAY 01	
		80 646 67		-7,398 67		00	96,000 00	-7 398 67
118	34 329 60	43 011 56		02 AUG 01	07 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				-8,681 96		00	51,200 00	-8 681 96
119	10,856 00	13 441 11		02 AUG 01	07 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				2 585 11		00	16,000 00	-2 585 11
121	23,936 00	29 670 45		02 AUG 01	07 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				-5,634 45		00	35,200 00	-5 634 45
134	18 470 40	21,505 78		08 AUG 01	13 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				3,035 38		00	25 600 00	-3 035 38

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						
139	30,014 40	34 946 89		08 AUG 01	10 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				-4,932 49		00	41,600 00	-4 932 49
149	10 816 00	21 505 78		10 AUG 01	15 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				2 689 78		00	25 600 00	-2 689 78
151	19,264 00	21,505 78		10 AUG 01	15 AUG 01	1 000000	15 MAY 01 TO 15 MAY 01	
				-2 241 78		00	25 600 00	-2,241 78
171	26,118 40	29 570 44		22 AUG 01	27 AUG 01	1 000000	15 MAY 01 TO 22 MAY 01	
				-3 452 04		00	35 200 00	-3,452 04
336	12,540 00	10,551 27		28 SEP 01	04 OCT 01	1 000000	23 MAY 01 TO 25 MAY 01	
				2 008 73		00	12 560 00	2 008 73
259	39,547 20	50,336 96		03 OCT 01	09 OCT 01	1 000000	22 MAY 01 TO 23 MAY 01	
				-10 789 76		00	59 920 00	-10 789 76
444	18 270 00	23 521 95		15 OCT 01	18 OCT 01	1 000000	25 MAY 01 TO 25 MAY 01	
				-5 251 95		00	28,000 00	5 251 95
402514116 TOTAL								
	525 430 00	380 114 64		-54 684 64		00		54 684 64
403570117	BULGARIA (MAT RFP) 078 174 937 50	FRN 28 JUL 28 JUL 2024	1 000	26 JUL 01	31 JUL 01	1 000000	13 SEP 00 TO 13 SEP 00	
		177,187 50		2,250 00		00	225 000 00	2 250 00
249	57,832 50	59,062 50		02 OCT 01	05 OCT 01	1 000000	13 SEP 00 TO 13 SEP 00	
				-1 230 00		00	75,000 00	1 230 00
451	39,081 15	39,375 00		16 OCT 01	18 OCT 01	1 000000	13 SEP 00 TO 13 SEP 00	
				-293 85		00	50 000 00	293 85

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												
403570117 TOTAL												
		271,851	15		275,625	00						-3,773 85
404252111	BULGARIA (NAT REP)	VAR PCT B	28JUL2012	1 000	26JUL01	31JUL01	1 000000		31JUL00	TO	15DEC00	
077		716,625	00		655,513	63			900,000	00		61,111 37
229		226,888	50		207,579	31			15DEC00	00		19,309 19
452		217,656	45		200,295	83			15DEC00	00		17,360 62
404252111 TOTAL												
		1,161,169	95		1,063,388	77						97,781 18
414753116	BRAZIL REP OF	FRN 15APR	15APR2009	1 000	25SEP01	28SEP01	1 000000		06DEC00	TO	06DEC00	
199		122,705	88		141,508	78			164,705	88		-18,802 90
268		24,088	24		28,301	76			06DEC00	00		-4,213 52
440		882	35		758	08			06DEC00	00		124 27
450		9,483	51		11,371	24			06DEC00	00		-1,887 73
414753116 TOTAL												
		157,159	98		181,939	86						-24,779 88
415216113	BRAZIL (FED REP)	4 5 VARBD	15APR2014	1 000	03OCT01	09OCT01	1 000000		10JAN01	TO	10JAN01	
262		69,343	78		81,707	90			104,669	85		-12,364 12

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												
415217111 BRAZIL (FED REP) 15APR14 U 15APR2014 8 000 25JUL01 30JUL01 1 000000 31JUL00 TO 31JUL00												
072		846,671	34		720,019	04			1,169,839	50		126,652 30
195		37,161	64		34,106	16			31JUL00	00		3,055 48
197		161,484	03		147,793	38			31JUL00	00		13,690 65
204		94,880	14		87,160	20			31JUL00	00		7,719 94
205		44,530	86		41,685	31			31JUL00	00		2,845 55
215		115,937	25		104,108	07			31JUL00	00		9,829 18
269		642,251	12		597,236	85			31JUL00	00		45,014 27
446		417,140	14		378,957	39			09JAN01	00		38,182 75
415217111 TOTAL												
		2,360,056	52		2,113,066	40						246,990 12
423081111	RUSSIAN FEDERATION	FRN BOS 5	31MAR2030	1 000	03JUL01	06JUL01	1 000000		05DEC00	TO	05DEC00	
021		810,687	50		620,500	00			1,700,000	00		190,187 50
081		451,875	00		365,000	00			05DEC00	00		86,875 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 SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SUS/PAR NET	DTI FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
225	118,455 00	96,725 00		21,730 00	02NOV01	05OCT01	1 000000	05DEC00 TO 05DEC00 265,000 00
462	904,875 00	693,500 00		211,375 00	15OCT01	18OCT01	1 000000	05DEC00 TO 05DEC00 1,900,000 00
423081111 TOTAL	2,285,892 50	1,775,725 00		510,167 50				510,167 50
424895118 276	PANAMA (REPUBLIC) 10 75PCT 103,250 00	15MAY2020 101,375 00	10 750	1,875 00	05OCT01	09OCT01	1 000000	27FEB01 TO 27FEB01 100,000 00
455	51,125 00	50,487 50		437 50	15OCT01	18OCT01	1 000000	27FEB01 TO 27FEB01 50,000 00
424893118 TOTAL	154,375 00	152,062 50		2,312 50				2,312 50
428495113 267	BRAZIL (FEDERATIVE RE) 11PCT 17A 96,150 00	17AUG2040 123,525 00	11 000	-27,375 00	03OCT01	09OCT01	1 000000	17JAN01 TO 17JAN01 150,000 00
448	52,850 00	41,175 00		8,325 00	15OCT01	18OCT01	1 000000	17JAN01 TO 17JAN01 50,000 00
428495113 TOTAL	129,000 00	164,700 00		-35,700 00				-35,700 00
466818114 257	POLAND (REP OF) VAR PCT B 98,980 00	27OCT2014 98,776 88	1 000	203 12	05OCT01	09OCT01	1 000000	02AUG01 TO 02AUG01 100,000 00
459	99,278 70	98,776 87		501 83	15OCT01	18OCT01	1 000000	06AUG01 TO 10AUG01 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 SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SUS/PAR NET	DTI FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
466818114 TOTAL	198,258 70	197,553 75		704 95				704 95
511169117 069	PANAMA (REP OF) STEP UP B 36,114 00	17JUL2014 28,129 93	1 000	7,984 07	17JUL01	25JUL01	1 000000	31JUL00 TO 31JUL00 36,114 00
070	297,013 89	262,524 97		34,488 92	25JUL01	02AUG01	1 000000	31JUL00 TO 31JUL00 337,037 04
265	306,944 44	281,276 74		25,667 70	05OCT01	09OCT01	1 000000	31MAY00 TO 27FEB01 361,111 11
456	205,226 29	187,515 58		17,710 71	15OCT01	18OCT01	1 000000	27FEB01 TO 27FEB01 240,757 85
511169117 TOTAL	845,298 62	759,447 22		85,851 40				85,851 40
512956116 275	MEXICO (USD MIX) MFX S 11 375PCT 284,077 50	15SEP2016 272,758 89	11 375	11,338 61	05OCT01	09OCT01	1 000000	11AUG00 TO 30JAN01 245,000 00
465	119,000 00	111,321 99		7,678 01	15OCT01	18OCT01	1 000000	27APR01 TO 26APR01 100,000 00
512956116 TOTAL	403,077 50	384,060 88		19,016 62				19,016 62
521502117 076	PERU (REP OF) FRF NIS D 63,125 00	07MAR2017 54,796 23	4 000	8,328 77	25JUL01	30JUL01	1 000000	05DEC00 TO 05DEC00 100,000 00
270	95,812 50	82,194 36		13,618 14	05OCT01	09OCT01	1 000000	05DEC00 TO 06DEC00 150,000 00

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	SECY GN/LS SECY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
457				15OCT01	18OCT01	1 000000	06DEC00	TO 06DEC00	
	6,375 00	5,479 62		895 38		00	10,000 00		895 38
521502117	TOTAL								
	165,312 50	142,470 21		22,842 29		00			22,842 29
525021117	BRAZIL (FED REP OF)	10 125PCT	15MAY2027	10 125	24SEP01	27SEP01	1 000000	31JUL00	TO 31JUL00
193	158,125 00	199,687 50		-41,562 50		00	250,000 00		-41,562 50
263	34,237 50	43,931 25		-9,693 75		00	55,000 00		-9,693 75
447	25,500 00	31,950 00		-6,450 00		00	40,000 00		-6,450 00
525021117	TOTAL								
	217,862 50	275,568 75		-57,706 25		00			-57,706 25
533598111	PANAMA REP	8 875 BDS	30SEP2027	8 875	03OCT01	09OCT01	1 000000	27FEB01	TO 27FEB01
277	75,225 00	74,077 50		1,147 50		00	85,000 00		1,147 50
454	87,750 00	87,150 00		600 00		00	100,000 00		600 00
533598111	TOTAL								
	162,975 00	161,227 50		1,747 50		00			1,747 50
536417111	BULGARIA MAT REP	VAR RTE 2	28JUL2012	1 000	02OCT01	12OCT01	1 000000	31JUL00	TO 31JUL00
247	99,512 50	75,625 00		23,887 50		00	125,000 00		23,887 50
543028117	MEXICO UNITED MEXICA	8 625PCT	12MAR2008	8 625	26JUL01	31JUL01	1 000000	13SEP00	TO 13SEP00
084	491,625 00	471,437 50		20,187 50		00	475,000 00		20,187 50

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	SECY GN/LS SECY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
227				02OCT01	05OCT01	1 000000	13SEP00	TO 13SEP00	
	333,092 50	322,562 50		10,530 00		00	325,000 00		10,530 00
466	52,125 00	49,625 00		2,500 00		00	50,000 00		2,500 00
543028117	TOTAL								
	876,842 50	843,625 00		33,217 50		00			33,217 50
586657111	TURKEY REP	11 875PCT	15JAN2030	11 875	26JUL01	31JUL01	1 000000	08DEC00	TO 30APR01
075	541,937 50	726,447 26		-184,509 74		00	725,000 00		-184,509 74
266	524,062 50	651,297 54		-127,235 04		00	650,000 00		-127,235 04
463	252,000 00	300,598 86		-48,598 86		00	300,000 00		-48,598 86
586657111	TOTAL								
	1,318,000 00	1,678,343 66		-360,343 66		00			-360,343 66
588129119	MEXICO UTD MEX ST	9 875PCT	01FEB2010	9 875	02OCT01	05OCT01	1 000000	06DEC00	TO 06DEC00
228	402,075 00	395,812 50		6,262 50		00	375,000 00		6,262 50
467	54,825 00	52,775 00		2,050 00		00	50,000 00		2,050 00
588129119	TOTAL								
	456,900 00	448,587 50		8,312 50		00			8,312 50
707458118	BRAZIL (FED REP OF)	8 875PCT	15APR2024	8 875	24SEP01	27SEP01	1 000000	13MAR01	TO 13MAR01
194	56,100 00	67,750 00		-11,650 00		00	100,000 00		-11,650 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 CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
264		63,020 00	77 912 50	03OCT01 14 892 50	09OCT01	1 000000 00	13MAR01 TO 13MAR01 115,000 00	-14 892 50
449		39 900 00	47,425 00	15OCT01 -7 525 00	18OCT01	1 000000 00	13MAR01 TO 13MAR01 70 000 00	-7 525 00
707458118	TOTAL	159,020 00	193 087 50	-34 067 50		00		-34,067 50
708548115	MEXICO(CUID MIX ST) A 125PCT	246,812 50	245,863 75	03OCT01 948 75	09OCT01	1 000000 00	22MAR01 TO 22MAR01 275 000 00	948 75
468		186,500 00	178 810 00	15OCT01 7 690 00	18OCT01	1 000000 00	22MAR01 TO 22MAR01 200 000 00	7,690 00
708548115	TOTAL	433 312 50	424 673 75	8,638 75		00		8 638 75
713738115	ARGENTINA(REP OF) 12PCT BND	69 222 89	99 289 80	02OCT01 30,066 91	05OCT01	1 000000 00	01JUN01 TO 01JUN01 135,731 16	-30,066 91
478		64 875 20	100 254 02	15OCT01 -35,378 02	18OCT01	1 000000 00	01JUN01 TO 15OCT01 135,156 66	-35 378 02
494		00	01	31OCT01 01	31OCT01	1 000000 00	15OCT01 TO 15OCT01 01	- 01
713738115	TOTAL	134 098 09	199,543 83	-65,445 74		00		-65 445 74
713739113	ARGENTINA (REP 12 25PCT	361 097 89	562 235 42	02OCT01 201 137 53	05OCT01	1 000000 00	01JUN01 TO 01JUN01 713,632 20	-201,137 53

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 CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
484		37 652 84	62 125 75	15OCT01 -24,472 91	18OCT01	1 000000 00	01JUN01 TO 15OCT01 78 056 97	-24,472 91
713739113	TOTAL	398 750 73	624 361 17	-225,610 44		00		-225,610 44
713745110	ARGENTINA (REP 7PCT SIP	156 375 00	187 398 44	26JUN01 -31 023 44	31JUL01	1 000000 00	01JUN01 TO 01JUN01 250,000 00	31 023 44
120		74,704 24	97 447 19	02AUG01 -22,742 95	07AUG01	1 000000 00	01JUN01 TO 01JUN01 130 000 00	-22 742 95
122		11 750 00	14 991 88	02AUG01 -3 261 88	07AUG01	1 000000 00	01JUN01 TO 01JUN01 20 000 00	-3 261 88
124		27 557 50	33 731 72	03AUG01 -6 394 22	08AUG01	1 000000 00	01JUN01 TO 01JUN01 45 000 00	-6 394 22
127		23,224 00	29 983 75	06AUG01 -6 759 75	09AUG01	1 000000 00	01JUN01 TO 01JUN01 40,000,00	-6,759 75
129		25,987 50	33 731 72	06AUG01 -7,744 22	09AUG01	1 000000 00	01JUN01 TO 01JUN01 45,000 00	-7 744 22
131		29 125 00	37,479 69	07AUG01 -8 354 69	10AUG01	1 000000 00	01JUN01 TO 01JUN01 50,000 00	8 354 69
136		18,430 00	27 487 81	08AUG01 -3 857 81	13AUG01	1 000000 00	01JUN01 TO 01JUN01 30 000 00	-3 857 81
137		12,490 00	14 991 88	08AUG01 -2 501 88	13AUG01	1 000000 00	01JUN01 TO 01JUN01 20,000 00	2 501 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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
138	37,050 00	44,975 63		08AUG01	13AUG01	1 000000	01JUN01	TO 01JUN01	
						00	60,000 00		-7,925 63
141	18,975 00	22,487 81		09AUG01	14AUG01	1 000000	01JUN01	TO 01JUN01	
						00	30,000 00		-3,512 81
148	28,597 50	33,731 72		10AUG01	15AUG01	1 000000	01JUN01	TO 01JUN01	
						00	45,000 00		-5,134 22
150	19,387 50	22,487 81		10AUG01	15AUG01	1 000000	01JUN01	TO 01JUN01	
						00	30,000 00		-3,100 31
173	6,610 00	7,495 94		28AUG01	31AUG01	1.000000	01JUN01	TO 01JUN01	
						00	10,000 00		-885 94
174	6,770 00	7,495 94		29AUG01	04SEP01	1 000000	01JUN01	TO 01JUN01	
						00	10,000 00		-725 94
177	29,868 75	33,731 72		04SEP01	07SEP01	1 000000	01JUN01	TO 01JUN01	
						00	45,000 00		-3,862 97
198	6,010 00	7,495 94		25SEP01	28SEP01	1 000000	01JUN01	TO 01JUN01	
						00	10,000 00		-1,485 94
200	3,002 50	3,747 97		25SEP01	27SEP01	1 000000	01JUN01	TO 01JUN01	
						00	5,000 00		-745 47
202	3,800 00	3,747 97		26SEP01	01OCT01	1 000000	01JUN01	TO 01JUN01	
						00	5,000 00		-747 97
203	6,015 00	7,495 94		26SEP01	01OCT01	1 000000	01JUN01	TO 01JUN01	
						00	10,000 00		-1,480 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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
218	6,000 00	7,495 94		28SEP01	03OCT01	1 000000	01JUN01	TO 01JUN01	
						00	10,000 00		-1,495 94
353	363,600 14	514,249 81		10OCT01	12OCT01	1 000000	01JUN01	TO 21JUN01	
						00	686,038 00		-150,649 67
445	193,375 00	262,357 82		15OCT01	18OCT01	1 000000	21JUN01	TO 24JUL01	
						00	350,000 00		-68,982 82
713745110	TOTAL	1,107,864 63	1,451,242 04						-343,377 41
715638AG7	PERU REPUBLIC OF FRONT LD	07MAR2017	1 000	03OCT01	18OCT01	1 000000	20DEC00	TO 20DEC00	
271	86,231 25	78,813 00				00	135,000 00		7,418 25
718286AP2	PHILIPPINES REP GLOBAL BD	16MAR2025	10 625	02OCT01	05OCT01	1 000000	20FEB01	TO 20FEB01	
223	20,468 75	20,124 32				00	25,000 00		344 43
458	144,593 75	140,870 26		15OCT01	18OCT01	1 000000	20FEB01	TO 26APR01	
						00	175 000 00		5,723 49
718286AP2	TOTAL	165,062 50	160,994 58						4,067 92
78307ACY7	RUSSIAN FEDN USD BD 14	31MAR2010	8 250	26JUL01	31JUL01	1 000000	14AUG00	TO 14AUG00	
083	150,250 00	63,124 90				00	200,000 00		87,123 10
222	315,994 67	132,014 96		02OCT01	05OCT01	1 000000	14AUG00	TO 14AUG00	
						00	418,259 00		183,977 71
460	39,234 20	15,781 72		15OCT01	18OCT01	1 000000	14AUG00	TO 14AUG00	
						00	50 000 00		23,452 48

ASSET ID SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET
 MAT DATE MAT RATE TRD DT LOCAL COST LOCAL SECY GNLS
 TRD DT SELL RATE TRD DIS OF ORIG BUYS
 SHS/PAR INTL FUND RSN
 BASE CURR GNLS
 BASE CURR GNLS

USD - US DOLLAR

78307A1 Y7 TOTAL	505,478 87	210,925 58	294,553 29	26 JUL 01	1 00000	155EF00	117,162 54	00	1,300,000 00	155EF00	10 26SEP00	294,553 29
78307AC29 RUSSIAN FEINM	USD 00 14	31MAR2030	1 000	26 JUL 01	1 00000	155EF00	117,162 54	00	1,300,000 00	155EF00	10 26SEP00	294,553 29
226	544,781 25	440,882 77	103,898 48	02 OCT 01	1 00000	26SEP00	1,218,750 00	00	103,898 48	26SEP00	10 15NOV00	103,898 48
461	321,468 75	244,181 23	77,287 52	15 OCT 01	1 00000	15NOV00	675,000 00	00	15NOV00	15NOV00	10 15NOV00	77,287 52
78307AC29 TOTAL	1,453 687 50	1,155,338 96	298,348 54					00				298,348 54
USD TOTAL	16,256,488 59	15,812,154 76	444 311 63					00				444,311 63

ZAR - SOUTH AFRICAN RAND

682178111	51H AFRICA REP	13PCT LN	31AUC2010	15 000	26 JUL 01	31JUL01	8 157800	1 750 000 00	31 JUL 00	31 JUL 00	10 31JUL00	-23,891 49
073	1 985,337 73	1,685,981 88	267,258 29	26 JUL 01	36,695 66	31 JUL 01	1 750 000 00	1 750 000 00	31 JUL 00	31 JUL 00	10 31JUL00	-23,891 49
342	224 860 00	192,683 66	30 543 80	02 OCT 01	42,174 76	17 OCT 01	9 181000	200,000 00	31 JUL 00	31 JUL 00	10 31JUL00	-6 051 92
682178111 TOTAL	2 210 197 73	1 878 665 52	297,802 09				11,512 21	40,200 33				-29 943 41

ANNUAL 21
 KAUFMAN-CAPITAL INT'L
 CAPITAL INTERNATIONAL TRUST CO
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002
 PAGE 22
 AS-OF DATE 30JUN02

ASSET ID SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET
 MAT DATE MAT RATE TRD DT LOCAL COST LOCAL SECY GNLS
 TRD DT SELL RATE TRD DIS OF ORIG BUYS
 SHS/PAR INTL FUND RSN
 BASE CURR GNLS
 BASE CURR GNLS

ZAR - SOUTH AFRICAN RAND

ZAR TOTAL	2,210 197 73	1,878 665 52	297 802 09				331,512 21	40,200 33				-29,943 41
OTHER ASSET BARKE	267,858 68	1,878 665 52	297 802 09				331,512 21	40,200 33				-29,943 41
USD TOTAL	415 852 85	396 487 50	19,365 35				00	00				19 365 35
595294112 TOTAL	163 690 84	153,690 00	10 000 85				00	188,000 00				10 000 85
466	237 162 00	250 535 00	6 627 00	07 OCT 01	05 OCT 01	1 00000	00	282 000 00	16 AUG 01	16 AUG 01	10 16AUG01	6 627 00
221	15 900 00	12 762 50	2 737 50	24 SEP 01	24 SEP 01	1 00000	00	15,000 00	16 AUG 01	16 AUG 01	10 16AUG01	2,737 50
595294112 UKRAINE (REF UT)	11H T BUS	15MAR2007	11 000	24 SEP 01	24 SEP 01	1 00000	00	15,000 00	16 AUG 01	16 AUG 01	10 16AUG01	2,737 50
466	237 162 00	250 535 00	6 627 00	07 OCT 01	05 OCT 01	1 00000	00	282 000 00	16 AUG 01	16 AUG 01	10 16AUG01	6 627 00
466	163 690 84	153,690 00	10 000 85				00	188,000 00				10 000 85
USD TOTAL	415 852 85	396 487 50	19,365 35				00	00				19 365 35
FIXED INCOME TOTAL	415,852 85	396,487 50	19,365 35				00	00				19 365 35
20 082,478 86	19 629 417 72	382,356 05	70 707 09				453 061 14					

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 BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
FOREIGN CASH									
SECURITY SETTLEMENTS									
BRL - BRAZILIAN REAL									
++ BRL ++	148 38,362 70 16,500 09	38,362 70 16,639 61		02JUL01	02JUL01	2 325000 -139 52	38,362 70	SS -139 52	
++ BRL ++	191 -327,249 94 -118,226 13	-327,249 94 -118,226 14		24SEP01	24SEP01	2 768000 01	-327,249 94	SS BTC 01	
BRL TOTAL	-288,887 24 -101,726 04	-288,887 24 -101,586 53				-139 51		-139 51	
TRL - TURKISH LIRA									
++ TRL ++	197 -53,515,200,000 00 -53,515 25	-53,515,200,000 00 -53,515 26		09OCT01	09OCT01	9999 000000 -53,515,200,000 00 01		SS BTC 01	
++ TRL ++	257 -42,344,207,500 00 -42,344 25	-42,344,207,500 00 -42,344 26		09OCT01	09OCT01	9999 000000 -42,344,207,500 00 01		SS BTC 01	
TRL TOTAL	-95,859,407,500 00 -95,859 50	-95,859,407,500 00 -95,859 52				02		02	
ZAR - SOUTH AFRICAN RAND									
++ ZAR ++	252 -227,353 16 -24,565 44	-227,353 16 -24,602 66		17OCT01	17OCT01	9 255000 37 22	-227,353 16	SS BTC 37 22	

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 BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)									
ZAR - SOUTH AFRICAN RAND									
ZAR TOTAL	-227,353 16 -24,565 44	227,353 16 -24,602 66				37 22		37 22	
CURRENCY TRADES									
BRL - BRAZILIAN REAL									
++ BRL ++	261 1,242 78 520 43	1 242 78 459 82		14DEC01	14DEC01	2 588000 60 61	1,242 78	CT 60 61	
BRL TOTAL	1 242 78 520 43	1,242 78 459 82				60 61		60 61	
ZAR - SOUTH AFRICAN RAND									
++ ZAR ++	189 126,750 00 14,959 19	126,750 00 15,031 84		07SEP01	07SEP01	8 473050 -72 65	126,750 00	CT -72 65	
++ ZAR ++	260 -876 06 -92 39	-876 06 -92 83		05NOV01	05NOV01	9 481850 44	-876 06	CT BTC 44	
ZAR TOTAL	125,873 94 14,866 80	125 873 94 14,939 01				-72 21		-72 21	
MISCELLANEOUS DISBURSEMENT									
BRL - BRAZILIAN REAL									
++ BRL ++	149 25 66 11 04	25 66 11 13		02JUL01	02JUL01	2 324431 - 09	25 66	MD - 09	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	TRD DT SECY CN/LS	STL DT	SELL RATE BASE (CURR CN/LS)	TRD DIS SHS/PAR	OF ORIG NET	BUY'S DTL FUND RSN
(CONTINUED)											
BRL - BRAZILIAN REAL											
** BRL **	153	14 82 5 83		14 82 5 79		11 JUL 01	11 JUL 01	2 541926		14 82	MD 04
** BRL **	208	2 502 16 909 71		2,502 16 925 77		24 SEP 01	24 SEP 01	2 750512		2 502 16	MD 06
BRL TOTAL		2,547 64 926 58		2 542 64 942 69		00 00				-16 11	-16 11
TRL - TURKISH LIRA											
** TRL **	266	21 594 927 464 00 15,207 70		21 594,927 464 00 21,594 95		20 MAY 02	20 MAY 02	9999 570217		21 594 927 464 00 6 387 25	MD 25
TRL TOTAL		21 594 927 464 00 15 207 70		21 594 927 464 00 21 594 95		00 00				-6 387 25	-6,387 25
FOREIGN CASH TOTAL		190 629 47		-184 112 24		00				6 517 23	-6,517 23

BRL USD	BRAZILIAN REAL US DOLLAR	LOCAL SEC BASE SEC	GAIN GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS					
EQUITY					
	COMMON STOCK	16 681 20 5,991 81		00	5,991 81
EQUITY TOTAL					
		16 681 20 5 991 81		00	5 991 81
CURRENCY TOTAL					
		16 681 20 5 991 81		00	5,991 81

BRL USD	BRAZILIAN REAL US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00	-27,239 48	27,239 48
EQUITY TOTAL				
		00 00	27,239 48	-27,239 48
CURRENCY TOTAL				
		00 00	-27,239 48	-27,239 48

BRL USD	BRAZILIAN REAL US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	16,681 20 5,991 81	-27,239 48	-21,247 67
EQUITY TOTAL				
		16,681 20 5,991 81	-27,239 48	-21,247 67
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-139 51	-139 51
	CURRENCY TRADES SPOTS	00 00	60 61	60 61
	MISCELLANEOUS DISBURSEMEM	00 00	-16 11	-16 11
FOREIGN CASH TOTAL				
		00 00	-95 01	-95 01
CURRENCY TOTAL				
		16,681 20 5,991 81	-27,334 49	-21,342 68

PLN USD	POLISH ZLOTY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	112,480 00 26,851 07 =====	284 21 =====	27,135 28 =====
	FIXED INCOME TOTAL	112,480 00 26,851 07 =====	284 21 =====	27,135 28 =====
	CURRENCY TOTAL	112,480 00 26,851 07 =====	284 21 =====	27,135 28 =====

PLN USD	POLISH ZLOTY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	00 00 =====	-15,182 40 =====	-15,182 40 =====
	FIXED INCOME TOTAL	00 00 =====	15,182 40 =====	-15,182 40 =====
	CURRENCY TOTAL	00 00 =====	15,182 40 =====	-15,182 40 =====

PLN USD	POLISH ZLOTY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	112,480 00 26,851 07 =====	-14,898 19 =====	11,952 88 =====
	FIXED INCOME TOTAL	112,480 00 26,851 07	-14,898 19	11,952 88
	CURRENCY TOTAL	112,480 00 26,851 07 =====	-14,898 19 =====	11,952 88 =====

TRL USD	TURKISH LIRA US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	226,176,294,815 00 226,176 54 =====	204,085 62 =====	430,262 16 =====
	FIXED INCOME TOTAL	226,176,294,815 00 226,176 54	204,085 62	430,262 16
	CURRENCY TOTAL	226,176,294,815 00 226,176 54 =====	204,085 62 =====	430,262 16 =====

TRL USD	TURKISH LIRA US DOLLAR	LOCAL SEC BASE SEC	LOSS LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES					
FIXED INCOME					
	GOVERNMENT ISSUES	-354,562,500	00		
			354 56	48 336 60	48 691 16
	FIXED INCOME TOTAL	-354 562,500	00		
			-354 56	48,336 60	-48,691 16
	CURRENCY TOTAL	-354 562,500	00		
			-354 56	48 336 60	-48 691 16

TRL USD	TURKISH LIRA US DOLLAR	LOCAL SEC BASE SEC	GN/L GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES					
FIXED INCOME					
	GOVERNMENT ISSUES	225,821 752	315 00		
			225 821 98	155 749 02	381,571 00
	FIXED INCOME TOTAL	225 821 752	315 00		
			225,821 98	155,749 02	381,571 00
FOREIGN CASH					
	SECURITY SETTLEMENTS		00		
			00	02	02
	MISCELLANEOUS DISBURSEMENTS		00		
			00	6,387 25	6 387 25
	FOREIGN CASH TOTAL		00		
			00	6,387 23	6,387 23
	CURRENCY TOTAL				
		225 821 98		149 361 79	375 183 77

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	MUTUAL FUNDS	00	00	00
	WARRANTS	5,737 50	00	5,737 50
EQUITY TOTAL		5,737 50	00	5,737 50
FIXED INCOME				
	OTHER ASSET BACKED	19,365 35	00	19,365 35
	GOVERNMENT ISSUES	1,668,857 92	00	1,668,857 92
	CORPORATE BONDS	10,284 93	00	10,284 93
FIXED INCOME TOTAL		1,698,508 20	00	1,698,508 20
CURRENCY TOTAL		1,704,245 70	00	1,704,245 70

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	MUTUAL FUNDS	-5,899,279 50	00	-5,899,279 50
EQUITY TOTAL		-5,899,279 50	00	-5,899,279 50
FIXED INCOME				
	GOVERNMENT ISSUES	-1,224,526 29	00	-1,224,526 29
	CORPORATE BONDS	-384,501 24	00	-384,501 24
FIXED INCOME TOTAL		-1,609,027 53	00	-1,609,027 53
CURRENCY TOTAL		-7,508,307 03	00	-7,508,307 03

USD	US DOLLAR	BASE SFL GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	MUTUAL FUNDS	-5,899,279 50	00	-5,899,279 50
	WARRANTS	5,737 50	00	5,737 50
	EQUITY TOTAL	-5,893,542 00	00	-5,893,542 00
FIXED INCOME				
	OTHER ASSET BACKED	19,565 35	00	19,565 35
	GOVERNMENT ISSUES	444,531 63	00	444,531 63
	CORPORATE BOND	-374,216 31	00	-374,216 31
	FIXED INCOME TOTAL	89,480 67	00	89,480 67
CURRENCY TOTAL				
		5,804,061 33	00	5,804,061 33

ZAR	SOUTH AFRICAN RAND	LOCAL SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
USD	US DOLLAR	BASE SEC GAIN		
CROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	531,532 21	00	40,200 33
		40,200 33		
	FIXED INCOME TOTAL	531,532 21	00	40,200 33
		40,200 33		
CURRENCY TOTAL				
		531,532 21	00	40,200 33
		40,200 33		

ZAR USD	SOUTH AFRICAN RAND US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	00 00	-70,143 74	-70,143 74
FIXED INCOME TOTAL		00 00	-70,143 74	-70,143 74
CURRENCY TOTAL		00 00	-70,143 74	-70,143 74

ZAR USD	SOUTH AFRICAN RAND US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	331,532 21 40,200 33	-70,143 74	-29,943 41
FIXED INCOME TOTAL		331,532 21 40,200 33	-70,143 74	-29,943 41
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	37 22	37 22
	CURRENCY TRADES SPOTS	00 00	-72 21	-72 21
FOREIGN CASH TOTAL		00 00	-34 99	-34 99
CURRENCY TOTAL		331,532 21 40,200 33	-70,178 73	-29,978 40

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS			
EQUITY			
COMMON STOCK	5,991.81	00	5,991.81
MUTUAL FUNDS	00	00	00
WARRANTS	5,737.50	00	5,737.50
EQUITY TOTAL	11,729.31	00	11,729.31
FIXED INCOME			
OTHER ASSET BACKED	19,365.35	00	19,365.35
GOVERNMENT ISSUES	1,962,085.86	204,369.83	2,166,455.69
CORPORATE BONDS	10,284.93	00	10,284.93
FIXED INCOME TOTAL	1,991,736.14	204,369.83	2,196,105.97
CURRENCY TOTAL	2,003,465.45	204,369.83	2,207,835.28

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES			
EQUITY			
COMMON STOCK	00	-27,239.48	-27,239.48
MUTUAL FUNDS	-5,899,279.50	00	-5,899,279.50
EQUITY TOTAL	-5,899,279.50	-27,239.48	-5,926,518.98
FIXED INCOME			
GOVERNMENT ISSUES	1,224,880.85	-133,662.74	1,091,218.11
CORPORATE BONDS	-384,501.24	00	-384,501.24
FIXED INCOME TOTAL	1,609,379.61	-133,662.74	1,475,716.87
CURRENCY TOTAL	-7,508,661.59	160,902.22	-7,347,759.37

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	5,991 81	-27,239 48	-21,247 67
MUTUAL FUNDS	-5,899 279 50	00	-5,899,279 50
WARRANTS	5,737 50	00	5,737 50
EQUITY TOTAL	-5,887,550 19	-27,239 48	-5,914,789 67
FIXED INCOME			
OTHER ASSET BACKED	19,365 35	00	19,365 35
GOVERNMENT ISSUES	737,205 01	70,707 09	807,912 10
CORPORATE BONDS	-374,216 31	00	-374,216 31
FIXED INCOME TOTAL	382,354 05	70,707 89	453,061 14
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-102 27	-102 27
CURRENCY TRADES SPOTS	00	-11 60	-11 60
MISCELLANEOUS DISBURSEMEN	00	-6,403 36	-6,403 36
FOREIGN CASH TOTAL	00	-6,517 23	-6,517 23
CURRENCY TOTAL	-5,505,196 14	36,950 38	5,468,245 76

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	117,546 67	138,794 34	367 000	1
MUTUAL FUNDS	48,595,598 29	54,494,877 79	11,487,344 233	5
WARRANTS	5,737 50	00	875,000 000	2
TOTAL	48,718,882 46	54,633,672 13	12,362,711 233	8
FIXED INCOME				
OTHER ASSET BACKED	415,852 85	396,487 50	485,000 00	3
GOVERNMENT ISSUES	18,906,151 01	18,098,238 91	279,030,389,911 87	152
CORPORATE BONDS	760,475 00	1,134,691 31	1,345,000 00	9
TOTAL	20,082,478 86	19,629,417 72	279,032,219,911 87	164
FOREIGN CASH				
SECURITY SETTLEMENTS	238,651 07	238,688 32	N/A	N/A
SECURITY SETTLEMENTS	-222,150 98	-222,048 71	N/A	N/A
CURRENCY TRADES	92 39	92 83	N/A	N/A
SPOTS	15,387 23	15,398 83	N/A	N/A
MISCELLANEOUS DISBUR	16,134 28	22,537 64	N/A	N/A
TOTAL	48,113 99	54,668 91	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-238,651 07	-238,688 32	-95,859,962,103 10	4
CURRENCY TRADES	-92 39	-92 83	-876 06	1
TOTAL	-238,743 46	-238,781 15	-95,859,962,979 16	5

FUND GAIN/LOSS TOTALS		BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	5 991 81	00	5 991 81
	MUTUAL FUNDS	00	00	00
	WARRANTS	5 737 50	00	5,737 50
	EQUITY TOTAL	11 729 31	00	11,729 31
FIXED INCOME				
	OTHER ASSET BACKED	19,365 35	00	19 365 35
	GOVERNMENT ISSUES	1,962,085 86	204,369 83	2,166 455 69
	CORPORATE BONDS	10 284 93	00	10,284 93
	FIXED INCOME TOTAL	1,991 736 14	204,369 83	2,196,105 97
	CURRENCY TOTAL	2 003 465 45	204,369 83	2,207 835 28

FUND GAIN/LOSS TOTALS		BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00	-27,239 48	-27,239 48
	MUTUAL FUNDS	5 899,279 50	00	5 899,279 50
	EQUITY TOTAL	-5 899 279 50	27 239 48	5 926 518 98
FIXED INCOME				
	GOVERNMENT ISSUES	-1,224 880 85	133,662 74	1,358,543 59
	CORPORATE BONDS	-384 501 24	00	-384 501 24
	FIXED INCOME TOTAL	-1,609,382 09	133 662 74	-1 743 044 83
	CURRENCY TOTAL	7 508 661 59	-160 902 22	-7,649 563 81

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	5,991 81	-27,239 48	-21,247 67
MUTUAL FUNDS	-5,899,279 50	00	-5,899,279 50
WARRANTS	5,737 50	00	5,737 50
EQUITY TOTAL	-5,887,550 19	27,239 48	-5,914,789 67
FIXED INCOME			
OTHER ASSET BACKED	19,365 35	00	19,365 35
GOVERNMENT ISSUES	737,205 01	70,707 09	807,912 10
CORPORATE BONDS	-374,216 31	00	-374,216 31
FIXED INCOME TOTAL	382,354 05	70,707 09	453,061 14
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-102 27	-102 27
CURRENCY TRADES SPOTS	00	-11 60	-11 60
MISCELLANEOUS DISBURSEMEN	00	-6,403 36	-6,403 36
FOREIGN CASH TOTAL	00	-6,517 23	-6,517 23
CURRENCY TOTAL	-5,505,196 14	36,950 38	-5,468,245 76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
RUN DATE: 17JUL02			

21A6
USD

ANNU

KAUFFMAN-CAPITAL INT'L
CAPITAL INTERNATIONAL TRUST CO
MBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30, 2002

PAGE 1
AS-OF DATE 30JUN02

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 SECY GN/LS	BASE	SECY GN/LS	BASE CURR CN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS				NET BASE GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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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 SECY GN/LS	BASE	SECY GN/LS	BASE CURR CN/LS	SHS/PAR	DIL FUND RSN	HLT BASE CN/LS

EQUITY

COMMON STOCK

BRL - BRAZILIAN REAL

99MCQD907	BRAZIL LTN	COM		21SEP01	24SEP01	2 784000	30APR01 TO 10JUL01		
189	327,249 94 117,546 67	310,568 74 138,794 34		16,681 20 5,991 81		27,239 48	367 000		
22JUN01	BUY LOT 008		16,738 44	1,351 41 S 485 42 S		-2 810 78 S	45 000		
29JUN01	BUY LOT 018		16,639 64	1 763 31 S 633 37 S		-2,859 93 S	45 000		
10JUL01	BUY LOT 035			1,072 36 S 385 19 S		-914 66 S	26 000		
30APR01	BUY LOT 672		96,559 23	12,494 12 S 4,487 83 S		20 654 11 S	251 000		
BRL TOTAL									
	327,249 94 117,546 67	310,568 74 138,794 34		16,681 20 5,991 81		-27 239 48			-21 247 67

MUTUAL FUNDS

USD - US DOLLAR

160991951	CAPITAL GUARDIAN	EMERGING MARKET EQUI		31JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00		
147	13 200 000 00	14 740,093 23		-1 540,093 23		3,105,882 353 00			
31JUL00	BUY LOT 151		14,095,027 58	895,027 58 S		3,105,882 353 00 S			
ADJG-	183	319,543 88	319,543 88		31AUG01	31AUG01	31JUL00 TO 31AUG01		
15JUN01	BUY LOT 027			00		00	000		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 SECY GN/LS	BASE	SECY GN/LS	BASE CURR CN/LS	SHS/PAR	DIL FUND RSN	HLT BASE CN/LS

(CONTINUED)

USD - US DOLLAR

30JUN01	BUY LOT 030		703 34		00 S	00 S			000
01AUG00	BUY LOT 129		418 46		00 S	00 S			000
13JUL01	BUY LOT 145		38,143 59		00 L	00 L			000
31JUL01	BUY LOT 146		728 04		00 S	00 S			000
31JUL00	BUY LOT 151		508 79		00 S	00 S			000
31AUG00	BUY LOT 153		136,960 97		00 L	00 L			000
31JUL00	BUY LOT 160		344 39		00 S	00 S			000
01SEP00	BUY LOT 161		207 86		00 L	00 L			000
31AUG01	BUY LOT 182		695 39		00 S	00 S			000
30SEP00	BUY LOT 209		410 40		00 S	00 S			000
30SEP00	BUY LOT 210		497 89		00 S	00 S			000
13OCT00	BUY LOT 228		2,921 84		00 S	00 S			000
13OCT00	BUY LOT 230		9 881 32		00 S	00 S			000
25OCT00	BUY LOT 259		67 03		00 S	00 S			000
31OCT00	BUY LOT 276		109 20		00 S	00 S			000
31OCT00	BUY LOT 277		33 15		00 S	00 S			000
15NOV00	BUY LOT 346		39 008 15		00 S	00 S			000
30NOV00	BUY LOT 369		94 87		00 S	00 S			000
15DEC00	BUY LOT 418		177 63		00 S	00 S			000
31DEC00	BUY LOT 422		257 14		00 S	00 S			000
16JAN01	BUY LOT 461		717 46		00 S	00 S			000
15JAN01	BUY LOT 474		69 097 77		00 S	00 S			000
31JAN01	BUY LOT 478		781 84		00 S	00 S			000

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT	LOCAL PRINCIPAL NET	NET						
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECY GN/LS	BASE CURR GN/LS	
(CONTINUED)									
USD - US DOLLAR									
31JAN01	BUY LOT	479		7,909	96		00 S	00 S	000
15FEB01	BUY LOT	533		266	55		00 S	00 S	000
28FEB01	BUY LOT	553		147	51		00 S	00 S	000
15MAR01	BUY LOT	599		169	26		00 S	00 S	000
31MAR01	BUY LOT	626		471	28		00 S	00 S	000
30APR01	BUY LOT	700		1,365	81		00 S	00 S	000
30APR01	BUY LOT	702		757	10		00 S	00 S	000
15MAY01	BUY LOT	778		4,159	17		00 S	00 S	000
31MAY01	BUY LOT	780		1,133	70		00 S	00 S	000
				417	02		00 S	00 S	000
ADJG-	339		2,135,888	54		30SEP01	30SEP01	1 000000	31JUL00 TO 30SEP01
			2,135,888	54				00	000
15JUN01	BUY LOT	027		4,695	40		00 S	00 S	000
30JUN01	BUY LOT	030		2,793	59		00 S	00 S	000
01AUG00	BUY LOT	129		254,640	09		00 L	00 L	000
13JUL01	BUY LOT	145		4,840	26		00 S	00 S	000
31JUL01	BUY LOT	146		3,396	61		00 S	00 S	000
31JUL00	BUY LOT	151		914,328	05		00 L	00 L	000
31AUG00	BUY LOT	153		2,299	10		00 L	00 L	000
31JUL00	BUY LOT	160		1,387	62		00 L	00 L	000
01SEP00	BUY LOT	161		4,642	29		00 L	00 L	000
31AUG01	BUY LOT	182		2,739	55		00 S	00 S	000
30SEP00	BUY LOT	209							000

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT	LOCAL PRINCIPAL NET	NET						
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECY GN/LS	BASE CURR GN/LS	
(CONTINUED)									
USD - US DOLLAR									
30SEP00	BUY LOT	210		5,323	84		00 S	00 S	000
13OCT00	BUY LOT	228		19,505	74		00 S	00 S	000
13OCT00	BUY LOT	230		65,966	03		00 S	00 S	000
25OCT00	BUY LOT	259		447	50		00 S	00 S	000
31OCT00	BUY LOT	276		728	99		00 S	00 S	000
31OCT00	BUY LOT	277		221	28		00 S	00 S	000
15SEP01	BUY LOT	337		260,411	76		00 S	00 S	000
30SEP01	BUY LOT	338		1,758	76		00 S	00 S	000
15NOV00	BUY LOT	346		775	88		00 S	00 S	000
30NOV00	BUY LOT	369		633	35		00 S	00 S	000
15DEC00	BUY LOT	418		1,185	83		00 S	00 S	000
31DEC00	BUY LOT	422		1,716	60		00 S	00 S	000
16JAN01	BUY LOT	461		4,789	66		00 S	00 S	000
15JAN01	BUY LOT	474		461,284	92		00 S	00 S	000
31JAN01	BUY LOT	478		5,219	46		00 S	00 S	000
31JAN01	BUY LOT	479		52,805	57		00 S	00 S	000
15FEB01	BUY LOT	533		1,779	45		00 S	00 S	000
28FEB01	BUY LOT	553		984	76		00 S	00 S	000
15MAR01	BUY LOT	599		1,129	96		00 S	00 S	000
31MAR01	BUY LOT	626		3,146	18		00 S	00 S	000
30APR01	BUY LOT	700		9,117	94		00 S	00 S	000
30APR01	BUY LOT	702		5 054	24		00 S	00 S	000
15MAY01	BUY LOT	778		27,765	92		00 S	00 S	000

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	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)									
USD - US DOLLAR									
140991951 TOTAL									
	48,595,598 29	54,494,877 79		-5,899,279 50		00			-5,899,279 50
USD TOTAL									
	48,595,598 29	54,494,877 79		-5,899,279 50		00			-5,899,279 50
WARRANTS									
USD - US DOLLAR									
456446004	MEXICO(UTD MEX ST)	WTS EXP 30JUN03		03OCT01	09OCT01	1 000000	07FEB01 TO 07FEB01		
278	4,875 00		00	4,875 00			750,000 000		
07FEB01	BUY LOT 495		-4,875 00	4,875 00 S			750,000 000		
							00 S		
469	862 50		00	862 50		1 000000	07FEB01 TO 07FEB01		
07FEB01	BUY LOT 495		-862 50	862 50 S			125,000 000		
							00 S		
456446004 TOTAL									
	5,737 50		00	5,737 50		00			5,737 50
USD TOTAL									
	5,737 50		00	5,737 50		00			5,737 50

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	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	
EQUITY TOTAL									
	48,718,882 46	54,633,672 13		-5,887,550 19		-27,239 48			-5,914,789 67

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 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) USD - US DOLLAR					
USD TOTAL					
	760,475 00	1,134,691 31	-374,216 31	00	-374,216 31
GOVERNMENT ISSUES					
PLN - POLISH ZLOTY					
591615112	POLAND GOVT OF 0 50PCT 0 248 3,031,100 00 721,175 36	12FEB2005 0 500 2,932,840 00 712,979 22	02OCT01 05OCT01 98,260 00 23,378 54	4 203000 -15,182 40	08FEB01 TO 08FEB01 3,400,000 00
08FEB01	BUY LOT 483	712,979 22	98,260 00 S 23,378 54 S	-15,182 40 S	3,400,000 00
417	273,000 00 66,666 67	258,780 00 62,909 93	15OCT01 17OCT01 14,220 00 3,472 53	4 095000 284 21	08FEB01 TO 08FEB01 300,000 00
08FEB01	BUY LOT 483	62,909 93	14,220 00 S 3,472 53 S	284 21 S	300,000 00
591615112 TOTAL	3,304,100 00 787,842 03	3,191,620 00 775,889 15	112,480 00 26,851 07	-14,898 19	11,952 88
PLN TOTAL	3,304,100 00 787,842 03	3,191,620 00 775,889 15	112,480 00 26,851 07	-14,898 19	11,952 88
TRL - TURKISH LIRA					
99LYFDI13	TURKET REP T BILL ZE 126 5,880,300,000 00 5,880 31	12DEC2001 0 010 5,865,341,000 00 5,699 18	06AUG01 07AUG01 14,959,000 00 14 96	9999 000000 10,000,000,000 00 166 17	23FEB01 TO 23FEB01 23FEB01 TO 23FEB01
23FEB01	BUY LOT 562		00 S	10,000,000,000 00	

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 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) TRL - TURKISH LIRA					
		5,600 29	00 S	280 02 S	
162	23,999,400,000 00 23,999 42	17,596,023 000 00 17,097 55	15AUG01 17AUG01 6,403,377,000 00 6,403 58	9999 000000 30,000,000,000 00 498 49	23FEB01 TO 23FEB01
23FEB01	BUY LOT 562	16 800 86	6,358,500,000 00 S 6,358 51 S	30,000,000,000 00 840 05 S	
330	53,515,200,000 00 53,515 25	35,192,046,000 00 34 195 10	05OCT01 09OCT01 18,323,154,000 00 18,323 17	9999 000000 60,000,000,000 00 996 98	23FEB01 TO 27FEB01
23FEB01	BUY LOT 562		9,724,480,000 00 S 9,724 49 S	32,000,000,000 00 896 07 S	
27FEB01	BUY LOT 569	17,920 91	608,800,000 00 S 608 80 S	2,000,000,000 00 -23 98 S	
27FEB01	BUY LOT 570	1,199 02	2,747,520,000 00 S 2,747 52 S	9,000,000,000 00 -135 37 S	
27FEB01	BUY LOT 571	5,415 14	2,867,850,000 00 S 2,867 85 S	9,000,000,000 00 -159 56 S	
27FEB01	BUY LOT 600	5,319 00	1,827,780,000 00 S 1,827 78 S	6,000,000,000 00 -35 58 S	
27FEB01	BUY LOT 605	3,559 33	606,560,000 00 S 606 56 S	2,000,000,000 00 - 01 S	
27FEB01	BUY LOT 561	1,177 28			
99LYFDI13 TOTAL	83,394,900,000 00 83,394 98	58,653,410,000 00 56,991 83	24,741,490,000 00 24,741 51	1,661 64	26,403 15
99LYKLI19	REPUBLIC OF TURKEY ZERO F BI 091 17,229,000,000 00 17,229 02	20FEB2002 0 010 12,939 655 941 00 12,830 25	30JUL01 31JUL01 4,289,344,059 00 4,289 35	9999 000000 25,000,000,000 00 109 42	23FEB01 TO 23FEB01
23FEB01	BUY LOT 561	12,813 37	4,287,500,000 00 S 4,287 50 S	25,000,000,000 00 128 15 S	
109	702 280,000 00 702 28	517,586,238 00 513 21	01AUG01 02AUG01 184,693,762 00 184 69	9999 000000 1,000,000,000 00 4 38	23FEB01 TO 23FEB01
23FEB01	BUY LOT 561		184,620,000 00 S	1,000,000,000 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 SELLTY GN/LS BASE SELLTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED)									
TRL - TURKISH LIRA									
			512 53		184 62 S		5 13 S		
115	702,500 000 00 702 50		517,586 238 00 513 21		02AUC01 184 913 762 00 184 91	03AUC01	9999 000000 1,000 000 000 00 4 38	23FEB01	TO 23FEB01
23FEB01	BUY LOT 561			512 53	184 840 000 00 S 184 84 S		1 000,000,000 00 5 13 S		
156	2 141 280 000 00 2,141 28		1 552 758 715 00 1 549 63		13AUC01 588 521 287 00 588 52	14AUC01	9999 000000 3 000 000,000 00 13 13	23FEB01	TO 23FEB01
23FEB01	BUY LOT 561			1 537 60	588,300 000 00 S 588 30 S		3,000 000,000 00 15 38 S		
158	1 381 120 000 00 1 381 12		1 035 172 475 00 1 026 42		14AUC01 345 947 525 00 345 95	16AUC01	9999 000000 2,000 000 000 00 8 75	23FEB01	TO 23FEB01
23FEB01	BUY LOT 561			1 025 07	345 800 000 00 S 345 80 S		2,000 000,000 00 10 25 S		
166	5,523 742 600 00 5 523 75		4 140 689,901 00 4,105 68		16AUG01 1 383 052 499 00 1,383 05	20AUG01	9999 000000 8,000,000 000 00 35 02	23FEB01	TO 23FEB01
23FEB01	BUY LOT 561			4 100 28	1,382 462 400 00 S 1 382 46 S		8 000,000 000 00 41 01 S		
293	42,634 900 000 00 42 634 94		28,467 243,068 00 28 226 57		04OCT01 14 167 656 932 00 14 167 67	09OCT01	9999 000000 55,000 000 000 00 240 70	23FEB01	TO 23FEB01
23FEB01	BUY LOT 561			28,189 42	14 163 600 000 00 S 14,163 61 S		55,000,000 000 00 281 91 S		
331	4 643 400 000 00 4 643 40		3 105 517,426 00 3 079 26		05OCT01 1 537 882,574 00 1,537 88	09OCT01	9999 000000 6 000,000,000 00 26 26	23FEB01	TO 27FEB01

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 SELLTY GN/LS BASE SELLTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED)									
TRL - TURKISH LIRA									
27FEB01	BUY LOT 530			2 630 90	1 288 640 000 00 S 1 288 65 S		5 000,000 000 00 50 05 S		
23FEB01	BUY LOT 561			512 53	256 240 000 00 S 256 24 S		1 000,000 000 00 5 13 S		
99LYKLI19 TOTAL									
		74 958 222,400 00 74 958 29	52 276 210 000 00 51 844 23		22 682,012 400 00 22 682 02		462 04		23,124 06
99LYLC118	TURKEY REP 294	42 344 207 500 00 42 344 25	28 172 812 604 00 26 930 23	0 010	04OCT01 14 171 394 896 00 14 171 41	09OCT01	9999 000000 54,625 000 000 00 1,242 61	22FEB01	TO 22FEB01
22FEB01	BUY LOT 572			26,825 56	14 177 372 500 00 S 14 177 39 S		54 625,000,000 00 1 341 30 S		
22FEB01	BUY LOT 572			26,825 56	14 177,372,500 00 S 14 177 39 S		54,625,000 000 00 1,341 30 S		
22FEB01	BUY LOT 572			26 825 55	14 177,372,500 00 S 14 177 39 S		54,625,000,000 00 1 341 31 S		
22FEB01	BUY LOT 572			26 825 56	14 177 372,500 00 S 14 177 39 S		54,625,000,000 00 1 341 30 S		
295	42,344,207,500 00 42 344 25		28 172 812 604 00 26,930 23		04OCT01 14 171 394,896 00 14 171 41	09OCT01	9999 000000 54 625,000,000 00 1 242 61	22FEB01	TO 22FEB01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
296	42 344,207 500 00 42 344 25		28 172 812 604 00 26 930 24		04OCT01 14,171 394,896 00 14 171 41	09OCT01	9999 000000 54,625,000,000 00 1 242 60	22FEB01	TO 22FEB01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
297	42,344 207 500 00 42 344 25		28 172 812 605 00 26,930 23		04OCT01 14 171 394 895 00 14 171 41	09OCT01	9999 000000 54 625,000,000 00 1 242 61	22FEB01	TO 22FEB01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									

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)							
TRL - TURKISH LIRA							
352	7,352,050,000 00 7,352 06	4,899,619,583 00 4,683 52	05OCT01 2,452,430,417 00 2,452 43	09OCT01	9999 000000	22FEB01 TO 27FEB01	9,500,000,000 00 216 11
27FEB01	BUY LOT 568		510,540,000 00 S 510 54 S				2,000,000,000 00 00 S
22FEB01	BUY LOT 572	1,037 24	129,130,000 00 S 129 13 S				500,000,000 00 12 28 S
26FEB01	BUY LOT 573	3,819 42	1,788,850,000 00 S 1,788 85 S				7,000,000,000 00 -190 96 S
99LYLCI18 TOTAL							
	176,728,880,000 00 176,729 06	117,590,870,000 00 112,404 45	59,138,010,000 00 59,138 07				5,186 54 64,324 61
99MDLNI19	TURKEY T BILL	06MAR2002	0 010	04OCT01	09OCT01	9999 000000	09MAY01 TO 09MAY01
405	36,692,640,000 00 36,692 68	29,236,550,588 00 29,236 58	7,456,089,412 00 7,456 10				48,000,000,000 00 00
09MAY01	BUY LOT 708	28,358 43	8,334,240,000 00 S 8,334 25 S				48,000,000,000 00 00 S
09MAY01	BUY LOT 708	12,997 61	3,819,860,000 00 S 3,819 86 S				22,000,000,000 00 01 S
09MAY01	BUY LOT 708	37,811 24	11,112,320,000 00 S 11,112 33 S				64,000,000,000 00 00 S
16MAY01	BUY LOT 774	1,887 75	405,540,000 00 S 405 54 S				3,000,000,000 00 00 S
17MAY01	BUY LOT 757	31,244 67	5,448,000,000 00 S 5,448 01 S				48,000,000,000 00 00 S
16MAY01	BUY LOT 774	11,955 76	2,568,420,000 00 S 2,568 42 S				19,000,000,000 00 00 S
407	16,817,460,000 00 16,817 48	13,400,085,686 00 13,400 10	3,417,374,314 00 3,417 38	04OCT01	09OCT01	9999 000000	09MAY01 TO 09MAY01 22,000,000,000 00 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
414	51,216,810,000 00	40,809,351,863 00	10,407,458,137 00	04OCT01	09OCT01	9999 000000	09MAY01 TO 16MAY01 67,000,000,000 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 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)							
TRL - TURKISH LIRA							
	51,216 86	40,809 39	10,407 47				00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
415	51,216,810,000 00 51,216 86	40,809,351,863 00 40,809 39	10,407,458,137 00 10,407 47	04OCT01	09OCT01	9999 000000	16MAY01 TO 17MAY01 67,000,000,000 00 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
99MDLNI19 TOTAL							
	155,943,720,000 00 155,943 88	124,255,340,000 00 124,255 46	31,688,380,000 00 31,688 42				00 31,688 42
99MEKAI16	TURKEY T BILL	06MAR 06MAR2002	0 010	05OCT01	09OCT01	9999 000000	22MAY01 TO 22MAY01
403	50,296,620,000 00 50,296 67	42,964,020,000 00 42,964 06	7,332,600,000 00 7,332 61				66,000,000,000 00 00
22MAY01	BUY LOT 756	42,964 06	7,332,600,000 00 S 7,332 61 S				66,000,000,000 00 00 S
99METFI16	TURKEY T BILL	06MAR 06MAR2002	0 010	20JUL01	28SEP01	9999 000000	03JUL01 TO 03JUL01
391	64,186,468,750 00 48,079 76	64,541,031,250 00 50,604 54	354,562,500 00 -354 56				96,875,000,000 00 -2,170 22
03JUL01	BUY LOT 064	50,604 54	-354,562,500 00 S -354 56 S				96,875,000,000 00 -2,170 22 S
99METGI14	TURKEY T BILL	06MAR 06MAR2002	0 010	20JUL01	28SEP01	9999 000000	03JUL01 TO 03JUL01
394	8,033,661,250 00 6,017 72	807,803,640 00 6,333 73	7,225,857,610 00 7,225 86				12,125,000,000 00 -7,541 87
03JUL01	BUY LOT 066	6,333 73	7,225,857,610 00 S 7,225 86 S				12,125,000,000 00 -7,541 87 S
396	56,689,275,000 00 56,689 33	5,646,297,610 00 44,270 81	51,042,977,390 00 51,043 03	27JUL01	30JUL01	9999 000000	03JUL01 TO 03JUL01
03JUL01	BUY LOT 066		51,042,977,390 00 S				84,750,000 000 00 -38,624 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	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)							
TRL - TURKISH LIRA							
		50,604 54		258 66 S		13,936 55 S	
99METV111	TURKEY T BILL ZCP 06MAR 06MAR2002 0 010	64,799,687,500 00	64,541,031,250 00	27JUL01	30JUL01	9999 000000	03JUL01 TO 03JUL01
395	64,799 75	50,604 54	258 66	258,654,250 00		96,875,000,000 00	
				258 66		13,936 55	
03JUL01	BUY LOT 387			258,654 250 00 S		96,875,000,000 00	
		50,604 54		258 66 S		13,936 55 S	
99METW119	TURKEY T BILL ZCP 06MAR 06MAR2002 0 010	18,561,975,000 00	18,487,882,500 00	27JUL01	30JUL01	9999 000000	03JUL01 TO 03JUL01
397	18,561 99	14,495 75	74 09	74,092,500 00		27,750,000,000 00	
				74 09		3,992 15	
03JUL01	BUY LOT 388			74,092,500 00 S		27,750,000,000 00	
		14,495 75		74 09 S		3,992 15 S	
399	52,841,223,750 00	46 053,148,750 00	6,788,075,000 00	04OCT01	09OCT01	9999 000000	03JUL01 TO 03JUL01
	52,841 28	36,108 79	6,788 08	6,788,075,000 00		69,125,000,000 00	
				6,788 08		9,944 41	
03JUL01	BUY LOT 388			6,788,075,000 00 S		69,125,000,000 00	
		36,108 79		6,788 08 S		9,944 41 S	
99METW119 TOTAL							
	71,403,198,750 00	64,541,031,250 00	6,862,167,500 00				
	71,403 27	50,604 54	6,862 17			13,936 56	20,798 73
99METX117	TURKEY T BILL ZCP 06MAR 06MAR2002 0 010	74,054,154,250 00	64,541,031,250 00	04OCT01	09OCT01	9999 000000	03JUL01 TO 03JUL01
401	74,054 23	50,604 54	9,513 13	9,513,125,000 00		96,875,000,000 00	
				9,513 13		13,936 56	
03JUL01	BUY LOT 389			9,513,125,000 00 S		96,875,000,000 00	
		50,604 54		9,513 13 S		13,936 56 S	
99MEWJ114	TURKEY T BILL	18,797,699,915 00	15,951,900,000 00	10OCT01	12OCT01	9999 000000	29MAY01 TO 29MAY01
352	18,797 72	14,268 25	2,845 80	2,845,799,915 00		30,000,000,000 00	
				2,845 80		1,683 67	
29MAY01	BUY LOT 772			2,845,799,915 00 S		30,000,000,000 00	
		14,268 25		2,845 80 S		1,683 67 S	

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)							
TRL - TURKISH LIRA							
TRL TOTAL							
	1612,083,052,315 00	1386,261,320,000 00	225,821,732,315 00				
	1,593,961 91	1,212,390 91	225,821 98			155,749 02	581,571 00
USD - US DOLLAR							
255470119	MORROCO RES + COMS USD1000	05JAN2009	1 000	02JUL01	02JUL01	1 000000	31JUL00 TO 31JUL00
142	10,763 89	9,897 28	866 61			00	10,765 23
31JUL00	BUY LOT 253			866 61 S		00 S	10,765 23
		9,897 28					
143	143,899 73	148,439 53	-4,539 80	11JUL01	26JUL01	1 000000	31JUL00 TO 31JUL00
31JUL00	BUY LOT 253			-4,539 80 S		00	161,457 00
		148,439 53				00 S	161,457 00
255470119 TOTAL							
	154,663 62	158,336 81	5,673 19			00	-3,673 19
402514116	ARGENTINA(REP OF) FRN 31MAR 31MAR2005 1 000	10JUL01	13JUL01	1 000000			15MAY01 TO 15MAY01
029	73,248 00	80,646 67	-7,398 67			00	96,000 00
15MAY01	BUY LOT 738			-7,398 67 S		00 S	96,000 00
		78,672 00				00 S	
118	54,329 60	43,011 56	-8,681 96	02AUG01	07AUG01	1 000000	15MAY01 TO 15MAY01
15MAY01	BUY LOT 738			-8,681 96 S		00	51,200 00
		41,958 40				00 S	51,200 00
15MAY01	BUY LOT 738			-7,628 80 S		00 S	16,000 00
		13 112 00		-2,256 00 S		00 S	

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	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE CN/LS
(CONTINUED)									
15MAY01	BUY LOT 758			28,846 40	-4,910 40 S			35,200 00 00 S	
119		10 856 00		13,441 11	-2,585 11	02AUG01	07AUG01	1 000000	15MAY01 TO 15MAY01 16 000 00
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
121		23 936 00		29,570 45	5,634 45	02AUG01	07AUG01	1 000000	15MAY01 TO 15MAY01 35,200 00
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
134		18 470 40		21 505 78	3 035 38	08AUG01	13AUG01	1 000000	15MAY01 TO 15MAY01 25,600 00
15MAY01	BUY LOT 758			20,979 20	-2 508 80 S				25,600 00 00 S
15MAY01	BUY LOT 758			34 091 20	4 076 80 S				41,600 00 00 S
139		50 014 40		34,966 89	-4,932 49	08AUG01	10AUG01	1 000000	15MAY01 TO 15MAY01 41,600 00
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
149		18 816 00		21 505 78	-2,489 78	10AUG01	15AUG01	1 000000	15MAY01 TO 15MAY01 25 600 00
15MAY01	BUY LOT 758			20,979 20	-2,163 20 S				25 600 00 00 S
15MAY01	BUY LOT 758			20 979 20	1 715 20 S				25,600 00 00 S

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	SIL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE CN/LS
(CONTINUED)									
151		19 264 00		21,505 78	-2,241 78	10AUG01	15AUG01	1 000000	15MAY01 TO 15MAY01 25 600 00
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
171		26,118 40		29,570 44	3,452 04	22AUG01	27AUG01	1 000000	15MAY01 TO 22MAY01 35,200 00
15MAY01	BUY LOT 758			1 048 96	-99 20 S				1,280 00 00 S
21MAY01	BUY LOT 751			27 664 00	-3,920 00 S				32,000 00 -00 S
22MAY01	BUY LOT 752			1,698 24	273 60 S				1 920 00 00 S
336		12 560 00		10,551 27	2,008 73	28SEP01	04OCT01	1 000000	23MAY01 TO 25MAY01 12,560 00
23MAY01	BUY LOT 760			10 207 68	1,552 32 S				11,760 00 00 S
25MAY01	BUY LOT 762			708 80	91 20 S				800 00 00 S
259		59 547 20		50,336 96	-10 789 76	03OCT01	09OCT01	1 000000	22MAY01 TO 23MAY01 59 920 00
22MAY01	BUY LOT 752			20,944 96	-5 316 16 S				23,680 00 00 S
22MAY01	BUY LOT 753			14 040 00	-3,480 00 S				16,000 00 00 S
23MAY01	BUY LOT 760			17,568 32	-4,209 92 S				20,240 00 00 S
444		18 270 00		23 521 95	-5,251 95	15OCT01	18OCT01	1 000000	25MAY01 TO 25MAY01 28 000 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	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN
			BASE	COST	BASE	SECTY	GN/LS		NET	BASE
(CONTINUED)										
USD - US DOLLAR										
25MAY01	BUY LOT	762		24,808 00		-4,538 00 S		28,000 00		
								00 S		
402514116	TOTAL			380,114 64		-54,684 64		00		-54 684 64
403570117	BULGARIA (NAT REP)	FRN 28JUL	28JUL2024	1 000	26JUL01	31JUL01	1 000000	13SEP00	TO 13SEP00	
078				174,937 50		177,187 50		225,000 00		
								00		
13SEP00	BUY LOT	154		177,187 50		-2,250 00 S		225,000 00		
								00 S		
					02OCT01	05OCT01	1 000000	13SEP00	TO 13SEP00	
249				57,852 50		59,062 50		75,000 00		
								00		
13SEP00	BUY LOT	154		59,062 50		-1,230 00 L		75,000 00		
								00 L		
					15OCT01	18OCT01	1 000000	13SEP00	TO 13SEP00	
451				39,081 15		39,375 00		50,000 00		
								00		
13SEP00	BUY LOT	154		39,375 00		-293 85 L		50,000 00		
								00 L		
403570117	TOTAL			271,851 15		275,625 00		-3,773 85		-3,773 85
404252111	BULGARIA (NAT REP)	VAR PCT B	28JUL2012	1 000	26JUL01	31JUL01	1 000000	31JUL00	TO 15DEC00	
077				716,625 00		655,513 63		61,111 37		
								00		
31JUL00	BUY LOT	005		61,666 80		6,014 45 S		85,000 00		
								00 S		
13SEP00	BUY LOT	157		278,437 50		20,156 25 S		375,000 00		
								00 S		
15DEC00	BUY LOT	388						440,000 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	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN
			BASE	COST	BASE	SECTY	GN/LS		NET	BASE
(CONTINUED)										
USD - US DOLLAR										
				320,650 00		29,700 00 S		00 S		
					02OCT01	11OCT01	1 000000	15DEC00	TO 15DEC00	
229				226,888 50		207,579 31		285,000 00		
								00		
15DEC00	BUY LOT	388		207,693 75		19 194 75 S		285 000 00		
								00 S		
					15OCT01	18OCT01	1 000000	15DEC00	TO 15DEC00	
452				217,654 45		200,295 83		275 000 00		
								00		
15DEC00	BUY LOT	388		200,406 25		17 250 20 S		275,000 00		
								00 S		
404252111	TOTAL			1,161,169 95		1,063,388 77		97,781 18		97 781 18
414753116	BRAZIL REP OF	FRN 15APR	15APR2009	1 000	25SEP01	28SEP01	1 000000	06DEC00	TO 06DEC00	
199				122,705 88		141,508 78		164 705 88		
								00		
06DEC00	BUY LOT	364		141,029 41		-18,523 53 S		164,705 88		
								00 S		
					03OCT01	09OCT01	1 000000	06DEC00	TO 06DEC00	
268				24,088 24		28 301 76		32,941 18		
								00		
06DEC00	BUY LOT	364		28 205 88		-4,117 64 S		32,941 18		
								00 S		
					15OCT01	16OCT01	1 000000	06DEC00	TO 06DEC00	
440				882 35		758 08		882 35		
								00		
06DEC00	BUY LOT	364		755 51		126 84 S		882 35		
								00 S		
06DEC00	BUY LOT	364						13,235 30		

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 DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
		11,332 73		-1,849 22 S			00 S
450	9,483 51	11,371 24		-1 887 73	15OCT01 18OCT01	1 000000	06DEC00 TO 06DEC00 13,235 30 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
414753116 TOTAL	157,159 98	181 939 86		24 779 88			00 -24 779 88
415216113 262	BRAZIL (FED REP) 4 5 VARBD 69,343 78	15APR2014	1 000	03OCT01	09OCT01	1 000000	10JAN01 TO 10JAN01 104 669 85 00
10JAN01	BUY LOT 438	81 707 90		-12,364 12			104,669 85 00 S
415217111 072	BRAZIL (FED REP) 15APR14 U 846,671 34	15APR2014	8 000	25JUL01	30JUL01	1 000000	31JUL00 TO 31JUL00 1 169,839 50 00
31JUL00	BUY LOT 284	720,019 04		126,652 30			1 169 839 50 00 S
195	37,161 64	54,106 16		24SEP01	27SEP01	1 000000	31JUL00 TO 31JUL00 55,613 45 00
31JUL00	BUY LOT 284	52 593 08		4,768 56 L			55 613 45 00 L
197	161,484 03	147,793 58		25SEP01	28SEP01	1 000000	31JUL00 TO 31JUL00 240,124 95 00
31JUL00	BUY LOT 284	140 370 02		21,114 01 L			240 124 95 00 L

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 DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
204	94 880 14	87,160 70		26SEP01	01OCT01	1 000000	31JUL00 TO 31JUL00 141,612 15 00
31JUL00	BUY LOT 284	82,782 32		12 097 82 L			141 612 15 00 L
31JUL00	BUY LOT 284	59 591 54		4,939 32 L			67 727 55 00 L
205	44,530 86	41,685 31		26SEP01	01OCT01	1 000000	31JUL00 TO 31JUL00 67 727 55 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
215	115,937 25	106,108 07		28SEP01	04OCT01	1 000000	31JUL00 TO 31JUL00 172 397 40 00
31JUL00	BUY LOT 284	100 778 47		15,158 78 L			172 397 40 00 L
269	642 251 12	597,236 85		03OCT01	09OCT01	1 000000	31JUL00 TO 09JAN01 970,351 08 00
31JUL00	BUY LOT 284	484 456 53		64 045 05 L			828,738 95 00 L
11AUG00	BUY LOT 288	94,354 79		-12,852 84 L			123,141 00 00 L
09JAN01	BUY LOT 437	14 522 94		-2,297 35 S			18,471 15 00 S
446	417 140 14	378 957 39		15OCT01	18OCT01	1 000000	09JAN01 TO 08MAR01 615 705 00 00
09JAN01	BUY LOT 437	227,426 09		31,470 22 S			289 381 35 00 S
10JAN01	BUY LOT 439						30 785 25

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	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	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS			
((CONTINUED))									
USD - US DOLLAR									
428695113	TOTAL								
	129,000.00	164,700.00		-35,700.00			00		-35,700.00
466818114	POLAND (REP OF)	27OCT2014	1.000	03OCT01	09OCT01	1.000000	02AUG01	TO 02AUG01	
257	98,980.00	98,776.88		703.12			100,000.00		
02AUG01	BUY LOT 116						45,000.00		
02AUG01	BUY LOT 117			44,437.50	103.50 S		00 S		55,000.00
		54,312.50			126.50 S		00 S		
459	99,278.70	98,776.87		501.83	15OCT01	18OCT01	1.000000	06AUG01	TO 10AUG01
							100,000.00		
06AUG01	BUY LOT 128						20,000.00		
07AUG01	BUY LOT 132			19,762.50	93.24 S		00 S		20,000.00
08AUG01	BUY LOT 135			19,760.00	95.74 S		00 S		10,000.00
10AUG01	BUY LOT 152			9,875.00	52.87 S		00 S		50,000.00
		49,406.25			233.10 S		00 S		
466818114	TOTAL								
	198,258.70	197,553.75		704.95			00		704.95
511169117	PANAMA (REP OF)	17JUL2014	1.000	17JUL01	25JUL01	1.000000	31JUL00	TO 31JUL00	
069	36,114.00	28,129.93		7,984.07			36,114.00		
31JUL00	BUY LOT 009			27,296.84	8,817.16 S		00 S		36,114.00
070	297,013.89	267,524.97		34,488.92	25JUL01	02AUG01	1.000000	31JUL00	TO 31JUL00
							357,037.04		
31JUL00	BUY LOT 009						00		357,037.04

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	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	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS			
((CONTINUED))									
USD - US DOLLAR									
		254,750.10		42,263.79 S			00 S		
265	306,944.44	281,276.74		25,667.70	03OCT01	09OCT01	1.000000	31JUL00	TO 27FEB01
							361,111.11		
31JUL00	BUY LOT 009						251,848.96		
27FEB01	BUY LOT 519			190,560.52	75,711.09 L		00 S		109,262.15
		90,687.58			7,185.25 S		00 S		
456	205,276.29	187,515.58		17,710.71	15OCT01	18OCT01	1.000000	27FEB01	TO 27FEB01
							240,737.85		
27FEB01	BUY LOT 519			199,812.42	5,413.87 S		00 S		240,737.85
511169117	TOTAL								
	845,298.67	759,447.22		85,851.40			00		85,851.40
512956116	MEXICOCINTO MEX MEX S 11 575PCT	15SEP2016	11.575	03OCT01	09OCT01	1.000000	11AUG00	TO 30JAN01	
275	284,077.50	277,738.89		11,538.61			245,000.00		
11AUG00	BUY LOT 060						155,000.00		
30JAN01	BUY LOT 470			185,225.00	-5,502.50 L		00 L		90,000.00
		106,605.00			2,250.00 S		00 S		
465	119,000.00	111,521.99		7,478.01	15OCT01	18OCT01	1.000000	26APR01	TO 26APR01
							100,000.00		
26APR01	BUY LOT 764			108,250.00	10,750.00 S		00 S		100,000.00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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				
512956116	TOTAL	403,077 50	384,060 88	19,016 62	00	19,016 62
521502117	PERU (REP OF) 076 FRF NTS 0	07MAR2017 4 000	25JUL01 30JUL01	1 000000	05DEC00 TO 05DEC00	100,000 00
	05DEC00 BUY LOT 353	63,125 00	54,796 23	8,328 77	00	100,000 00
	270	95,812 50	82,194 34	13,618 14	00	150,000 00
	05DEC00 BUY LOT 353	24,693 75	4,050 00 S	4,050 00 S	00 S	45,000 00
	04DEC00 BUY LOT 361	57,356 25	9,712 50 S	9,712 50 S	00 S	105,000 00
	457	6,375 00	5,479 62	895 38	00	10,000 00
	04DEC00 BUY LOT 361	5,462 50	912 50 S	912 50 S	00 S	10,000 00
521502117	TOTAL	145,312 50	142,470 21	22,842 29	00	22,842 29
525821117	BRAZIL (FED REP OF) 10 125PCT 193	15MAY2027 10 125	24SEP01 27SEP01	1 000000	31JUL00 TO 31JUL00	250,000 00
	31JUL00 BUY LOT 013	158,125 00	199,687 50	-41,562 50	00	250,000 00
	263	199,687 50	-41,562 50 L	-41,562 50 L	00 L	250,000 00
			03OCT01 09OCT01	1 000000	31JUL00 TO 31JUL00	55,000 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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				
		34,237 50	43,931 25	-9,693 75	00	
	31JUL00 BUY LOT 013	43,931 25	-9,693 75 L	-9,693 75 L	00 L	55,000 00
	447	25,500 00	31,950 00	-6,450 00	00	40,000 00
	31JUL00 BUY LOT 013	31,950 00	-6,450 00 L	-6,450 00 L	00 L	40,000 00
525821117	TOTAL	217,862 50	275,568 75	-57,706 25	00	-57,706 25
533598111	PANAMA REP 277 8 875 BDS	30SEP2027 8 875	03OCT01 09OCT01	1 000000	27FEB01 TO 27FEB01	85,000 00
	27FEB01 BUY LOT 517	75,225 00	74,077 50	1,147 50	00	85,000 00
	454	87,750 00	87,150 00	600 00	00	100,000 00
	27FEB01 BUY LOT 517	87,150 00	600 00 S	600 00 S	00 S	100,000 00
533598111	TOTAL	162,975 00	161,227 50	1,747 50	00	1,747 50
536417111	BULGARIA MAT REP 247 VAR RTE 2	28JUL2012 1 000	02OCT01 12OCT01	1 000000	31JUL00 TO 31JUL00	125,000 00
	31JUL00 BUY LOT 025	99,512 50	75,625 00	23,887 50	00	125,000 00
		75,625 00	23,887 50 L	23,887 50 L	00 L	125,000 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 SECTY CN/LS SELTY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET BASE GN/LS	BUY DATE DIT FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
543028117	MEXICO UNITED MEXICA 8 625PCT 084	491,625 00	8 625	26JUL01	31JUL01	1 000000	13SEP00 TO 13SEP00	
							475,000 00	
13SEP00	BUY LOT 152		471,437 50				00	
							475 000 00	
							00 S	
227		333,092 50	8 625	0201101	0501101	1 000000	13SEP00 TO 13SEP00	
							525,000 00	
13SEP00	BUY LOT 152		322 562 50				00	
							325 000 00	
							00 L	
466		52 125 00	8 625	1501101	1801101	1 000000	13SEP00 TO 13SEP00	
							50,000 00	
13SEP00	BUY LOT 152		49 625 00				00	
							50,000 00	
							00 L	
543028117 TOTAL		876,842 50	843,625 00				00	31,217 50
586657111	TURKEY REP 075	541 937 50	11 875PCT	26JUL01	31JUL01	1 000000	08DEC00 TO 30APR01	
							725,000 00	
08DEC00	BUY LOT 379		726 447 26				00	
							490,000 00	
30APR01	BUY LOT 717		429,975 00				00 S	
							255,000 00	
							00 S	
266		524,062 50	11 875	03OCT01	0901101	1 000000	30APR01 TO 30APR01	
							650 000 00	
30APR01	BUY LOT 717		651,297 54				00	
							650 000 00	
							00 S	

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 SECITY GN/LS SELTY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET BASE GN/LS	BUY DATE DIT FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
463		252 000 00	11 875	15OCT01	18OCT01	1 000000	30APR01 TO 30APR01	
							300,000 00	
30APR01	BUY LOT 717		300 598 86				00	
							300,000 00	
							00 S	
586657111 TOTAL		1,318,000 00	1,678 343 66				00	360 343 66
588129119	MEXICO UID MEX ST 9 875PCT 228	402,075 00	9 875	02OCT01	05OCT01	1 000000	06DEC00 TO 06DEC00	
							575,000 00	
06DEC00	BUY LOT 365		395 812 50				00	
							375,000 00	
							00 S	
467		54,825 00	9 875	15OCT01	18OCT01	1 000000	06DEC00 TO 06DEC00	
							50,000 00	
06DEC00	BUY LOT 365		52 775 00				00	
							50 000 00	
							00 S	
588129119 TOTAL		456,900 00	448,587 50				00	8 312 50
707458118	BRAZIL(FED REP OF) 8 875PCT 194	56 100 00	8 875	24SEP01	27SEP01	1 000000	13MAR01 TO 13MAR01	
							100 000 00	
13MAR01	BUY LOT 577		67 750 00				00	
							100 000 00	
							00 S	
264		63,070 00	8 875	03OCT01	09OCT01	1 000000	13MAR01 TO 13MAR01	
							115,000 00	
13MAR01	BUY LOT 577		77,912 50				00	
							115 000 00	

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 OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
		77,912.50		-14,892.50 S			00 S
449		39,900.00	47,425.00	-7,525.00	15OCT01	1.000000	13MAR01 TO 13MAR01 70,000.00
13MAR01	BUY LOT 577		47,425.00	-7,525.00 S			70,000.00 00 S
707458118 TOTAL		159,020.00	193,087.50	-34,067.50			00 -34,067.50
708548115	MEXICO(UTD MEX ST) 8 125PCT 274	30DEC2019	8 125	03OCT01	09OCT01	1.000000	22MAR01 TO 22MAR01 275,000.00
		246,812.50	245,863.75	948.75			00
22MAR01	BUY LOT 612		245,863.75	948.75 S			275,000.00 00 S
468		186,500.00	178,810.00	7,690.00	15OCT01	1.000000	22MAR01 TO 22MAR01 200,000.00
22MAR01	BUY LOT 612		178,810.00	7,690.00 S			200,000.00 00 S
708548115 TOTAL		433,312.50	424,673.75	8,638.75			00 8,638.75
713738115	ARGENTINA(REP OF) 12PCT BMD 476	19JUN2031	12 000	02OCT01	05OCT01	1.000000	01JUN01 TO 01JUN01 135,731.16
		69,222.89	99,289.80	-30,066.91			00
01JUN01	BUY LOT 001		55,380.00	-15,712.71 S			77,779.00 00 S
01JUN01	BUY LOT 003		44,467.43	-14,911.83 S			57,952.16 00 S

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 OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
478		64,875.20	100,254.02	-35,378.82	15OCT01	1.000000	01JUN01 TO 15OCT01 135,156.66
01JUN01	BUY LOT 003		50,157.57	-18,781.01 S			65,367.84 00 S
10JUL01	BUY LOT 039		39,750.00	-10,950.00 S			60,000.00 00 S
02OCT01	BUY LOT 475		4,632.16	-2,408.72 S			4,632.16 00 S
15OCT01	BUY LOT 477		5,156.66	-2,681.46 S			5,156.66 00 S
494		00	01	- 01	31OCT01	1.000000	15OCT01 TO 15OCT01 01
15OCT01	BUY LOT 477		01	- 01 S			00 S 01
713738115 TOTAL		134,098.09	199,543.83	-65,445.74			00 -65,445.74
713739113	ARGENTINA (REP) 12 25PCT 482	19JUN2018	12 250	02OCT01	05OCT01	1.000000	01JUN01 TO 01JUN01 713,632.20
		361,097.89	562,235.42	-201,137.53			00
01JUN01	BUY LOT 798		557,310.84	-196,212.95 S			713,632.20 00 S
484		37,652.84	62,125.75	-24,472.91	15OCT01	1.000000	01JUN01 TO 15OCT01 78,036.97
01JUN01	BUY LOT 798		39,169.16	-14,968.99 S			50,155.80 00 S
02OCT01	BUY LOT 481		24,844.20	-12,856.87 S			24,844.20 00 S
15OCT01	BUY LOT 483		3,036.97	-1,571.63 S			3,036.97 00 S

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 OF ORIG BUYS SHS/PAR NET BASE CN/LS	DTL FUND RSN
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(CONTINUED)

USD - US DOLLAR

713739113	TOTAL	398 740 73	624 561 17	225,610 44			00	225 610 44
713745110	ARGENTINA (REP 080	70CT STP 154,375 00	19DEC2008	1 000	26 JUL 01	31 JUL 01	1 000000	01JUN01 TO 01JUN01 250,000 00 00
	BUY LOT 796			187 398 44				
								250,000 00 00 S
				186 405 25				
					02AUG01	07AUG01	1 000000	01JUN01 TO 01JUN01 130,000 00 00
	BUY LOT 796	120 74,704 24		97 447 19				
								130,000 00 00 S
	BUY LOT 796			96,930 73				
								20,000 00 00 S
	BUY LOT 796			14 912 42				
					02AUG01	07AUG01	1 000000	01JUN01 TO 01JUN01 20 000 00 00
		122 11 730 00		14 991 88				
								20 000 00 00 S
								.. THERE ARE NO DETAIL RECORDS FOR THIS SELL ...
					03AUG01	08AUG01	1 000000	01JUN01 TO 01JUN01 45,000 00 00
	BUY LOT 796	124 27 337 50		33 731 72				
								45 000 00 00 S
	BUY LOT 796			33 552 95				
					06AUG01	09AUG01	1 000000	01JUN01 TO 01JUN01 40,000 00 00
		127 23 224 00		29 983 75				
								40 000 00 00 S
	BUY LOT 796			29 824 84				
								45,000 00 00 S
	BUY LOT 796							

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 OF ORIG BUYS SHS/PAR NET BASE CN/LS	DTL FUND RSN
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(CONTINUED)

USD - US DOLLAR

				33 552 95				-7,565 45 S 00 S
					06AUG01	09AUG01	1 000000	01JUN01 TO 01JUN01 45,000 00 00
	BUY LOT 796	129 25 987 50		33 731 72				
								.. THERE ARE NO DETAIL RECORDS FOR THIS SELL ...
					07AUG01	10AUG01	1 000000	01JUN01 TO 01JUN01 50 000 00 00
	BUY LOT 796	131 29 125 00		37 479 69				
								50 000 00 00 S
	BUY LOT 796			37 281 05				
					08AUG01	15AUG01	1 000000	01JUN01 TO 01JUN01 30,000 00 00
	BUY LOT 796	136 18 630 00		22 487 81				
								30 000 00 00 S
	BUY LOT 796			22 368 63				
								20 000 00 00 S
	BUY LOT 796			14 912 42				
								40 000 00 00 S
	BUY LOT 796			44 737 24				
					08AUG01	15AUG01	1 000000	01JUN01 TO 01JUN01 20 000 00 00
		137 12 490 00		14 991 88				
								.. THERE ARE NO DETAIL RECORDS FOR THIS SELL ...
					08AUG01	15AUG01	1 000000	01JUN01 TO 01JUN01 60 000 00 00
	BUY LOT 796	138 37 050 00		44 975 63				
								.. THERE ARE NO DETAIL RECORDS FOR THIS SELL ...
					09AUG01	14AUG01	1 000000	01JUN01 TO 01JUN01 50,000 00
		141						

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 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
(CONTINUED)		USD - US DOLLAR					
	18,975 00	22,487 81		-3,512 81		00	
01JUN01	BUY LOT 796	22,368 63		-3,393 63 S		00 S	30,000 00
	148	28,597 50	33,731 72	-5,134 22	10AUG01	15AUG01	1 000000 01JUN01 TO 01JUN01 45,000 00
01JUN01	BUY LOT 796	33,552 95		-4,955 45 S		00 S	45,000 00
01JUN01	BUY LOT 796	22,368 63		-2,981 13 S		00 S	30,000 00
	150	19,387 50	22,487 81	-3,100 31	10AUG01	15AUG01	1 000000 01JUN01 TO 01JUN01 30,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	173	6,610 00	7,495 94	-885 94	28AUG01	31AUG01	1 000000 01JUN01 TO 01JUN01 10,000 00
01JUN01	BUY LOT 796	7,456 21		-844 21 S		00 S	10,000 00
	174	6,770 00	7,495 94	-725 94	29AUG01	04SEP01	1 000000 01JUN01 TO 01JUN01 10,000 00
01JUN01	BUY LOT 796	7,456 21		-684 21 S		00 S	10,000 00
	177	29,868 75	33,731 72	-3,862 97	04SEP01	07SEP01	1 000000 01JUN01 TO 01JUN01 45,000 00
01JUN01	BUY LOT 796	33,552 95		-3,684 20 S		00 S	45,000 00

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 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
(CONTINUED)		USD - US DOLLAR					
	6,010 00	7,495 94		-1,485 94	25SEP01	28SEP01	1 000000 01JUN01 TO 01JUN01 10,000 00
01JUN01	BUY LOT 796	7,456 21		-1,444 21 S		00 S	10,000 00
	200	3,002 50	3,747 97	-745 47	25SEP01	27SEP01	1 000000 01JUN01 TO 01JUN01 5,000 00
01JUN01	BUY LOT 796	3,728 10		-725 60 S		00 S	5,000 00
	202	3,000 00	3,747 97	-747 97	26SEP01	01OCT01	1 000000 01JUN01 TO 01JUN01 5,000 00
01JUN01	BUY LOT 796	3,728 11		-728 11 S		00 S	5,000 00
01JUN01	BUY LOT 796	7,456 21		-1,441 21 S		00 S	10,000 00
	203	6,015 00	7,495 94	-1,480 94	26SEP01	01OCT01	1 000000 01JUN01 TO 01JUN01 10,000 00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	218	6,000 00	7,495 94	1,495 94	28SEP01	03OCT01	1 000000 01JUN01 TO 01JUN01 10,000 00
01JUN01	BUY LOT 796	7,456 21		-1,456 21 S		00 S	10,000 00
	353	343,600 14	514,249 81	-150,649 67	10OCT01	12OCT01	1 000000 01JUN01 TO 21JUN01 686,038 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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DT'S OF ORIG BUYS SHS/PAR NET FUND RSN
(CONTINUED) USD - US DOLLAR							
08JUN01	BUY LOT 784						143 683 00
20JUN01	BUY LOT 788	133,401 65		-44,649 66 S			00 S 150,000 00
21JUN01	BUY LOT 790	118,125 00		-38 625 00 S			00 S 35 000 00
01JUN01	BUY LOT 794	27 912 50		-9,362 50 S			00 S 337 355 00
		251 538 97		-72 740 82 S			00 S
445				15OCT01 18OCT01		1 000000	21JUN01 TO 24JUL01 350,000 00
	193 375 00	262,357 82		-68,982 82			00
21JUN01	BUY LOT 790	71,775 00		22,050 00 S			90,000 00
24JUN01	BUY LOT 010	23,685 00		-7,110 00 S			00 S 30,000 00
24JUN01	BUY LOT 012	23,670 00		-7,095 00 S			00 S 30,000 00
10JUL01	BUY LOT 028	35 175 00		-7,550 00 S			00 S 50 000 00
20JUL01	BUY LOT 065	30 500 00		-2,875 00 S			00 S 100,000 00
24JUL01	BUY LOT 067	64 400 00		-9 150 00 S			00 S
713745110	TOTAL	1 107 864 63	1,451,242 04	-343,377 41			00 343 377 41
715438AC7	PERU REPUBLIC OF FRONT LD 271	07MAR2017	1 000	040101 18OCT01		1 000000	20JUL01 TO 20FEB01 135 000 00
	86 231 25	78,813 00		7,418 25			00
20DEC00	BUY LOT 400	78,813 00		7,418 25 S			135 000 00 00 S
718286AP2	PHILIPPINES REP GLOBAL BD 223	16MAR2025	10 625	020101 05OCT01		1 000000	20FEB01 TO 20FEB01 25,000 00
	20 468 75	20,124 32		344 43			00
20FEB01	BUY LOT 491						25,000 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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DT'S OF ORIG BUYS SHS/PAR NET FUND RSN
(CONTINUED) USD - US DOLLAR							
		21,593 75		-1 125 00 S			00 S
458				15OCT01 18OCT01		1 000000	20FEB01 TO 26APR01 175 000 00
	144 593 75	140,870 24		3 723 49			00
20FEB01	BUY LOT 492	25 800 00		-1,012 50 S			30,000 00
21FEB01	BUY LOT 497	55 055 00		-1 348 75 S			00 S 65 000 00
22FEB01	BUY LOT 500	37,856 25		-675 00 S			00 S 45 000 00
26APR01	BUY LOT 767	27,300 00		1,618 75 S			00 S 35 000 00
718286AP2	TOTAL	165,062 50	160 994 58	4,067 92			00 4 067 92
78307ACY7	RUSSIAN FEDN USD BD 14 083	31MAR2010	8 250	26JUL01 31JUL01		1 000000	14AUG01 TO 14AUG01 200 000 00
	150 250 00	63,124 90		87 123 10			00
14AUG00	BUY LOT 334	63 124 90		87 123 10 S			200 000 00 00 S
222				02OCT01 05OCT01		1 000000	14AUG01 TO 14AUG01 418,259 00
	315 994 67	132 016 96		183,977 71			00
14AUG00	BUY LOT 334	132,016 96		183 977 71 L			418,259 00 00 L
440				15OCT01 18OCT01		1 000000	14AUG01 TO 14AUG01 50,000 00
	39 234 20	15 781 72		23,452 48			00
14AUG00	BUY LOT 334	15 781 72		23,452 48 L			50 000 00 00 L

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) USD - US DOLLAR							
78307AC24 TOTAL							
	505,478 87	210,925 58		294,553 29		00	294,553 29
78307AC24	RUSSIAN FEDN	USD BD 14	31MAR2030	1 000	26JUL01	31JUL01	1 000000 15SEP00 TO 26SEP00
087	587,437 50	470,274 96		117,162 54		1,300,000 00	
15SEP00	BUY LOT 337		78,081 25		9,469 53 S	193,750 00	
26SEP00	BUY LOT 338		425,214 84		74,671 88 S	00 S	1,106,250 00
						00 S	
226	544,781 25	440,882 77		103,898 48		1,218,750 00	26SEP00 TO 15NOV00
26SEP00	BUY LOT 338		305,097 66		49,708 59 L	793,750 00	
15NOV00	BUY LOT 344		142,562 50		27,412 50 S	00 L	425,000 00
						00 S	
461	321,468 75	244,181 23		77,287 52		675,000 00	15NOV00 TO 15NOV00
15NOV00	BUY LOT 344		258,187 50		63,281 25 S	675,000 00	
						00 S	
78307AC24 TOTAL							
	1,453,687 50	1,155,358 96		298,348 54		00	298,348 54
USD TOTAL							
	16,256,488 39	15,812,156 76		444,331 63		00	444,331 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 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
ZAR - SOUTH AFRICAN RAND							
682178111 TOTAL							
682178111	STH AFRICA REP	13PCT LN	31AUG2010	13 000	26JUL01	31JUL01	8 157800 31JUL00 TO 31JUL00
073	1,985,337 73	1,685,981 88		299,355 85		1,750,000 00	
	243,366 80	267,258 29		36,695 66		-60,587 15	
31JUL00	BUY LOT 101		267,258 29		299,355 85 S	1,750,000 00	
					36,695 66 S	-60,587 15 S	
342	224,860 00	192,683 64		32,176 36		200,000 00	31JUL00 TO 31JUL00
	24,491 88	30,543 80		3,504 67		-9,556 59	
31JUL00	BUY LOT 101		30,543 80		32,176 36 L	200,000 00	
					3,504 67 L	-9,556 59 L	
682178111 TOTAL							
	2,210,197 73	1,878,665 52		331,532 21		-70,143 74	-29,943 41
	267,858 68	297,802 09		40,200 33			
ZAR TOTAL							
	2,210,197 73	1,878,665 52		331,532 21		-70,143 74	-29,943 41
	267,858 68	297,802 09		40,200 33			

USD - US DOLLAR

OTHER ASSET BACKED							
595294112 TOTAL							
595294112	UKRAINE (REP OF)	11PCT BDS	15MAR2007	11 000	24SEP01	24SEP01	1 000000 16AUG01 TO 16AUG01
217	15,000 00	12,262 50		2,737 50		15,000 00	
16AUG01	BUY LOT 164		12,262 50		2,737 50 S	15,000 00	
						00 S	
221	237,162 00	250,535 00		6,627 00		282,000 00	16AUG01 TO 16AUG01
16AUG01	BUY LOT 164					282,000 00	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOST COST	TRD DT LOCAL BASE	STL DT SECURITY CURRENCY	SELL RATE CURRENCY CURRENCY	TRD DTS SHE/PAR	OF ORIG BUYS DIL FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
			230	535 00		6 627 00 S		00 S	
	664	163 690 85	153 690 00		1501101	1801101	1 000000	16AUG01 TO 16AUG01	
	16AUG01 BUY LOT 164		153 690 00		10 000 85			188 000 00	
			153 690 00		10,000 85 S			188 000 00	
	595294112 TOTAL								
		415 852 85	396 487 50		19 365 35			00	19 365 35
	USD TOTAL								
		415 852 85	396 487 50		19,365 35			00	19,365 35
	FIXED INCOME TOTAL								
		20,082,478 86	19 629,417 72		382,354 05			70,707 09	453,061 14

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOST COST	TRD DT LOCAL BASE	STL DT SECURITY CURRENCY	SELL RATE CURRENCY CURRENCY	TRD DTS SHE/PAR	OF ORIG BUYS DIL FUND RSN NET
FOREIGN CASH									
SECURITY SETTLEMENTS									
BRL - BRAZILIAN REAL									
	** BRL **				02JUL01	02JUL01	2 325000	38 362 70	SS
	148	38 362 70 16,500 09	38 362 70 16 639 61		00 00		-139 52		
	** BRL **				24SEP01	24SEP01	2 768000	327,249 94	SS BTC
	191	327 249 94 -118 226 13	-327,249 94 -118,226 14		00 00		01		
	BRL TOTAL								
		-288,887 24 -101,726 04	288 887 24 -101 586 53		00 00		-139 51		-139 51
TRL - TURKISH LIRA									
	** TRL **				09OCT01	09OCT01	9999 000000	53 515 200,000 00	SS BTC
	197	-53 515 200 000 00 -53,515 25	-53,515,200 000 00 -53,515 26		00 00		01		
	** TRL **				09OCT01	09OCT01	9999 000000	42 344 207,500 00	SS BTC
	257	42,344 207,500 00 -42,344 25	42 344 207 500 00 -42,344 26		00 00		01		
	TRL TOTAL								
		-95 859 407 500 00 -95 859 50	-95,859,407,500 00 95,859 52		00 00		02		02
ZAR - SOUTH AFRICAN RAND									
	** ZAR **				17OCT01	17OCT01	9 255000	-227 353 16	SS BTI
	252	227 353 16	-227,353 16		00				

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 DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
ZAR - SOUTH AFRICAN RAND									
		-24,565 44		-24,602 66		00	37 22		
ZAR TOTAL		-227,353 16		-227,353 16		00			
		-24,565 44		-24,602 66		00	37 22		37 22
CURRENCY TRADES									
BRL - BRAZILIAN REAL									
++ BRL ++	261	1,242 78 520 43		1,242 78 459 82	14DEC01	14DEC01	2 388000 60 61	1,242 78	CT
BRL TOTAL		1,242 78 520 43		1,242 78 459 82		00	60 61		60 61
ZAR - SOUTH AFRICAN RAND									
++ ZAR ++	189	126,750 00 14,959 19		126,750 00 15,031 84	07SEP01	07SEP01	8 473050 -72 65	126,750 00	CT
++ ZAR ++	260	-876 06 -92 39		-876 06 -92 83	05NOV01	05NOV01	9 481850 44	-876 06	CT BTC
ZAR TOTAL		125,873 94 14,866 80		125,873 94 14,939 01		00	-72 21		-72 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 SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
MISCELLANEOUS DISBURSEMEN									
BRL - BRAZILIAN REAL									
++ BRL ++	149	25 66 11 04		25 66 11 15	02JUL01	02JUL01	2 324431 - 09	25 66	MD
++ BRL ++	153	14 82 5 83		14 82 5 79	11JUL01	11JUL01	2 541926 04	14 82	MD
++ BRL ++	208	2,502 16 909 71		2,502 16 925 77	24SEP01	24SEP01	2 750512 -16 06	2,502 16	MD
BRL TOTAL		2,542 64 926 58		2,542 64 942 69		00	-16 11		-16 11
TRL TURKISH LIRA									
++ TRL ++	264	21,594,927,464 00 15,207 70		21,594,927,464 00 21,594 95	20MAY02	20MAY02	9999 570217 21,594,927,464 00 -6,387 25		MD
TRL TOTAL		21,594,927,464 00 15,207 70		21,594,927,464 00 21,594 95		00	-6,387 25		-6,387 25
FOREIGN CASH TOTAL		-190,629 47		-184,112 24		00	-6,517 23		-6,517 23

BRL USD	BRAZILIAN REAL US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	COMMON STOCK	16 681 20 5 991 81	00	5 991 81
	EQUITY TOTAL	16,681 20 5,991 81	00	5,991 81
	CURRENCY TOTAL	16 681 20 5,991 81	00	5 991 81

BRL USD	BRAZILIAN REAL US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00	27,239 48	27 239 48
	EQUITY TOTAL	00 00	-27,239 48	-27,239 48
	CURRENCY TOTAL	00 00	27 239 48	-27 239 48

BRL USD	BRAZILIAN REAL US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	16,681 20 5,991 81 =====	-27,239 48 -----	-21,247 67 -----
	EQUITY TOTAL	16,681 20 5,991 81	-27,239 48	-21,247 67
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-139 51	-139 51
	CURRENCY TRADES SPOTS	00 00	60 61	60 61
	MISCELLANEOUS DISBURSEMEN	00 00 =====	-16 11 -----	-16 11 -----
	FOREIGN CASH TOTAL	00 00	-95 01	-95 01
	CURRENCY TOTAL	16,681 20 5,991 81 =====	-27,334 49 -----	-21,342 68 -----

PLN USD	POLISH ZLOTY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	112,480 00 26,851 07 =====	284 21 -----	27,135 28 -----
	FIXED INCOME TOTAL	112,480 00 26,851 07	284 21	27,135 28
	CURRENCY TOTAL	112,480 00 26,851 07 =====	284 21 -----	27,135 28 -----

PLN USD	POLISH ZLOTY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	00 00	15,182 40	15 182 40
	FIXED INCOME TOTAL	00 00	-15,182 40	-15,182 40
	CURRENCY TOTAL	00 00	15 182 40	15,182 40

PLN USD	POLISH ZLOTY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	112,480 00 26,851 07	14 898 19	11 952 88
	FIXED INCOME TOTAL	112 480 00 26 851 07	-14 898 19	11,952 88
	CURRENCY TOTAL	112,480 00 26,851 07	14 898 19	11 952 88

TRL USD	TURKISH LIRA US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	226,176,294,815 00 226,176 54 =====	204,085 62 =====	430,262 16 =====
	FIXED INCOME TOTAL	226,176,294,815 00 226,176 54	204,085 62	430,262 16
	CURRENCY TOTAL	226,176,294,815 00 226,176 54 =====	204,085 62 =====	430,262 16 =====

TRL USD	TURKISH LIRA US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	-354,562,500 00 -354 56 =====	-48,336 60 =====	-48,691 16 =====
	FIXED INCOME TOTAL	-354,562,500 00 -354 56	-48,336 60	-48,691 16
	CURRENCY TOTAL	-354,562,500 00 -354 56 =====	-48,336 60 =====	-48,691 16 =====

TRF USD	TURKISH LIRA US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	225,821 732 315 00 225,821 98	156,749 02	381 571 00
FIXED INCOME TOTAL				
		225,821 732 315 00 225 821 98	156 749 02	381,571 00
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	02	02
	MISCELLANEOUS DISBURSEMEN	00 00	-6 387 25	-6 387 25
FOREIGN CASH TOTAL				
		00	6 387 23	-6 387 23
CURRENCY TOTAL				
		225 821 98	169,361 79	575,183 77

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	MUTUAL FUNDS	00	00	00
	WARRANTS	5 737 50	00	5,737 50
EQUITY TOTAL				
		5 737 50	00	5,737 50
FIXED INCOME				
	OTHER ASSET BACKED	19,365 35	00	19,365 35
	GOVERNMENT ISSUES	1,668 857 92	00	1 668,857 92
	CORPORATE BONDS	10,284 93	00	10,284 93
FIXED INCOME TOTAL				
		1,698 508 20	00	1 698,508 20
CURRENCY TOTAL				
		1 704,245 70	00	1,704,245 70

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	MUTUAL FUNDS	-5,899,279 50	00	-5,899,279 50
	EQUITY TOTAL	-5,899,279 50	00	-5,899,279 50
FIXED INCOME				
	GOVERNMENT ISSUES	1,224,526 29	00	-1,224,526 29
	CORPORATE BONDS	-384,501 24	00	-384,501 24
	FIXED INCOME TOTAL	-1,609,027 55	00	-1,609,027 55
	CURRENCY TOTAL	-7,508,307 03	00	-7,508,307 03

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	MUTUAL FUNDS	-5,899,279 50	00	-5,899,279 50
	WARRANTS	5,737 50	00	5,737 50
	EQUITY TOTAL	-5,893,542 00	00	-5,893,542 00
FIXED INCOME				
	OTHER ASSET BACKED	19,365 35	00	19,365 35
	GOVERNMENT ISSUES	444,331 63	00	444,331 63
	CORPORATE BONDS	-374,216 31	00	-374,216 31
	FIXED INCOME TOTAL	89,480 67	00	89,480 67
	CURRENCY TOTAL	-5,804,061 33	00	-5,804,061 33

ZAR USD	SOUTH AFRICAN RAND US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
FIXED INCOME				
	GOVERNMENT ISSUES	331 532 21 40 200 33 -----	00 -----	40 200 33 -----
	FIXED INCOME TOTAL	331 532 21 40 200 33	00	40,200 33
	CURRENCY TOTAL	331 532 21 40 200 33 -----	00 -----	40 200 33 -----

ZAR USD	SOUTH AFRICAN RAND US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	00 00 -----	-70,143 74 -----	-70,143 74 -----
	FIXED INCOME TOTAL	00 00	70 143 74	70 143 74
	CURRENCY TOTAL	00 00 -----	-70,143 74 -----	-70 143 74 -----

ZAR USD	SOUTH AFRICAN RAND US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FIXED INCOME				
	GOVERNMENT ISSUES	331,532 21 40,200 33 =====	70,143 74 =====	-29,943 41 =====
	FIXED INCOME TOTAL	331,532 21 40,200 33	-70,143 74	-29,943 41
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	37 22	37 22
	CURRENCY TRADES SPOTS	00 00 =====	-72 21 =====	-72 21 =====
	FOREIGN CASH TOTAL	00 00	-34 99	-34 99
	CURRENCY TOTAL	331,532 21 40,200 33 =====	-70,178 73 =====	-29,978 40 =====

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN	
GROSS GAINS				
EQUITY				
	COMMON STOCK	5,991 81	00	5,991 81
	MUTUAL FUNDS	00	00	00
	WARRANTS	5,737 50 =====	00 =====	5,737 50 =====
	EQUITY TOTAL	11,729 31	00	11,729 31
FIXED INCOME				
	OTHER ASSET BACKED	19,365 35	00	19,365 35
	GOVERNMENT ISSUES	1,962,085 86	204,369 83	2,166,455 69
	CORPORATE BONDS	10,284 93 =====	00 =====	10,284 93 =====
	FIXED INCOME TOTAL	1,991,736 14	204,369 83	2,196,105 97
	CURRENCY TOTAL	2,005,465 45 =====	204,369 83 =====	2,207,835 28 =====

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	00	-27,239 48	-27,239 48
MUTUAL FUNDS	-5 899 279 50	00	-5 899,279 50
EQUITY TOTAL	-5,899 279 50	-27,239 48	-5 926,518 98
FIXED INCOME			
GOVERNMENT ISSUES	-1 224 880 85	133,662 74	1,358,563 59
CORPORATE BONDS	-384,501 24	00	-384,501 24
FIXED INCOME TOTAL	-1,609 382 09	-133,662 74	-1,743 044 83
CURRENCY TOTAL	7 508 661 59	-160 902 22	-7,669 563 81

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	5 991 81	-27 239 48	-21,247 67
MUTUAL FUNDS	5 899 279 50	00	5 899 279 50
WARRANTS	5 737 50	00	5 737 50
EQUITY TOTAL	5 887,550 19	27,239 48	-5,914 789 67
FIXED INCOME			
OTHER ASSET BACKED	19 365 35	00	19,365 35
GOVERNMENT ISSUES	737,205 01	70 707 09	807 912 10
CORPORATE BONDS	-374 216 31	00	-374,216 31
FIXED INCOME TOTAL	382,354 05	70 707 09	453 061 14
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-102 27	102 27
CURRENCY TRADES SPOTS	00	-11 60	-11 60
MISCELLANEOUS DISBURSMENT	00	6 403 36	6 403 36
FOREIGN CASH TOTAL	00	6,517 23	6 517 23
CURRENCY TOTAL	-5 505,196 14	36,950 58	-5,468 245 76

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	117,546 67	138,794 34	367 000	1
MUTUAL FUNDS	48,595,598 29	54,494,877 79	11,487,344 233	5
WARRANTS	5,737 50	00	875,000 000	2
TOTAL	48,718,882 46	54,633,672 13	12,562,711 233	8
FIXED INCOME				
OTHER ASSET BACKED	415,852 85	396,487 50	485,000 00	3
GOVERNMENT ISSUES	18,906,151 01	18,098 238 91	279,030,389,911 87	152
CORPORATE BONDS	760,475 00	1,134,691 31	1,345,000 00	9
TOTAL	20 082,478 86	19,629,417 72	279,032,219,911 87	164
FOREIGN CASH				
SECURITY SETTLEMENTS	238 651 07	238,688 32	N/A	N/A
SECURITY SETTLEMENTS	-222,150 98	-222 048 71	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	92 39	92 83	N/A	N/A
SPOTS	15,387 23	15,398 83	N/A	N/A
MISCELLANEOUS DISBUR	16,134 28	22,537 64	N/A	N/A
TOTAL	48,113 99	54,668 91	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-238,651 07	-238,688 32	-95,859 962,103 10	4
CURRENCY TRADES	-92 39	-92 83	-876 06	1
TOTAL	-238,743 46	-238,781 15	-95,859,962,979 16	5

RUN DATE 17JUL02

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21A6
USD

KAUFMAN-CAPITAL INT'L
CAPITAL INTERNATIONAL TRUST CO
INTERIM MBS PAYDOWN REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 24
AS-OF DATE 30JUN2002

*** FUND MUST BE AN TD FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17JUL2002

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FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	5,991 81	-27,239 48	-21,247 67
MUTUAL FUNDS	-5,899,279 50	00	-5,899 279 50
WARRANTS	5,737 50	00	5,737 50
EQUITY TOTAL	-5,887,550 19	-27,239 48	-5,914,789 67
FIXED INCOME			
OTHER ASSET BACKED	19,365 35	00	19,365 35
GOVERNMENT ISSUES	737,205 01	70,707 09	807,912 10
CORPORATE BONDS	-374,216 31	00	-374,216 31
FIXED INCOME TOTAL	382,354 05	70,707 09	453,061 14
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-102 27	-102 27
CURRENCY TRADES SPOTS	00	-11 60	11 60
MISCELLANEOUS DISBURSEMEN	00	-6,403 36	-6,403 36
FOREIGN CASH TOTAL	00	-6,517 23	-6,517 23
CURRENCY TOTAL	-5 505 194 14	36,950 38	-5 468,245 76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
RUN DATE 17JUL02			
	<u>Proceeds</u>	<u>Cost</u>	<u>Gain / (Loss)</u>
Equity (p. 2)	48,718,882.46	54,633,672.13	(5,914,789.67)
Fixed Income (p. 22)	20,082,478.86	19,629,417.72	453,061.14
Foreign Cash (p. 25)	<u>(190,629.47)</u>	<u>(184,112.24)</u>	<u>(6,517.23)</u>
	68,610,731.85	74,078,977.61	(5,468,245.76)
Other (see next page)	- 0 -	2,455,452.42	(2,455,452.42)
	<u>68,610,731.85</u>	<u>76,534,430.03</u>	<u>(7,923,698.18)</u>

Purchase & Sales Adjustments

KAUFFMAN-CAPITAL INT'L

CAPITAL INTERNATIONAL TRUST COMPANY (21A6)

July 1, 2001 to June 30, 2002

View Date January 14, 2003



STATE STREET

Serving Institutional Investors Worldwide

Asset ID	Security Name Comment	Description Broker Name	Lot Exch Rate	Trade Date	Settle Date Settle Currency/Location	Share Adjustment Net Proceeds
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EQUITY

US DOLLAR

ADJUSTMENTS TO NONCASH ACCOUNTS (-)

140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	183 1 000000	31 Aug 2001	OPEN USD/BOS Local Base	0 000 319 563 88 319 563 88
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	339 1 000000	30 Sep 2001	OPEN USD/BOS Local Base	0 000 2,135,888 54 2,135,888 54

ADJUSTMENTS TO NONCASH ACCOUNTS (-) Total

0 000
Local
Base
2 455 452 42
2,455 452 42

US DOLLAR Total

0 000
Local
Base
-2,455 452 42
-2,455,452 42

EQUITY Total

0 000
Base
-2,455,452 42

FUND Total

0 000
Base
-2,455,452 42

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/L'S BASE SECY CN/L'S	SEL DT	SELL RATE BASE CURR CN/L'S	TRD DT'S OF SUS/PAR	ORIG BUY DIT FUND RSN NET BASE CN/L'S
EQUITY								
COMMON STOCK								
AUD AUSTRALIAN DOLLAR								
613316900	CABLE + WIRELESS OPTUS 011 724,353 22 579,357 70	NPV	462,455 22 244,885 12	24AUG01 261,900 00 137,165 85	06SEP01	1,909,367 -2,695 27	64000000 116,400 000	TO 20NOV00 134,472 58
614469005	BHP BILLITON LTD 056 115,215 93 58,685 22	NPV	66,695 64 42,310 29	06FEB02 48,524 29 24,713 80	11FEB02	1,943,287 -8,358 87	31000000 9,700 000	TO 09JUL01 16,374 93
	083 41,400 29 20,992 02		24,065 44 15,266 60	07FEB02 17,534 85 8,789 64	12FEB02	1,972,192 -3,064 22	09JUL01 3,500 000	TO 09JUL01 5,725 42
	140 62,462 95 32,027 88		36,441 95 25,117 99	11FEB02 24,421 00 13,342 27	14FEB02	1,950,268 -4,432 38	09JUL01 5,300 000	TO 09JUL01 8,909 89
	162 17,659 37 8,974 03		10,194 87 6,468 67	12FEB02 7,442 50 3,786 37	15FEB02	1,965,602 -1,281 01	09JUL01 1,485 000	TO 09JUL01 2,505 36
614469005 TOTAL	236,718 54 120,679 15		137,399 90 87,163 55	99,318 64 50,632 08		17,116 48		33,515 60
618549901	CSL LIMITED 607 112,510 25 58,662 85	NPV	77,904 82 46,565 96	11MAR02 54,605 45 18,043 27	14MAR02	1,917,915 5,946 38	31000000 2,700 000	TO 31JUL00 12,096 89
	648 44,405 45 24,161 00		31,739 00 18,971 32	12MAR02 14,446 45 7,436 09	15MAR02	1,920,674 -2,446 41	31JUL00 1,100 000	TO 31JUL00 5,189 68
	677 44,813 18 24,335 83		31,739 00 18,971 31	13MAR02 15,074 18 7,836 31	18MAR02	1,923,632 2,471 79	31JUL00 1,100 000	TO 31JUL00 5,364 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 CN/L'S BASE SECY CN/L'S	SEL DT	SELL RATE BASE CURR CN/L'S	TRD DT'S OF SUS/PAR	ORIG BUY DIT FUND RSN NET BASE CN/L'S
(CONTINUED) AUD - AUSTRALIAN DOLLAR								
	687 46,084 50 24,099 89		31,739 00 18,971 32	14MAR02 14,345 50 7,501 98	19MAR02	1,912,229 -3,573 41	31000000 1,140 000	TO 31JUL00 5,128 47
	747 70,714 13 37,022 39		49,051 18 29,519 34	19MAR02 21,662 95 11,341 64	27MAR02	1,910,437 3,638 55	31JUL00 1,700 000	TO 31JUL00 7,783 09
618549901 TOTAL	322,527 51 168,281 76		222,173 00 132,799 21	100,354 51 52,359 29		-16,876 54		35,482 75
651200008	LEND LEASE CORP 398 40,464 82 20,493 48	NPV	21,342 78 14,254 13	27JUL01 19,122 04 9,684 46	01AUG01	1,974,429 3,444 09	31000000 3,300 000	TO 31JUL00 4,239 27
	586 40,722 76 20,900 96		21,989 53 14,684 07	10AUG01 18,733 23 9,114 83	15AUG01	1,948,568 -3,599 94	31000000 3,400 000	TO 31JUL00 4,214 89
	643 48,901 52 26,037 61		27,551 59 18,400 78	20AUG01 21,349 93 11,347 77	23AUG01	1,878,111 -5,730 94	31JUL00 4,260 000	TO 31JUL00 7,634 83
651200008 TOTAL	150,889 10 67,431 97		70,883 90 47,340 98	59,205 20 30,666 94		10,575 97		20,090 99
671574002	QBE INS GROUP 685 190,709 53 98,854 31	NPV	142,806 89 78,523 68	14JAN02 47,902 64 24,830 34	17JAN02	1,929,198 -4,499 71	31JUL00 25,000 000	TO 31JUL00 20,330 63
AUD TOTAL	1,604,377 90 834,605 09		1,035,696 91 590,712 54	548,680 99 295,644 52		-51,761 97		243,892 55
CAD - CANADIAN DOLLAR								
001941954	ATI TECHNOLOGIES INC 652 19,535 88 12,427 80	COM	11,354 13 7,382 85	23OCT01 8,201 75 5,217 56	26OCT01	1,571,950 172 61	21180000 1,400 000	TO 21FEB01 5,044 95

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			NET	BASE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
684	43,390 40 27,510 16	25,906 59 16,875 08		25OCT01	30OCT01	1 577250 -449 92	21FEB01	TO 21FEB01	3,200 000 10,635 08
701	30 338 00 19,259 17	17,810 78 11,601 61		26OCT01	31OCT01	1 575250 -294 97	21FEB01	TO 21FEB01	2,200 000 7,457 56
703	48,217 05 30,609 14	28,335 34 18,457 11		26OCT01	31OCT01	1 575250 -469 27	21FEB01	TO 21FEB01	3,500 000 12,152 03
704	19,306 00 12 255 83	11,334 14 7,382 85		26OCT01	31OCT01	1 575250 -187 72	21FEB01	TO 21FEB01	1,400 000 4,872 98
715	25,946 21 16,475 88	15,382 04 10,019 58		29OCT01	01NOV01	1 574800 -251 96	21FEB01	TO 21FEB01	1,900 000 6,456 30
723	13,614 60 8,645 29	8,095 81 5,273 46		29OCT01	01NOV01	1 574800 -132 61	21FEB01	TO 21FEB01	1,000 000 3,371 83
740	18,299 12 11,594 93	11,334 14 7,382 85		30OCT01	02NOV01	1 578200 -201 16	21FEB01	TO 21FEB01	1,400 000 4,212 08
753	23,634 00 14 894 13	14,572 46 9,492 23		31OCT01	05NOV01	1 586800 -308 67	21FEB01	TO 22FEB01	1,800 000 5,401 90
767	11,497 12 7,350 67	7,286 23 4,746 12		01NOV01	04NOV01	1 591300 -167 33	22FEB01	TO 22FEB01	900 000 2,604 55
780	11,446 27 7,314 58	7,286 23 4,746 11		02NOV01	07NOV01	1 592200 -169 90	22FEB01	TO 22FEB01	900 000 2,568 47
791	22,985 87 14,406 24	13,762 88 8,964 88		05NOV01	08NOV01	1 595550 -339 09	22FEB01	TO 22FEB01	1,700 000 5,441 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	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									
815	27,919 50 17,520 32	17,001 20 11,074 27		07NOV01	13NOV01	1 593550 -405 51	22FEB01	TO 22FEB01	2,100 000 6,446 85
005	15,888 00 9,941 81	9,714 97 6,328 15		08NOV01	14NOV01	1 598100 -249 07	22FEB01	TO 22FEB01	1,200 000 3,613 66
007	9 301 88 5,820 59	5,667 07 3,491 42		08NOV01	14NOV01	1 598100 -145 29	22FEB01	TO 22FEB01	700 000 2,129 17
032	34,650 46 21,626 80	21,049 11 15,711 00		09NOV01	15NOV01	1 602200 -573 37	22FEB01	TO 22FEB01	2,600 000 7,915 80
055	58,917 40 36,738 54	36,431 15 23,730 58		12NOV01	15NOV01	1 603700 -1,013 65	22FEB01	TO 22FEB01	4,500 000 13,007 96
069	231,094 60 144,601 32	137,628 78 89,648 84		13NOV01	16NOV01	1 598150 -3,531 28	22FEB01	TO 27FEB01	17,000 000 54,952 48
104	135,640 92 85,206 94	78,529 36 51,152 58		14NOV01	19NOV01	1 591900 -1,821 99	27FEB01	TO 28FEB01	9,700 000 34,054 36
125	24,879 33 15,679 92	13,762 88 8,964 88		15NOV01	20NOV01	1 586700 -290 98	28FEB01	TO 28FEB01	1,700 000 6,715 04
001941954	TOTAL								
	826,902 81 519,880 06	492,225 29 370,626 45			334,677 52 210,429 96	-11,176 35			199,253 61
013716956	ALCAN INC	COM		11MAR02	14MAR02	1 584000 -13,681 92	15OCT00	TO 02OCT01	13,000 000 128 751 82
627	826,540 00 521,805 56	600 924 95 393 053 74			225,615 05 142 433 74				
097751200	BOHARDIER INC	CLASS B		18APR02	23APR02	1 574500 -58 38	24APR01	TO 24APR01	1,300 000 -2,104 89
221	18,633 55 11 834 58	21,855 78 13,939 47			-3,222 23 -2,046 51				

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT STL DT LOCAL SECY GN/LS BASE SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
CAD - CANADIAN DOLLAR					
245	34 294 00 21,818 18	40,349 13 25,734 40	19APR02 24APR02 6 053 13 -3 850 84	1 571900 -65 18	24APR01 TO 24APR01 2 400 000 3,916 22
277	14,047 10 8,952 12	16 812 14 10,722 67	22APR02 25APR02 2,765 04 -1 758 20	1 572650 -32 35	24APR01 TO 24APR01 1,000 000 -1,790 55
432	52 370 54 33 474 30	62,204 91 39 673 87	03MAY02 08MAY02 -9 834 37 -6 285 95	1 564500 86 38	24APR01 TO 24APR01 3,700 000 -6 199 57
097751200 TOTAL					
	119,347 19 76,059 18	141,221 96 90,070 41	21 874 77 13,941 50	69 73	-14 011 23
559222955	MACNA INTL INC 605 844,854 00 533,367 42	FL A SUB WIG 986 924 14 316,871 86	11MAR02 14MAR02 357 927 84 225 964 55	1 584000 -9,468 99	04DEC00 TO 08DEC00 7 500 000 216,495 56
635047103	NATIONAL BK CDA MONTREAL QUF 507 1 227,540 00 796 431 58	COM 785,970 00 566 138 44	02AUG01 08AUG01 441,570 00 286,491 92	1 541300 -56 198 78	31JUL00 TO 31JUL00 41,000 000 230 293 14
884903105	THOMSON CORP 671 180 098 80 116,267 79	COM 148 675 88 103 889 61	21AUG01 24AUG01 31,422 92 20,285 94	1 549000 -7 907 76	31JUL00 TO 31JUL00 3 500 000 12 378 18
681	179,236 40 116,123 36	148 675 88 103 889 61	22AUG01 27AUG01 30 560 52 19,799 49	1 543500 -7,565 74	31JUL00 TO 31JUL00 3,500 000 12,233 74
884903105 TOTAL					
	559 335 20 242,391 15	297 351 76 207,779 22	61 983 44 40,085 43	-15,473 50	24,611 93

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT STL DT LOCAL SECY GN/LS BASE SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
CAD - CANADIAN DOLLAR					
CAD TOTAL					
	4 204,519 20 2 679 934 95	2,804 620 12 1 894 540 12	1,399,899 08 891,464 10	106 069 27	785 394 83
CHF - SWISS FRANC					
424561900	CREDIT SUISSE CRP 611 25 760 00 15 333 33	CHF20(RECM) 25 760 00 15,253 83	15AUG01 15AUG01 00 00	1 680000 79 50	26JAN01 TO 18MAY01 000 79 50
614	1 041 108 13 616 494 03	1 041 108 13 616 494 03	15AUG01 15AUG01 00 00	1 688756 00	26JAN01 TO 18MAY01 12,880 000 00
424561900 TOTAL					
	1 066 868 13 631 827 36	1 066 868 13 631 747 86	00 00	79 50	79 50
459664909	SYNCFINTA AG 102 85 356 70 53,829 05	CHF10 101 315 16 59 203 62	19SEP01 24SEP01 15 958 44 10 063 98	1 585700 4 689 39	24APR01 TO 24APR01 1 155 000 -5 374 59
185	35 010 58 22 016 46	41 578 69 24 296 55	25SEP01 28SEP01 -6,568 11 -4 130 37	1 590200 1 850 28	24APR01 TO 24APR01 474 000 2,280 09
205	90 175 93 56 395 20	105 174 78 61 459 00	26SEP01 01OCT01 -14,998 85 -9 380 14	1 599000 4 314 34	24APR01 TO 24APR01 1 199 000 -5 063 80
229	48 130 41 29 829 82	54 473 34 31 831 56	27SEP01 02OCT01 6 342 93 3,931 16	1 613500 1 929 42	24APR01 TO 24APR01 621 000 2 001 74
257	24 535 31 15 160 23	24 666 50 15 582 60	28SEP01 03OCT01 -2 131 19 -1,316 85	1 618400 894 48	24APR01 TO 24APR01 304 000 -422 37
389	58 922 41 36,483 33	68 332 91 39 930 41	03OCT01 08OCT01 -9 410 50 -5 826 75	1 615050 2 379 67	24APR01 TO 24APR01 779 000 -3 447 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 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)									
CHF - SWISS FRANC									
435	52,049 11 32,138 01	60,175 04 35,163 36		05OCT01 -8,125 95 -5,017 41	10OCT01	1 619550 1,992 06	24APR01 TO 24APR01 686 000	-3,025 35	
439	19,368 55 12,027 54	22,456 00 13,122 19		08OCT01 -3,087 45 -1,917 25	11OCT01	1 610350 822 60	24APR01 TO 24APR01 256 000	-1,094 65	
486	39,642 19 24,281 63	46,140 06 26,961 99		12OCT01 -6,497 87 -3,980 07	17OCT01	1 632600 1,299 71	24APR01 TO 24APR01 526 000	-2,680 56	
43564909 TOTAL	453,191 19 282,161 25	526,312 50 307,551 28		-73,121 31 -45,563 98		20,173 95		-25,390 03	
485002901	SWISS REINSURANCE	CHF10 (REGD)		17AUG01	17AUG01	1 661000	17NOV00 TO 03AUG01		
ADJC- 632	3,400 00 2,046 96	3,400 00 1,912 20		00 00		134 76	000	134 76	
637	1,606,987 42 903,788 55	1,606,987 42 903,788 55		17AUG01 00 00	17AUG01	1 778056 00	17NOV00 TO 03AUG01 8,500 000	00	
485002901 TOTAL	1,610,387 42 985,835 51	1,610,387 42 905,780 75		00 00		134 76		134 76	
553397902	SWISSCOM AG	CHF17 (REGD)		11SEP01	12SEP01	1 641500	31JUL00 TO 03AUG01		
ADJC- 015	38,376 00 23,378 62	38,376 00 25,842 01		00 00		-2,463 39	000	-2,463 39	
258	175,967 86 108,729 52	156,620 10 105,466 39		28SEP01 19,347 76 11,954 87	03OCT01	1 618400 -8,691 74	31JUL00 TO 31JUL00 376 000	3,263 13	
434	154,925 33 95,659 49	141,208 02 95,088 05		05OCT01 13,717 31 8,469 83	10OCT01	1 619550 -7,898 39	31JUL00 TO 31JUL00 339 000	571 44	
143	132,966 53 79,740 05	115,925 14 75,166 83		12APR02 17,041 59 10,219 72	17APR02	1 667500 -5,646 50	31JUL00 TO 31JUL00 267 000	4,573 22	

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)									
CHF - SWISS FRANC									
155	264,077 41 158,462 29	231,416 11 150,052 14		15APR02 32,661 30 19,598 74	18APR02	1 666500 -11,188 59	31JUL00 TO 31JUL00 533 000	8,410 15	
165	398,484 23 239,536 31	347,341 25 225,218 98		16APR02 51,342 98 30,847 74	19APR02	1 664400 -16,530 41	31JUL00 TO 31JUL00 800 000	14,317 33	
553397902 TOTAL	1,164,997 36 705,506 28	1,030,886 62 676,834 40		134,110 74 81,090 90		-52,419 02		28,671 88	
710306903	NOVARTIS AG	CHF0 50 REGD		18APR02	23APR02	1 649300	07MAY01 TO 07MAY01		
206	279,449 30 169,435 09	199,454 21 118,166 16		79,995 09 48,502 45		2,766 48	4 190 000	51,268 93	
717158901	CREDIT SUISSE GRP	CHF3 (REGD)		04FEB02	07FEB02	1 702150	15AUG01 TO 15AUG01		
037	27,992 70 16,445 50	28,807 98 17,403 36		-815 28 -478 97		-478 89	445 000	-957 86	
082	29,133 54 17,165 65	30,491 15 18,420 19		05FEB02 -1,357 61 -799 91	08FEB02	1 697200 454 63	15AUG01 TO 15AUG01 471 000	-1,254 54	
074	139,580 79 82,326 69	149,263 62 90,184 62		06FEB02 -9,702 83 -5,722 86	11FEB02	1 695450 -2,135 07	15AUG01 TO 15AUG01 2,306 000	-7,857 93	
096	275,954 66 162,709 12	293,194 06 177,123 21		07FEB02 -17,239 40 -10,164 74	12FEB02	1 696000 -4,249 35	15AUG01 TO 15AUG01 4,529 000	-14,414 09	
138	162,523 87 96,162 28	170,064 21 102,738 50		08FEB02 -7,540 34 -4,461 48	13FEB02	1 690100 -2,114 74	15AUG01 TO 15AUG01 2,627 000	-6,576 22	
159	27,316 36 16,224 01	28,290 09 17,090 49		11FEB02 -973 73 -578 33	14FEB02	1 683700 -288 15	15AUG01 TO 15AUG01 437 000	-846 48	
214	41,450 87 24,431 01	43,891 71 26,515 68		15FEB02 -2,440 84 -1,438 62	18FEB02	1 696650 -646 05	15AUG01 TO 15AUG01 678 000	2 084 67	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS	
(CONTINUED) CHF - SWISS FRANC								
225	155 570 49 91,485 15	162 295 76 98 045 44	14FEB02	19FEB02	1 700500	15AUG01 TO 18SEP01	2,507 000	6,560 31
717158901								
	859 523 28 506 949 41	906,318 58 547,521 51			46 795 30 -27,599 79			40,572 10
CHF TOTAL	5 434 416 48 3,201,714 90	5 340 227 46 3,187,521 96			94 189 22 56,429 58			-42,236 64 14,192 94
EUR - EURO CURRENCY								
GERMANY								
572797900	SIEMENS AG NPV (REGD)	NPV (REGD)	12JUL01	17JUL01	1 172264	30APR01 TO 30APR01		
294	416,613 96 355,392 61	365,221 65 360,657 05			71,392 31 60,901 22		6,700 000	-5,264 44
302	88 977 87 75,875 85	72 135 87 75,361 17	13JUL01	18JUL01	1 172677	30APR01 TO 18MAY01	1,400 000	514 68
320	46 207 46 39 511 99	38 644 21 40,372 06	16JUL01	19JUL01	1 169454	18MAY01 TO 18MAY01	750 000	-860 07
572797900								
	551 799 29 470 780 45	456 001 73 476 390 28			95 797 54 81,730 56			-5 609 83
575035902	DEUTSCHE BANK AG	ORD NPV (REGD)	10OCT01	15OCT01	1 096672	16FEB01 TO 16FEB01	161 000	
461	18 161 78 16,560 81	28,714 26 25,993 84			-10,542 48 -9,622 28		300 000	-9,433 03
462	288,382 08 262 961 10	459 428 18 415,901 46	10OCT01	15OCT01	1 096672	16FEB01 TO 18MAY01	4,800 000	-152 940 36

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS	
(CONTINUED) EUR - EURO CURRENCY								
575035902								
	306,543 86 279,521 91	488 142 44 461,895 30			-181 598 58 -165 590 61			162 573 39
578599904	FPCOS	ORD NPV	30MAY02	04JUN02	1 066382	01SEP00 TO 01SEP00		
737	12 392 17 11 620 76	29 649 77 25,885 64			-17 257 60 16,183 52		300 000	-14 264 88
740	33 772 32 31 543 34	79 066 04 69 028 37	31MAY02	05JUN02	1 070664	01SEP00 TO 08SEP00	800 000	37 485 03
766	12 604 74 11 772 83	29,649 77 25 885 64	31MAY02	05JUN02	1 070664	08SEP00 TO 08SEP00	300 000	14,112 81
791	12,626 81 11 855 95	29 649 77 25 885 64	05JUN02	06JUN02	1 064019	08SEP00 TO 08SEP00	300 000	-14,029 69
281	13 174 32 13 022 16	39 533 02 34 514 19	27JUN02	02JUL02	1 011685	08SEP00 TO 08SEP00	400 000	21,492 03
291	16 738 81 16 500 28	49 416 28 43,142 73	28JUN02	03JUL02	1 014456	08SEP00 TO 08SEP00	500 000	-26 642 45
578599904								
	101,309 17 96 315 32	256,944 65 226,342 21			155,655 48 -148,657 50			-128,026 89
588950907	ENGINEER TECHNOLOGIES AC	ORD NPV	07NOV01	12NOV01	1 110926	31JUL00 TO 31JUL00	900 000	
810	17 575 17 15 820 29	44,791 75 42,612 83			-27,216 58 -24,499 00			-26 792 54
822	27 565 26 24 544 77	64 699 19 61 551 87	08NOV01	13NOV01	1 122146	31JUL00 TO 31JUL00	1 300 000	-36,987 10
022	12 389 09 11,069 65	29,861 17 28,408 55	09NOV01	14NOV01	1 119194	31JUL00 TO 31JUL00	600 000	17,338 90

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			NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
040	12,149 69 10,888 56	29,861 17 28,408 55		12NOV01 -17,711 48 -15,873 03	15NOV01	1 115822 -1,646 96	31JUL00 600 000	TO 31JUL00	-17,519 99
066	27,591 61 24,312 34	64,699 19 61,551 87		13NOV01 -37,107 58 -32,697 33	16NOV01	1 134881 -4,542 20	31JUL00 1,300 000	TO 31JUL00	-37,239 53
083	11,617 55 10,257 72	24,884 31 23,673 79		14NOV01 -13,266 74 -11,713 89	19NOV01	1 132567 -1,702 18	31JUL00 500 000	TO 31JUL00	-13,416 07
114	11,543 81 10,175 29	24,884 31 23,673 79		15NOV01 -13,340 50 -11,758 99	20NOV01	1 134494 -1,739 51	31JUL00 500 000	TO 31JUL00	-13,498 50
134	11,520 09 10,195 85	24,884 30 23,673 79		16NOV01 -13,364 21 -11,827 99	21NOV01	1 129880 -1,649 95	31JUL00 500 000	TO 31JUL00	-13,477 94
209	12,899 10 11,328 63	29,861 17 28,408 55		22NOV01 -14,962 07 -14,896 94	27NOV01	1 138628 -2,182 98	31JUL00 600 000	TO 31JUL00	-17,079 92
230	4,640 23 4,088 97	9,953 72 9,469 52		26NOV01 -5,313 49 -4,682 25	29NOV01	1 134816 -698 30	31JUL00 200 000	TO 31JUL00	-5,380 55
588950907 TOTAL									
	149,491 60 132,702 07	348,380 28 331,433 11		-198,888 48 -176,652 62		-22,078 42			-198,731 04
GERMANY TOTAL									
	1,109,143 92 979,319 75	1,549,489 10 1,474,060 90		-440,345 18 -409,170 17		-85,570 98			-494,741 15
SPAIN									
573252905	TELEFONICA SA	EUR 1		28JUN02	03JUL02	1 014456 5,133 05	31JUL00 10,100 000	TO 31JUL00	-33,286 40
292	84,750 96 83,543 24	123,725 80 116,829 66		-38,974 84 -38,419 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 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	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
711131904	INDITEX	EUR0 15		12APR02	17APR02	1 137333 490 29	23MAY01 2,600 000	TO 23MAY01	8,647 58
141	56,047 16 49,279 46	46,769 61 40,631 88		9,277 55 8,157 29					
158	43,444 14 38,241 70	35,976 63 31,255 29		15APR02 7,467 51 6,573 28	18APR02	1 136041 413 13	23MAY01 2,000 000	TO 23MAY01	6,984 41
164	26,602 89 23,493 00	21,585 98 18,753 17		16APR02 5,016 91 4,430 43	19APR02	1 132375 309 40	23MAY01 1,200 000	TO 23MAY01	4,739 83
228	6,591 83 5,862 44	5,396 49 4,688 29		19APR02 1,195 34 1,063 08	24APR02	1 124417 111 07	23MAY01 300 000	TO 23MAY01	1,174 15
711131904 TOTAL									
	132,686 02 116,876 60	109,728 71 95,328 63		22,957 31 20,224 08		1,323 89			21,547 97
SPAIN TOTAL									
	217,436 98 200,419 86	233,454 51 212,158 29		-16,017 53 -18,195 37		6,456 94			-11,738 43
FRANCE									
406139907	CHRISTIAN DIOR	EUR2		14NOV01	19NOV01	1 132567 -110 09	31JUL00 400 000	TO 31JUL00	-5,948 50
080	12,547 69 11,096 64	19,180 08 17,045 14		-6,412 39 -5,838 41					
558	57,986 23 51,277 22	81,515 34 72,441 83		27DEC01 -23,529 11 -20,806 79	03JAN02	1 130838 -357 82	31JUL00 1,700 000	TO 18MAY01	21,164 61
564	58,343 19 51,499 52	81,515 34 72,441 83		28DEC01 -23,172 15 20,454 05	04JAN02	1 132888 -488 26	18MAY01 1,700 000	TO 18MAY01	-20,942 31
576	91,241 99 82,441 67	124,670 53 110,793 38		02JAN02 -33,428 54 30,204 35	07JAN02	1 106746 1,852 64	18MAY01 2,600 000	TO 18MAY01	-28,351 71

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CN/L\$ BASE SECY CN/L\$	TRD DT LOCAL SECY CN/L\$ BASE SECY CN/L\$	STL DT	SELL RATE BASE CURR CN/L\$	TRD DTS OF ORIG SHS/PAR NET	BUY\$ DIL FUND RSN BASE CN/L\$	
(CONTINUED)		EUR - EURO CURRENCY							
589	35 791 77 42,191 13	47,950 20 42,412 84		03 JAN02 -12 158 43 -10 935 30	08 JAN02	1 111852 513 59	18MAY01 TO 18MAY01 1 000 000	-10 421 71	
597	14 496 55 13 153 41	19 180 08 17,045 14		04 JAN02 -4 483 53 -4,012 74	09 JAN02	1 117319 121 03	18MAY01 TO 18MAY01 400 000	-3 891 73	
599	91 491 25 82 043 43	119,875 51 106 532 09		04 JAN02 -28 184 26 -25 274 90	09 JAN02	1 117319 756 44	18MAY01 TO 18MAY01 2 500 000	-24,468 46	
406139907	TOTAL								
	342 318 47 323 723 22	493 887 08 438,912 25		-131 548 41 -117 476 56		2,287 53		115 189 03	
483410007	SCHEIDER ELECTRI 739	10 440 00 9 996 42	CURB	31MAY02	31MAY02	1 066382 804 35	22JUN01 TO 02NOV01 000	804 35	
ADJC-									
729878907	BIC		EUR3 B2						
199	3 491 25 3 221 03	4 348 93 4,299 04		25SEP01 857 48 791 30	28SEP01	1 083893 -286 71	31JUL00 TO 31JUL00 100 000	1,078 01	
207	3 491 25 3,223 30	4 348 93 4 299 04		26SEP01 -857 48 -791 85	01OCT01	1 083130 -783 89	31JUL00 TO 31JUL00 100 000	1 075 74	
254	14 059 90 12 795 21	17 395 72 17,196 18		28SEP01 3 335 82 -3 035 76	05OCT01	1 098841 1 345 21	31JUL00 TO 31JUL00 400 000	-4 400 97	
326	6 982 50 6 390 04	8 497 86 8 598 09		02OCT01 -1 715 34 1 549 81	05OCT01	1 092717 -638 24	31JUL00 TO 31JUL00 200 000	2 208 05	
372	3 491 25 3 206 54	4 348 93 4,299 04		03OCT01 -857 48 -787 74	08OCT01	1 088791 -304 76	31JUL00 TO 31JUL00 100 000	-1 092 50	
402	3 491 25 3 192 58	4 348 93 4,299 04		04OCT01 -857 48 -784 31	09OCT01	1 093553 322 15	31JUL00 TO 31JUL00 100 000	-1 106 46	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CN/L\$ BASE SECY CN/L\$	TRD DT LOCAL SECY CN/L\$ BASE SECY CN/L\$	STL DT	SELL RATE BASE CURR GN/L\$	TRD DTS OF ORIG SHS/PAR NET	BUY\$ DIL FUND RSN BASE CN/L\$	
(CONTINUED)		EUR - EURO CURRENCY							
415	3,541 12 3 247 38	4 348 93 4 299 04		05OCT01 807 81 740 80	10OCT01	1 090453 -310 84	31JUL00 TO 31JUL00 100 000	-1 051 44	
425	14 058 91 12 874 38	17,395 72 17 196 18		05OCT01 -3,356 81 -3 078 34	10OCT01	1 090453 -1 243 44	31JUL00 TO 31JUL00 400 000	-4 321 80	
508	3,491 25 3 149 18	4 348 93 4 299 04		15OCT01 857 48 778 54	18OCT01	1 101625 -351 30	31JUL00 TO 31JUL00 100 000	1 129 86	
545	3 491 25 3 138 11	4 348 93 4,299 04		19OCT01 -857 48 -770 93	24OCT01	1 112533 390 00	31JUL00 TO 31JUL00 100 000	1 160 93	
702	3 541 12 3 159 54	4,348 93 4,299 04		24OCT01 807 81 720 77	31OCT01	1 120762 418 71	31JUL00 TO 31JUL00 100 000	-1 139 48	
834	13 167 00 11 744 72	17 395 72 17 196 18		09NOV01 -4 228 72 3 778 36	14NOV01	1 119194 -1,453 10	31JUL00 TO 31JUL00 400 000	-5 431 46	
884	13,236 82 11 687 45	17,395 72 17 196 18		14NOV01 4,148 90 3,472 10	19NOV01	1 132567 -1,836 63	31JUL00 TO 31JUL00 400 000	5 508 73	
137	13 347 57 11,813 76	17 395 72 17 196 18		14NOV01 4 048 15 -3,582 81	21NOV01	1 129880 -1 800 11	31JUL00 TO 31JUL00 400 000	-5 382 92	
154	20 217 03 17 753 58	24,093 57 25,794 26		19NOV01 -5 876 54 5 160 48	22NOV01	1 138758 2 880 20	31JUL00 TO 31JUL00 600 000	-8 040 48	
157	16 918 35 14 856 84	21 744 64 21,495 22		19NOV01 4 826 29 4 238 21	22NOV01	1 138758 2 400 17	31JUL00 TO 31JUL00 500 000	-6 438 38	
173	7 082 45 6 184 92	8 497 86 8 598 09		20NOV01 1 495 41 -1 497 47	23NOV01	1 132182 -915 70	31JUL00 TO 31JUL00 200 000	-2 413 17	

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	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
EUR - EURO CURRENCY								
182	42,589 89 37,617 53	52,187 15 51,588 53		20NOV01 -9,597 26 -8,476 78	23NOV01	1 132182 -5,494 22	31JUL00 TO 31JUL00 1,200 000	-13,971 00
204	7,504 96 6,591 23	8,697 86 8,598 09		21NOV01 -1,192 90 -1,047 66	26NOV01	1 138628 -959 20	31JUL00 TO 31JUL00 200 000	-2,006 86
207	7,501 20 6,587 93	8,697 86 8,598 09		22NOV01 -1,196 66 -1,050 97	27NOV01	1 138628 -959 19	31JUL00 TO 31JUL00 200 000	-2,010 16
253	7,480 63 6,593 80	8,697 86 8,598 09		27NOV01 -1,217 23 1,072 93	30NOV01	1 134494 -931 36	31JUL00 TO 31JUL00 200 000	-2,004 29
267	7,477 02 6,626 51	8,697 86 8,598 09		28NOV01 -1,220 84 -1,081 97	03DEC01	1 128350 -889 61	31JUL00 TO 31JUL00 200 000	-1,971 58
293	7,388 19 6,618 34	8,697 86 8,598 09		30NOV01 -1,309 67 -1,173 20	05DEC01	1 116321 -806 55	31JUL00 TO 31JUL00 200 000	-1,979 75
314	7,385 20 6,570 98	8,697 86 8,598 09		04DEC01 -1,312 66 -1,167 94	07DEC01	1 123911 -859 17	31JUL00 TO 31JUL00 200 000	-2,027 11
323	7,314 96 6,479 59	8,697 86 8,598 09		05DEC01 -1,382 90 -1,224 97	10DEC01	1 128923 -893 53	31JUL00 TO 31JUL00 200 000	-2,118 50
325	3,646 69 3,230 24	4,348 93 4,299 04		05DEC01 -702 24 -622 04	10DEC01	1 128923 -446 76	31JUL00 TO 31JUL00 100 000	-1,068 80
339	3,680 62 3,282 56	4,348 93 4,299 04		06DEC01 -668 31 -596 03	11DEC01	1 121265 -420 45	31JUL00 TO 31JUL00 100 000	1,016 48
364	7,355 26 6,549 49	8,697 85 8,598 09		07DEC01 -1,342 59 -1,195 51	12DEC01	1 123028 -853 09	31JUL00 TO 31JUL00 200 000	-2,048 60

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	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
EUR - EURO CURRENCY								
466	44,071 68 39,849 61	52,187 13 51,588 51		14DEC01 -8,115 45 -7,337 99	19DEC01	1 105950 -4,400 91	31JUL00 TO 31JUL00 1,200 000	-11,738 90
529878902 TOTAL								
	300,396 57 268,275 89	369,658 98 365,418 72		-69,262 41 -61,827 61		-35,315 22		-97,142 83
585284904	ACCOR	EUR3		11MAR02	14MAR02	1 140316 1,521 22	16MAY01 TO 03AUG01 9,600 000	-11,730 61
596233908	STMICROELECTRONICS	EUR 1 04 (SICOVAM)		22OCT01	25OCT01	1 122649 -22,065 50	31JUL00 TO 31JUL00 11,400 000	221,495 96
599711900	TF1 TV FRANCAISE	EURO 20		08FEB02	13FEB02	1 146197 -530 86	18MAY01 TO 18MAY01 1,200 000	-7,959 95
125	31,024 07 27,066 96	39,539 27 35,026 91		-8,515 20 -7,429 09				
148	13,385 97 11,748 20	16,474 69 14,594 55		11FEB02 -3,088 72 -2,710 82	14FEB02	1 139406 -135 53	18MAY01 TO 18MAY01 500 000	-2,846 35
165	8,233 50 7,219 54	9,884 82 8,756 73		12FEB02 -1,651 52 -1,447 96	15FEB02	1 140446 -89 23	18MAY01 TO 18MAY01 300 000	-1,537 19
174	16,372 21 14,355 97	19,769 43 17,513 46		12FEB02 -3,397 42 -2,979 03	15FEB02	1 140446 -178 46	18MAY01 TO 18MAY01 600 000	-3,157 49
198	13,219 71 11,540 81	16,474 69 14,594 55		13FEB02 3,254 98 -2,841 60	18FEB02	1 145475 -212 14	18MAY01 TO 18MAY01 500 000	-3,053 74
234	13,550 84 11,806 85	16,474 69 14,594 55		14FEB02 -2,923 85 -2,547 55	19FEB02	1 147710 -240 15	18MAY01 TO 18MAY01 500 000	-2,787 70
305	12,930 79 11,257 55	16,474 69 14,594 55		20FEB02 -3,543 90 -3,085 32	25FEB02	1 148633 -251 68	18MAY01 TO 18MAY01 500 000	-3,337 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF SHS/PAR	ORIG BUYS DTI FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
323	13,142 66 11,453 17	16,474 69 14,594 55	21FEB02 -3,332 03 -2 903 70	26FEB02	1 147513 -237 68	18MAY01 500 000	10 18MAY01 -3,141 38
345	12 903 69 11,299 76	16,474 69 14,594 55	27FEB02 -3 571 00 -3,127 12	27FEB02	1 141944 -167 67	18MAY01 500 000	10 18MAY01 -3,294 79
363	13 062 57 11,383 37	16,474 69 14,594 55	25FEB02 -3,412 12 -2 973 49	28FEB02	1 147513 -237 69	18MAY01 500 000	10 18MAY01 -3 211 18
387	24 062 06 20,895 49	29,654 45 26,270 18	24FEB02 -5,592 39 -4,856 43	01MAR02	1 151543 -518 26	18MAY01 900 000	10 18MAY01 -5 374 69
408	13,493 81 11,665 40	16,474 69 14,594 55	27FEB02 -2,980 88 -2,576 97	04MAR02	1 156738 -352 18	18MAY01 500 000	10 18MAY01 -2 929 15
431	13,438 57 11,636 46	16,474 69 14 594 55	28FEB02 -3,036 12 -2,628 98	05MAR02	1 154868 329 11	18MAY01 500 000	10 18MAY01 7 958 09
446	35 431 73 30,657 31	42 834 71 37,945 82	01MAR02 -7,402 48 -6 405 00	06MAR02	1 155735 -883 51	18MAY01 1 300 000	10 21MAY01 -7 288 51
464	29,005 87 25,254 87	32,949 39 29,189 09	04MAR02 -3,943 52 -3,433 82	07MAR02	1 148435 498 40	21MAY01 1 000 000	10 21MAY01 3,932 22
485	23,923 98 20 813 87	26 359 51 23 351 27	05MAR02 -2 435 53 -2 118 91	08MAR02	1 149425 -418 49	21MAY01 800 000	10 21MAY01 -2 537 40
504	99 754 32 87,479 54	102 143 11 90,486 18	06MAR02 -2,388 79 2 094 85	11MAR02	1 140316 -911 79	21MAY01 3 100 000	10 0301101 -3 006 64
520	36,884 21 32 439 65	36,244 33 32 108 00	07MAR02 639 88 562 77	12MAR02	1 137010 231 12	0301101 1 100 000	10 0301101 331 65

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF SHS/PAR	ORIG BUYS DTI FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
532	13 397 99 11,727 27	13,179 76 11,675 64	08MAR02 218 23 191 02	13MAR02	1 142465 -139 39	0301101 400 000	10 0301101 51 63
626	6 721 91 5 888 40	6,589 88 5 837 82	17MAR02 132 83 115 66	15MAR02	1 141552 -65 08	0301101 200 000	10 0301101 50 58
662	13,187 25 11,570 49	13 179 76 11,675 64	15MAR02 7 49 6 57	18MAR02	1 139731 -111 72	0301101 400 000	10 0301101 -105 15
697	39 926 97 35 265 32	39 539 26 35 026 91	14MAR02 457 71 403 56	19MAR02	1 134173 -165 15	0301101 1,200 000	10 0301101 238 41
707	27,062 25 23,886 49	26 359 51 23,351 27	15MAR02 702 74 620 27	20MAR02	1 132952 -85 05	0301101 800 000	10 0301101 535 22
723	24 766 91 21 863 00	23 064 57 20 432 36	18MAR02 1 702 34 1,502 74	21MAR02	1 132823 -72 10	0301101 700 000	10 0301101 1 430 64
757	10 665 71 9,392 23	9,884 82 8,756 73	19MAR02 780 89 687 65	22MAR02	1 135589 52 15	0301101 300 000	10 0301101 635 50
761	14,171 64 12 523 48	13 179 76 11 675 64	20MAR02 921 88 876 52	25MAR02	1 131606 28 68	0301101 400 000	10 0301101 847 84
783	14 000 42 12 310 57	13 179 75 11 675 64	22MAR02 870 47 721 62	27MAR02	1 137268 86 69	0301101 400 000	10 0301101 634 93
816	14 037 03 12 304 86	13,179 76 11,675 64	24MAR02 857 27 751 48	02APR02	1 140771 -122 26	0301101 400 000	10 0301101 629 22
836	14 252 60 12,407 40	13 179 75 11 675 63	28MAR02 1,072 85 933 97	04APR02	1 148699 -202 00	0301101 400 000	10 0301101 731 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	BASE COST	BASE COST	BASE	SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET	BASE GN/LS	
(CONTINUED)											
EUR - EURO CURRENCY											
119		3,544 02 3,116 96	3,294 94 2,918 91	10APR02		249 08 219 07	15APR02	1 137010	03OCT01	TO	03OCT01
									100 000		198 05
599711900	TOTAL										
		619,625 26 542,233 44	675,462 45 598,376 42			-55,837 19 -48,567 74					-7,575 24 -56,142 98
710352907	PEUGEOT SA		EUR1	27NOV01		362,370 81 319,411 83	30NOV01	1 134494	02JUL01	TO	02JUL01
250		540,363 23 476,303 29	177,992 42 202,305 90						10,800 000		275,997 39
713666907	JC DECAUX SA		NPV	20FEB02		-16,163 47 -14,071 92	25FEB02	1 148633	22JUN01	TO	22JUN01
304		38,382 83 33,416 10	54,546 30 47,385 99						3,500 000		-13,969 89
				20FEB02		-19,857 98 -17,288 36	25FEB02	1 148633	22JUN01	TO	22JUN01
335		47,156 05 41,054 06	67,014 03 58,217 07						4,300 000		-17,163 01
				25FEB02		-10,009 31 -8,722 61	28FEB02	1 147513	22JUN01	TO	22JUN01
373		22,718 47 19,798 01	32,727 78 28,431 59						2,100 000		-8,633 58
				25FEB02		-17,635 45 -15,368 41	28FEB02	1 147513	22JUN01	TO	22JUN01
382		40,027 78 34,882 20	57,663 23 50,093 76						3,700 000		-15,211 56
				27FEB02		-18,528 85 -16,018 19	04MAR02	1 156738	22JUN01	TO	03AUG01
404		45,368 24 39,220 84	63,897 09 55,509 30						4,100 000		-16,288 46
				27FEB02		-20,336 55 -17,580 95	04MAR02	1 156738	03AUG01	TO	03AUG01
421		49,794 41 43,047 27	70,130 96 60,924 84						4,500 000		-17,877 57
				01MAR02		9,342 84 -8,083 89	06MAR02	1 155735	03AUG01	TO	03AUG01
442		23,384 94 20,233 83	32,727 78 28,431 59						2,100 000		-8,197 76
				01MAR02		-8,897 94 -7,698 94	06MAR02	1 155735	03AUG01	TO	03AUG01
456		22,271 37 19,270 31	31,169 31 27,077 71						2,000 000		-7,807 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								
	BASE	PRINCIPAL NET	BASE COST	BASE COST	BASE	SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET	BASE GN/LS	
(CONTINUED)											
EUR - EURO CURRENCY											
473		13,249 11 11,554 08	17,143 12 14,892 74	04MAR02		-3,874 01 -3,373 29	07MAR02	1 148435	03AUG01	TO	03AUG01
									1,100 000		-3,338 66
497		20,386 35 17,877 81	26,493 92 23,016 04	06MAR02		-6,107 57 -5,356 03	11MAR02	1 140316	03AUG01	TO	03AUG01
									1,700 000		-5,138 23
499		10,792 77 9,464 72	14,026 19 12,184 97	06MAR02		-3,233 42 -2,835 55	11MAR02	1 140316	03AUG01	TO	03AUG01
									900 000		-2,720 25
713666907	TOTAL										
		333,552 32 289,819 23	467,539 71 406,165 60			-133,987 39 -116,398 14					51 77 -116,346 37
FRANCE	TOTAL										
		2,970,691 97 2,620,103 29	2,740,653 80 2,520,357 41			230,038 17 205,451 41					-105,705 53 99,745 88
ITALY											
405471009	ASSIC GENERALI		EUR1 00	20FEB02		-172,195 49 -149,913 41	25FEB02	1 148633	24NOV00	TO	03OCT01
308		418,855 66 364,655 78	591,051 15 510,613 49						15,500 000		-145,957 71
529422909	OLIVETTI SPA		EUR1 0	31AUG01		-11,261 53 -10,237 86	05SEP01	1 099989	04SEP00	TO	04SEP00
745		10,993 97 9,994 42	22,255 50 20,017 70						6,000 000		-10,023 08
				04SEP01		-72,230 30 64,061 04	11SEP01	1 127523	04SEP00	TO	04SEP00
753		50,174 95 44,500 16	122,405 25 110,097 36						33,000 000		-65,597 20
				11SEP01		-1,249 63 -1,140 79	14SEP01	1 095410	04SEP00	TO	04SEP00
014		604 99 552 30	1,854 62 1,668 14						500 000		-1,115 84
				12SEP01		-25,321 34 -22,941 13	17SEP01	1 103753	04SEP00	TO	04SEP00
018		12,142 09 11,000 73	37,463 43 35,696 46						10,100 000		-22,695 73

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL POST BASE POST	MAT RATE LOCAL POST BASE POST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DIS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/L
(CONTINUED) EUR - EURO CURRENCY									
024	20,190 19 18 292 51	67,879 27 61,053 99		12SEP01 -67,689 08 -43,206 30	17SEP01	1 103753 444 62	04SEP00 TO 18,300 000	06SEP00	42 761 68
254	37 262 14 15 910 40	130 936 53 117 770 81		28SEP01 -93 674 39 -85 248 36	03OCT01	1 098841 1 387 95	04SEP00 TO 35 500 000	04SEP00	83 860 41
370	33,627 89 30,885 53	117 954 15 106 093 82		03OCT01 -84,326 26 -77 449 45	08OCT01	1 088791 2 241 16	04SEP00 TO 31,800 000	04SEP00	75 208 29
529422709 TOTAL									
	144 996 22 149 136 05	500 748 75 450 398 28		-335,752 53 -304 284 93					3 022 70 -301,262 23
ITALY TOTAL									
	583,851 88 513 791 83	1,091 799 90 961,011 77		-507 948 02 -454 198 34		6,978 40			-447,219 94
NETHERLANDS									
593133903	UTD PAN EUROPE 10M 255 12 045 93 10 199 89	EUR 1 A SHS 46 362 58 42,326 98		04JUL01 -34 294 65 -29,040 69	11JUL01	1 180986 3 086 40	20DEC00 TO 4 300 000	21DEC00	-32 127 09
288	12,474 81 10 745 65	56,042 19 51,186 11		11JUL01 43 565 38 -37 520 69	16JUL01	1 161103 -2 919 77	21DEC00 TO 5,200 000	21DEC00	40,440 46
763	2 265 87 2,016 35	63 586 33 58,076 55		05SEP01 -61,320 51 -54,569 11	10SEP01	1 123722 1 491 09	21DEC00 TO 5,900 000	22DEC00	-56 060 20
656	3 058 56 2,729 41	63 586 32 58 076 54		24OCT01 -60 527 76 -54,018 00	29OCT01	1 120511 -1 328 93	22DEC00 TO 5,900 000	27DEC00	-55,346 93

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL POST BASE POST	MAT RATE LOCAL POST BASE POST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DIS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/L
(CONTINUED) EUR - EURO CURRENCY									
593133903 TOTAL									
	29 847 12 25,691 50	229,557 42 209 666 18		-199 710 30 -175,148 49		8 826 19			185 974 68
598662906	PHILIPS ELCC(KON) 595 227,701 48 207 231 18	EURO 20 215,370 67 192 027 11		14MAY02 12,330 81 11,222 27	21MAY02	1 098780 3,981 80	23APR01 TO 6 500 000	23APR01	15,204 07
NETHERLANDS TOTAL									
	257,568 60 242 922 68	444,928 09 401,693 29		-187,379 49 -165 926 22		4 846 39			-168,770 61
EUR TOTAL									
	5 138,673 35 4,546,557 41	6 060,325 40 5 569,281 66		-921 652 05 -840 038 69		-182,685 56			-1,022,724 25
GBP - POUND STERLING									
023691900	REUTERS GROUP 127 31,152 95 44,167 09	ORD CBPO 25 39 542 75 62 457 42		08FEB02 -8 389 80 11,894 64	13FEB02	0 705343 6 395 69	31JUL00 TO 5,200 000	31JUL00	-18 290 53
199	25,294 44 16 182 42	35 740 56 56 451 90		15FEB02 -10 466 12 14 942 65	18FEB02	0 699081 -5 324 83	31JUL00 TO 4 700 000	31JUL00	20 269 48
219	4,282 60 6 118 55	6 083 50 9 608 83		14FEB02 1 800 90 2 572 95	19FEB02	0 699937 -917 33	31JUL00 TO 800 000	31JUL00	-3 490 28
250	4 263 59 6 105 46	6,083 50 9,608 83		15FEB02 -1,819 91 2 606 11	20FEB02	0 698324 -897 24	31JUL00 TO 800 000	31JUL00	3 503 37
023691900 TOTAL									
	64 993 58 92 673 52	87,450 31 138 126 98		22 454 73 -32 016 35		-13 537 11			45 553 46

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
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	BASE GN/LS
(CONTINUED)								
GBP - POUND STERLING								
054540008	MARKS + SPENCER	ORD GBP0 25		15MAR02	20MAR02	0 702272	06APR01 TO 20APR01	
700	120,835 82	89,045 69	31,790 13	45,267 55				
	172,064 13	127,959 81				-1,163 23	35,000 000	44,104 32
057487902	UNILEVER	ORD GBP0 014		13MAR02	18MAR02	0 706265	31JUL00 TO 31JUL00	
655	309,053 90	263,613 78	45,440 12	64,338 63			53,300 000	54,661 34
	437,589 15	382,927 81				-9,677 29		
059339903	HALIFAX GROUP	ORD GBP0 20		29AUG01	03SEP01	0 688848	03NOV00 TO 03NOV00	
720	87,498 54	60,654 31	26,844 23	38,969 74			10,200 000	39,611 14
	127,021 55	87,410 41				641 40		
001	177,205 74	177,205 74				0 693902	03NOV00 TO 09NOV00	
	255,375 53	255,375 53					29,800 000	00
								00
859339903	TOTAL							
	264,704 28	237,860 05	26,844 23	38,969 74		641 40		39,611 14
	382,397 08	342,785 94						
070995006	PRUDENTIAL PLC	ORD GBP0 05		07MAR02	12MAR02	0 701607	29NOV00 TO 03OCT01	
511	252,356 75	333,414 80	-81,058 05	-115,531 99			36,100 000	-127,873 30
	359,683 91	487,557 21				-12,341 31		
080341001	SHELL TRNSPT+TRDG	ORD GBP0 25(REGD)		08NOV01	13NOV01	0 687427	31JUL00 TO 31JUL00	
013	137,672 64	153,513 65	-15,841 01	-23,043 92			27,000 000	-21,837 19
	200,272 38	222,109 57				1,206 73		
818	33,523 09	38,094 13	-4,571 04	-6,649 49			6,700 000	-6,350 04
	48,766 04	55,116 08				299 45		
023	135,217 20	150,102 23	-14,885 03	-21,694 18			26,400 000	-20,101 54
	197,072 27	217,173 81				1,592 64		
042	94,885 00	106,322 42	-11,437 42	-16,664 32			18,700 000	-15,584 05
	138,247 40	153,831 45				1,080 27		
844	136,925 93	152,376 51	-15,450 58	-22,292 09			26,800 000	-22,907 66
	197,556 66	220,464 32				-615 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	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	BASE GN/LS
(CONTINUED)								
GBP - POUND STERLING								
082	81,496 16	96,088 17	-14,592 01	-21,056 99			10NOV00 TO 10NOV00	
	117,602 98	139,024 14				-364 17	16,900 000	-21,421 16
112	146,739 26	181,942 10	-35,202 84	-50,370 00			10NOV00 TO 10NOV00	
	209,961 95	263,240 97				-2,909 02	32,000 000	-53,279 02
619	199,521 12	238,230 44	-38,709 32	-55,838 19			10NOV00 TO 13NOV00	
	287,809 17	344,681 15				-1,033 79	41,900 000	-54,871 98
636	82,594 42	99,499 59	-16,903 17	-24,382 82			13NOV00 TO 02MAY01	
	119,145 32	143,959 91				-431 77	17,500 000	-24,814 59
644	97,609 42	119,968 07	-22,358 65	-32,137 20			02MAY01 TO 18MAY01	
	140,298 85	173,574 52				-1,138 47	21,100 000	-33,275 67
662	68,583 52	84,148 22	-15,564 70	-22,468 41			18MAY01 TO 18MAY01	
	99,003 69	121,748 95				-276 85	14,800 000	-22,745 26
678	68,060 39	84,148 22	16,087 83	-23,245 32			18MAY01 TO 18MAY01	
	98,340 52	121,748 95				-163 11	14,800 000	-23,408 43
691	129,588 38	162,042 19	-32,453 81	-47,002 83			18MAY01 TO 03OCT01	
	187,682 76	234,448 99				236 60	28,500 000	-46,766 23
713	28,943 79	36,388 42	-7,444 63	-10,701 66			03OCT01 TO 22OCT01	
	41,606 71	52,648 20				-339 83	6,400 000	-11,041 49
738	34,724 63	43,779 82	-9,055 19	-13,013 21			22OCT01 TO 22OCT01	
	49,902 75	63,342 36				-426 40	7,700 000	-13,439 61
752	53,596 25	67,091 15	-13,494 90	-19,291 63			22OCT01 TO 22OCT01	
	76,418 50	97,070 11				-1,159 98	11,800 000	-20,451 61

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DIS OF	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR CN/LS	SHS/PAR	DIF FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR CN/LS	NET	NET BASE CN/LS
(CONTINUED)								
GBP - POUND STERLING								
764	24 538 29 35,071 03	30 702 73 44,421 91		23JAN02	28JAN02	0 700674	2201101	10 7201101
							5,400 000	-9 400 88
774	44 488 62 66 162 60	56,288 34 81 440 18		24JAN02	29JAN02	0 702642	2201101	10 2201101
							9,900 000	15,277 58
080541001	TOTAL							
	1,600,710 11 2,311,071 58	1,900 726 40 2,750 045 57		300,016 29 -432 597 10		-6 376 89		-438,973 99
081827008	SMITHS GROUP	ORD GBP0 25		07MAR02	12MAR02	0 701607	04DEC00	10 04DEC00
526	84,186 10 122,840 99	114,017 38 185,725 90					11,800 000	62 884 91
554	31,340 39 44,608 47	41 548 71 67,679 78		08MAR02	13MAR02	0 702790	04DEC00	10 04DEC00
							4,300 000	-23,071 31
578	10,065 75 14,317 02	13 527 49 22 035 28		11MAR02	14MAR02	0 703062	04DEC00	10 04DEC00
							1,600 000	-7,718 26
649	15,202 12 21,509 47	20 291 23 33,052 91		12MAR02	15MAR02	0 706764	04DEC00	10 04DEC00
							2,100 000	-11,543 44
081827008	TOTAL							
	142,804 36 203,275 95	189,384 81 308,493 87		46,580 45 66 303 48		-58 914 44		105,217 92
082756909	GRANADA PLC	ORD GBP0 10		06FEB02	11FEB02	0 707364	08AUG01	10 08AUG01
066	7,453 84 10,537 49	10 833 09 15,310 40					6,800 000	-4,772 91
092	15,427 81 21,733 17	22 144 11 31,296 27		07FEB02	12FEB02	0 709874	08AUG01	10 08AUG01
							13,900 000	-9 563 10
119	19,498 40 27,665 86	26,923 42 38,050 86		08FEB02	13FEB02	0 705345	08AUG01	10 08AUG01
							16,900 000	-10 407 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DIS OF	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR CN/LS	SHS/PAR	DIF FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR CN/LS	NET	NET BASE CN/LS
(CONTINUED)								
GBP - POUND STERLING								
147	9,492 93 13 513 66	12,744 81 18 012 24		11FEB02	14FEB02	0 702469	08AUG01	10 08AUG01
							8,000 000	4 498 58
171	3,515 21 5 035 36	4,779 30 6,754 59		12FEB02	15FEB02	0 698105	08AUG01	10 08AUG01
							3,000 000	1,719 23
217	5,725 83 8,180 49	8 124 82 11,482 80		14FEB02	19FEB02	0 699937	08AUG01	10 08AUG01
							5,100 000	-3 302 31
249	5 489 06 7 860 33	7,806 20 11,032 50		15FEB02	20FEB02	0 698324	08AUG01	10 08AUG01
							4,900 000	3,172 17
270	3 502 38 5,015 41	4,938 61 6 979 74		18FEB02	21FEB02	0 698324	08AUG01	10 08AUG01
							3,100 000	1 964 33
360	18,208 80 25 976 69	26 764 11 37 824 70		25FEB02	28FEB02	0 700967	08AUG01	10 08AUG01
							16,800 000	-11,849 01
384	25 802 67 34 701 72	34,163 41 51,109 73		26FEB02	01MAR02	0 703057	08AUG01	10 08AUG01
							22,700 000	-14,408 01
407	25 002 47 35,426 01	33,933 06 47,957 59		27FEB02	04MAR02	0 705766	08AUG01	10 08AUG01
							21,300 000	-12 531 58
432	7 052 60 9,968 49	9,717 92 13 734 33		28FEB02	05MAR02	0 707489	08AUG01	10 08AUG01
							6,100 000	-3 745 84
445	4,676 07 9,469 67	9 080 68 12 833 72		01MAR02	06MAR02	0 704995	08AUG01	10 08AUG01
							5,700 000	-3 364 05
530	12 062 15 17,192 17	14,656 53 20 714 08		07MAR02	12MAR02	0 701607	08AUG01	10 08AUG01
							9 200 000	3 521 91

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE MAT RATE		TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE		TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN
		BASE	PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY GN/LS			BASE CURR GN/LS	NET BASE GN/LS	
(CONTINUED)										
GBP - POUND STERLING										
561		12,157 05	17,298 27	14,815 85	20,939 23	08MAR02 -2,658 80 -3,783 21	13MAR02	0 702790	142 25	08AUG01 TO 08AUG01 9,300 000 -3,640 96
611		10,383 77	14,769 35	12,266 88	17,336 78	11MAR02 -1,883 11 -2,678 44	14MAR02	0 703062	111 01	08AUG01 TO 08AUG01 7,700 000 -2,567 43
632		5,407 16	7,650 59	6,531 72	9,231 28	12MAR02 -1,124 56 -1,591 14	15MAR02	0 706764	10 45	08AUG01 TO 08AUG01 4,100 000 -1,580 69
657		3,124 42	4,423 86	3,823 44	5,403 67	13MAR02 -699 02 -989 74	18MAR02	0 706265	9 93	08AUG01 TO 08AUG01 2,400 000 -979 81
082756909 TOTAL				266,047 96	376,005 51	-70,065 34 -99,521 83			1,912 91	-97,608 92
087041008	LLOYDS TSB GROUP			195,982 62	278,396 59					
051		13,898 09	20,413 51	16,589 08	26,055 11	14SEP01 -2,690 99 -3,952 53	19SEP01	0 680828	2,100 000	31JUL00 TO 31JUL00 -5,641 60
052		2,617 79	3,845 01	3,159 82	4,962 88	14SEP01 -542 03 -796 13	19SEP01	0 680828	400 000	31JUL00 TO 31JUL00 -1,117 87
071		8,424 73	12,350 66	10,269 43	16,129 35	17SEP01 -1,844 70 2,704 33	20SEP01	0 682128	1,300 000	31JUL00 TO 31JUL00 -3,778 69
072		4,536 40	6,650 36	5,529 69	8,685 04	17SEP01 -993 29 -1,456 16	20SEP01	0 682128	700 000	31JUL00 TO 31JUL00 -2,034 68
093		16,629 02	24,319 93	19,748 90	31,017 98	18SEP01 -3,119 88 -4,562 82	21SEP01	0 683761	2,500 000	31JUL00 TO 31JUL00 -6,698 05
095		8,647 22	12,646 55	10,269 43	16,129 35	18SEP01 -1,622 21 -2,372 48	21SEP01	0 683761	1,300 000	31JUL00 TO 31JUL00 -3,482 80

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE MAT RATE		TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE		TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN
		BASE	PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY GN/LS			BASE CURR GN/LS	NET BASE GN/LS	
(CONTINUED)										
GBP - POUND STERLING										
121		2,566 50	3,777 38	3,159 82	4,962 88	19SEP01 593 32 -873 25	24SEP01	0 679440	400 000	31JUL00 TO 31JUL00 -1,185 50
122		5,133 01	7,554 77	6,319 65	9,925 75	19SEP01 1,186 64 -1,746 50	24SEP01	0 679440	800 000	31JUL00 TO 31JUL00 -2,370 98
140		15,001 45	21,987 62	18,958 95	29,777 26	20SEP01 -3,957 50 -5,800 51	25SEP01	0 682268	2,400 000	31JUL00 TO 31JUL00 -7,789 64
148		8,125 92	11,910 16	10,269 43	16,129 35	20SEP01 -2,143 51 -3,141 74	25SEP01	0 682268	1,300 000	31JUL00 TO 31JUL00 -4,219 19
161		1,194 43	1,737 54	1,579 91	2,481 44	21SEP01 -385 48 -560 76	26SEP01	0 687427	200 000	31JUL00 TO 31JUL00 -743 90
165		24,145 74	35,124 81	32,332 90	50,782 64	21SEP01 8,187 16 -11,909 86	26SEP01	0 687427	4,093 000	31JUL00 TO 31JUL00 -15,657 83
171		18,370 56	26,824 68	23,698 68	37,221 58	24SEP01 -5,328 12 -7,780 12	27SEP01	0 684838	3,000 000	31JUL00 TO 31JUL00 -10,396 90
172		1,224 73	1,788 35	1,579 91	2,481 44	24SEP01 355 18 518 63	27SEP01	0 684838	200 000	31JUL00 TO 31JUL00 -693 09
187		1,256 96	1,848 55	1,579 91	2,481 44	25SEP01 -322 95 -474 95	28SEP01	0 679971	200 000	31JUL00 TO 31JUL00 -632 89
188		26,395 74	38,818 92	33,178 16	52,110 21	25SEP01 -6,782 42 -9,974 57	28SEP01	0 679971	4,200 000	31JUL00 TO 31JUL00 -13,291 29
209		34,096 47	50,278 66	42,570 74	66,862 37	26SEP01 -8,474 27 -12,496 16	01OCT01	0 678150	5,389 000	31JUL00 TO 07AUG00 -16,583 71

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL 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)						
GBP - POUND STERLING						
210	1,689 34 2,491 10	2,109 18 3,312 72	26SEP01 -419 84 -619 10	01OCT01	0 678150 -202 52	07AUG00 TO 07AUG00 267 000 -821 62
087041008 TOTAL						
	195 954 10 284 368 54	242,903 59 381,508 79	-48 949 49 71 740 60		25 399 63	-97 140 23
098952906	ASTRAZENEFLA 565 474 465 54 674 854 90	ORD USD0 25 275 898 01 450,883 45	11MAR02 198 567 53 282,432 44	14MAR02	0 703062 -58 460 01	31JUL00 TO 31JUL00 13 600 000 223 972 45
312749906	HARKS + SPENCER 028 54 540 00 80 231 11	REDBCBPO 70 41 271 33 59 307 43	28MAR02 15,078 67 21,469 01	28MAR02	0 702346 -545 33	19MAR02 TO 19MAR02 80,500 000 20,921 68
GBP TOTAL	3 674 211 06 5 274,507 48	3,927,616 73 5,805 602 37	251,405 67 365 233 96		-163,860 93	-529,094 89
HKD - HONG KONG DOLLAR						
619027006	CHEUNG KONG(HH DGS) 378 538 649 40 49 063 37	HKD0 50 643 360 88 85,053 01	26FEB02 -124 711 48 15 989 98	28FEB02	7 799350 54	29DEC00 TO 02JAN01 8 000 000 -15,989 64
401	472,078 70 60,529 78	580 440 77 74,421 38	27FEB02 108 372 07 13,895 73	01MAR02	7 798950 4 13	03JAN01 TO 08JAN01 7,000 000 -13,891 60
423	455 348 58 58 382 35	580 440 77 74 421 38	28FEB02 125,102 19 16 040 28	04MAR02	7 799250 1 25	09JAN01 TO 11JAN01 7 000 000 -16 039 03
438	195 125 98 25,017 27	748 760 33 31 894 88	01MAR02 -53 634 35 -6,876 51	05MAR02	7 799450 -1 10	11JAN01 TO 11JAN01 3,000 000 -6,877 61
455	594 421 31 76 470 64	744 280 99 95 684 63	04MAR02 -149 859 68 19 214 38	06MAR02	7 799350 39	12JAN01 TO 17JAN01 9 000 000 19 213 99

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)						
HKD - HONG KONG DOLLAR						
474	547 529 94 70 200 20	665 360 88 85,053 01	05MAR02 -115 830 94 -14,850 98	07MAR02	7 799550 -1 83	17JAN01 TO 23JAN01 8 000 000 -14 852 81
492	274 354 76 35 432 60	331 680 44 42,526 50	04MAR02 -55 325 68 -7 093 54	08MAR02	7 799450 - 36	23JAN01 TO 29JAN01 4 000 000 7,093 90
619027006 TOTAL	5 081 488 67 395 096 21	5 814 325 06 489 054 79	-732 836 59 -93 961 40		2 82	93 958 58
644806002	HUTCHISON WHARFHA 559 4 223 787 46 541 544 34	HKD0 25 1 026 775 14 390,175 39	11MAR02 1 197 012 32 153 475 91	15MAR02	7 799350 -2,094 96	31JUL00 TO 31JUL00 61 000 000 151 380 95
HKD TOTAL	7,305 276 13 946 652 55	4 841 100 20 879 250 18	464 175 93 59,514 51		-2 092 14	57,422 37
JPY - JAPANESE YEN						
612927905	NTT DOCUMENT 102 4,491 273 00 53,022 44	NPV 7,918 794 00 68 089 04	15NOV01 -1,427 521 00 -11 660 37	20NOV01	122 425003 -3 406 22	31JUL00 TO 31JUL00 4 000 15,066 59
129	5 131 520 00 41,833 61	5 939 095 00 51,066 78	14NOV01 807 575 00 -4 583 58	21NOV01	122 665001 2 649 59	31JUL00 TO 31JUL00 3 000 -9 235 17
152	5 231 101 00 42 643 01	5 939 095 00 51 066 78	19NOV01 707 994 00 5,744 37	22NOV01	123 250000 2,879 40	31JUL00 TO 31JUL00 3 000 -8,623 77
168	5 096 781 00 41 560 64	5 939 096 00 51 066 78	20NOV01 -842 515 00 -6 870 38	26NOV01	122 630005 -2 635 76	31JUL00 TO 31JUL00 3 000 -9 506 14
226	4 937 634 00 55 847 33	7 918 794 00 68 089 04	26NOV01 981 140 00 -7 898 25	29NOV01	124 224998 4 343 46	31JUL00 TO 31JUL00 4 000 -12 241 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 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								
247	3,496,056 00 28,166 74	3,959,397 00 34,044 52	27NOV01 -463,341 00 -3,733 01	30NOV01	124 119995	-2,144 77	31JUL00 TO 31JUL00 2 000	-5,877 78
275	3,276,029 00 26,458 00	3,959,397 00 34,044 52	29NOV01 -683,368 00 -5,519 04	04DEC01	123 820000	2 067 48	31JUL00 TO 31JUL00 2 000	-7,586 52
286	16,128,459 00 130,891 57	19,796,985 00 170,222 60	30NOV01 -3,668,526 00 -29,772 16	05DEC01	123 220001	-9,558 87	31JUL00 TO 31JUL00 10 000	-39,331 03
381	3,202,620 00 25,365 28	3,959,397 00 34,044 52	10DEC01 -756,777 00 -5,993 80	13DEC01	126 260002	-2,685 44	31JUL00 TO 31JUL00 2 000	-8,679 24
413	6,257,800 00 49,574 59	7,918,794 00 68,089 04	11DEC01 -1,660,994 00 -13,158 47	14DEC01	126 229996	-5,355 98	31JUL00 TO 31JUL00 4 000	-18,514 45
432	9,415,892 00 74,425 10	11,878,191 00 102,133 56	12DEC01 -2,462,299 00 -19,462 51	17DEC01	126 514999	-8,245 95	31JUL00 TO 31JUL00 6 000	-27,708 46
450	4,511,000 00 35,706 65	5,939,095 00 51,066 78	13DEC01 -1,428,095 00 -11,304 03	18DEC01	126 334999	-4,056 10	31JUL00 TO 31JUL00 3 000	-15,360 13
467	13,061,502 00 102,636 35	17,817,287 00 153,200 34	14DEC01 -4,755,785 00 -37,370 62	19DEC01	127 260002	-13,193 37	31JUL00 TO 31JUL00 9 000	-50,563 99
517	10,591,141 00 82,395 68	13,857,889 00 119,155 82	20DEC01 -3,266,748 00 -25,414 25	26DEC01	128 540009	-11,345 89	31JUL00 TO 31JUL00 7 000	-36,760 14
480	3,111,400 00 23,517 76	3,959,397 00 34,044 52	05MAR02 -847,997 00 -6,409 65	08MAR02	132 300003	-4,117 11	31JUL00 TO 31JUL00 2 000	-10,526 76
567	26,309,544 00 205,447 01	29,695,478 00 255,333 91	11MAR02 -3,385,934 00 -26,440 22	14MAR02	128 059998	-23,446 68	31JUL00 TO 19JAN01 15 000	-49,886 90

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	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
JPY - JAPANESE YEN								
612927905 TOTAL								
	128,249,552 00 1,019,291 77	156,396,181 00 1,344,758 55	-28,146,629 00 -223,334 71			-102,132 07		-325,466 78
619560006	CHUBU ELEC POWER	JPY500	12FEB02	15FEB02	132 809998		03JUL01 TO 04JUL01	
164	19,001,593 00 143,073 51	23,582,063 00 189,833 39	-4,580,470 00 34,488 89		-12,270 99		8 900 000	-46,759 88
194	19,455,369 00 146,050 37	24,111,998 00 194,099 30	-4,656,629 00 -34,957 06		133 209991	13,091 87	04JUL01 TO 03AUG01 9,100 000	-48,048 93
619560006 TOTAL								
	38,456,962 00 289,123 88	47,694,061 00 383,932 69	-9,237,099 00 -69,445 95			-25,362 86		-94,808 81
633522909	UFJ HLDGS	JPY50000	11MAR02	14MAR02	128 059998		18MAY01 TO 06AUG01	
620	6,257,279 00 48,862 09	10,064,089 00 82,160 08	-3,806,810 00 -29,726 77		-3,579 22		16 000	-33,305 99
614	2,631,039 00 20,449 55	4,403,039 00 35,948 53	-1,772,000 00 -13,772 73		128 660004	-1,726 25	06AUG01 TO 07AUG01 7 000	-15,498 98
732	2,684,706 00 20,284 90	5,032,044 00 41,084 04	-2,347,338 00 -17,735 84		132 350006	-3,063 30	07AUG01 TO 07AUG01 6 000	-20,799 14
046	2,801,819 00 21,115 52	5,461,050 00 46,219 55	-2,659,231 00 21,548 20		132 690002	-3 555 83	07AUG01 TO 07AUG01 9 000	-25,104 03
101	2,725,740 00 20,807 18	5,661,050 00 46,219 54	-2,935,310 00 -22,406 95		131 000000	-3,005 41	07AUG01 TO 07AUG01 9 000	-25,412 36
109	2,798,745 00 21,402 86	5,661,050 00 46,219 55	-2,862,305 00 -21,888 92		130 764999	-2,927 77	07AUG01 TO 09AUG01 9 000	-24,816 69
627	1,422,769 00 11,460 08	2,516,022 00 20,542 02	-1,093,253 00 -8,805 90		124 150000	-276 04	09AUG01 TO 09AUG01 4 000	9,081 94

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 DIS SHS/PAR	OF ORIG DTI FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
633522909	TOTAL	21 322 097 00 164,382 18	38,998 364 00 318 401 31	-17,476,247 00 -135,885 31		-18 133 82			154,019 13
639092907	MOMURA RESEARCH INC 633	3,258 132 00 24 590 26	NPV 2 200 000 00 17,510 35	08JAN02 1,058,332 00 7 987 11	11JAN02	132 505005 -907 70	07DEC01 200 000	10 07DEC01	7,079 91
528	3,283 742 00 25,616 21	2,200,000 00 17,510 34	08MAR02 1,083,742 00 8,454 19	15MAR02	128 190002	07DEC01 200 000	10 07DEC01	8,105 87	
639092907	TOTAL	6,542,074 00 50 206 47	4,400,000 00 35,020 69	2,142,074 00 16 441 30		-1 255 52			15 185 78
646150003	INAX CORPORATION 296	8 892,174 00 71 299 96	JPY50 5,484 741 00 47 666 89	13JUL01 3,407 433 00 27 321 76	18JUL01	124 714996 -3,688 69	10JAN01 10 000 000	10 15JAN01	23,633 07
310	12 604,945 00 100,493 86	7,678,637 00 66,733 64	16JUL01 4,926,308 00 39,275 36	19JUL01	125 430000	15JAN01 14 000 000	10 15MAR01	33,760 22	
326	7 637 573 00 21,118 41	1 645 422 00 14 300 06	17JUL01 991,951 00 7 942 92	23JUL01	124 885002	15MAR01 3 000 000	10 15MAR01	6,818 35	
646150003	TOTAL	24 134,492 00 192,912 23	14 808 800 00 128,700 59	9 325 692 00 74,540 04		10,328 40			64,211 64
648380004	KAO CORP 344	10,379 889 00 326,605 64	JPY50 44,922,941 00 372 510 17	19JUL01 4 543,072 00 -36 745 84	25JUL01	123 635002 -9 158 69	31JUL01 13,000 000	10 31JUL01	-45,904 53
451669905	NTT DOCOMO 716	131,451,980 00 1 130,278 09	NEW NPV 17MAY02 131 451 980 00 1,130,278 09	22MAY02	22MAY02	116 300564	26MAR02 332 000	10 26MAR02	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 DIS SHS/PAR	OF ORIG DTI FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
657258901	MATSUMOTOKIYOSHI 697	5 232 764 00 43,564 42	JPY50 4 401,296 00 39,731 19	27AUG01 831 468 00 6 922 27	30AUG01	120 114998 -3,088 84	22NOV00 1 000 000	10 22NOV00	5,833 43
657264003	MATSUSHITA COMM 555	10 672 231 00 239,514 54	JPY50 43 643,925 00 353 034 78	11MAR02 12,971,494 00 -101 293 88	14MAR02	128 059998 -12 226 36	18MAY01 6,000 000	10 18MAY01	-113 520 24
659672000	MITSUBISHI ESTATE 716	2 847 232 00 21 689 89	JPY50 3,863 484 00 31 975 05	18MAR02 -1,016 252 00 -7 741 69	22MAR02	131 270004 -2 543 47	18JUL01 3,000 000	10 18JUL01	-10 285 16
659760003	MIITSUI FUDJIAN CO 513	51,264 434 00 252,437 90	JPY50 32 264 915 00 269,052 59	06AUG01 1 002 481 00 8,094 32	09AUG01	123 849998 8,520 37	31JUL00 25 000 000	10 13OCT00	-16,614 69
661040006	MURATA MEC CO 556	24,664,477 00 192,400 95	JPY50 11,283,788 00 90,926 30	11MAR02 15 380 489 00 104,487 66	14MAR02	128 059998 -2 813 01	31JUL00 2 500 000	10 31JUL00	101,474 65
680	2,710,450 00 21,025 83	1,354 055 00 10,911 16	14MAR02 1,344,595 00 10,522 77	19MAR02	128 919998	31JUL00 300 000	10 31JUL00	10 114 47	
737	2 777 159 00 20,983 44	1,354 055 00 10,911 16	19MAR02 1 423 104 00 10 752 58	25MAR02	132 350004	31JUL00 300 000	10 31JUL00	10,072 28	
066	3 517,262 00 26,369 24	1 805 406 00 14,548 21	02APR02 1,711,856 00 12 833 95	05APR02	133 385010	31JUL00 400 000	10 31JUL00	11 821 03	
093	2 654,971 00 20,159 17	1 344,055 00 10,911 16	05APR02 1 301 916 00 9 881 72	10APR02	131 750000	31JUL00 300 000	10 31JUL00	9,248 01	
106	8 239 376 00 63,009 03	4,513 515 00 34,370 52	10APR02 5,725 861 00 28 492 80	15APR02	130 764999	31JUL00 1,000 000	10 31JUL00	26 638 51	
123	1 642,160 00 12,482 21	902 703 00 7 274 10	11APR02 739 457 00 5,620 68	16APR02	131 559998	31JUL00 200 000	10 31JUL00	5 208 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	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									
203	4,495,753 00 34,640 00	2,256,758 00 18,185 26		18APR02 2,238,995 00 17,291 57	23APR02	129 785004 -796 83	31JUL00 500 000	TO 31JUL00	16,454 74
295	3,397,593 00 26,181 65	1,805,406 00 14,548 21		24APR02 1,592,187 00 12,269 30	30APR02	129 770004 -635 86	31JUL00 400 000	TO 31JUL00	11,633 44
533	4,105,981 00 31,910 94	2,256,758 00 18,185 26		14MAY02 1,849,223 00 14,371 83	17MAY02	128 670000 -646 15	31JUL00 500 000	TO 31JUL00	13,725 68
553	14,509,656 00 113,423 15	7,672,976 00 61,829 88		15MAY02 6,836,680 00 53,442 88	20MAY02	127 925000 -1,849 61	31JUL00 1,700 000	TO 31JUL00	51,593 27
569	7,773,680 00 60,632 40	4,062,166 00 32,733 47		16MAY02 3,711,516 00 28,948 72	21MAY02	128 210000 -1,049 79	31JUL00 900 000	TO 31JUL00	27,898 93
586	7,863,809 00 62,406 23	4,062,163 00 32,733 47		17MAY02 3,801,646 00 30,169 40	22MAY02	126 010000 -496 64	27AUG01 900 000	TO 28AUG01	29,672 76
661040006	TOTAL								
	88,353,527 00 685,824 24	44,683,802 00 360,068 16		43,669,725 00 339,045 86		-13,289 78			325,756 08
664028008	NIKKO CORDIAL CORP	JPY50		30APR02	07MAY02	128 455000	03OCT01	TO 04OCT01	
363	15,642 421 00 121 773 55	13,483,994 00 105,542 11		2,158,427 00 16,802 98		-571 54	27,000 000		16,231 44
378	26,108,395 00 204,884 21	22 473,323 00 175,903 52		01MAY02 3,635,072 00 28,526 03	08MAY02	127 430000 454 66	04OCT01 45,000 000	TO 06FEB02	28,988 69
397	5,475,128 00 27,149 44	2,996,443 00 23,453 80		02MAY02 478,685 00 3,739 73	09MAY02	128 000000 -44 09	06FEB02 6,000 000	TO 06FEB02	3,695 64
476	2,960,849 00 23,064 76	2,497,036 00 19,544 84		09MAY02 463,813 00 3,613 38	14MAY02	128 360000 -91 46	06FEB02 5,000 000	TO 06FEB02	3,521 92

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	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
664028008	TOTAL								
	48,186 793 00 376,873 96	41,450,796 00 324,444 27		6,735,997 00 52,682 12		-252 43			52,429 69
664040003	NEC CORP	JPY50		15MAY02	20MAY02	127 925000	31JUL00	TO 31JUL00	
552	4,620,938 00 36,122 24	8,285,131 00 70,932 95		-3,664,193 00 -28,643 29		-6,167 42	5,000 000		-34,810 71
587	4,688,934 00 36,572 30	8,285 131 00 70,932 95		16MAY02 -3,596,197 00 -28,049 27	21MAY02	128 210000 -6,311 38	31JUL00 5,000 000	TO 31JUL00	34,360 65
711	3,741,554 00 30,409 25	6,628,105 00 56,746 36		30MAY02 -2,886,551 00 -23,460 26	04JUN02	123 040000 -2,876 85	31JUL00 4,000 000	TO 31JUL00	-26,337 11
738	2,796,113 00 22,526 59	4 971,079 00 42,559 77		31MAY02 -2,174,966 00 -17,522 38	05JUN02	124 125000 -2,510 80	31JUL00 3,000 000	TO 31JUL00	-20,033 18
785	2,803,647 00 22,665 81	4,971,079 00 42,559 77		03JUN02 -2,167,432 00 17 522 39	06JUN02	123 695000 -2,371 57	31JUL00 3,000 000	TO 31JUL00	-19,893 96
789	2,757,049 00 22,245 93	4,971,078 00 42,559 77		04JUN02 -2,214,029 00 -17,864 44	07JUN02	123 935000 -2 449 40	31JUL00 3,000 000	TO 31JUL00	-20,313 84
810	2,755,499 00 22,147 64	4 971,079 00 42,559 77		05JUN02 -2,215,580 00 -17 897 98	10JUN02	124 415000 -2,604 15	31JUL00 3,000 000	TO 31JUL00	-20,412 13
829	2,757,626 00 22,179 89	4,971,078 00 42,559 77		06JUN02 2,213,452 00 -17,803 04	11JUN02	124 330000 -2,576 84	31JUL00 3,000 000	TO 31JUL00	-20,379 88
018	1,815,814 00 14,573 15	3,314,052 00 28,373 18		10JUN02 -1,498,238 00 -12,024 38	13JUN02	124 600000 -1,775 65	31JUL00 2,000 000	TO 31JUL00	-13,800 03
207	3,306,084 00 27,268 92	6,628,105 00 56,746 36		24JUN02 -3 322,021 00 -27,400 37	27JUN02	121 240000 -2,077 07	31JUL00 4,000 000	TO 31JUL00	-29,477 44

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SETTY CN/L\$ BASE SETTY CN/L\$	STL DT	SELL RATE BASE IRR (N/L\$)	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L\$	DEL FUND RSN
(CONTINUED) JPY - JAPANESE YEN							
230	2 495 333 00 20 472 01	4 971 079 00 47 559 77	25 JUN02 2,475 766 00 -20 311 31	28 JUN02	121 890000 -1 776 45	31 JUL00 TO 31 JUL00 3,000 000	-22 087 76
241	3 202 564 00 26,723 66	6 628 105 00 56 746 36	26 JUN02 3 425 541 00 -28 584 29	01 JUL 02	119 840000 -1,438 41	31 JUL00 TO 31 JUL00 4 000 000	-30 022 70
309	1 448 462 00 13,752 66	3,314 052 00 28,373 18	28 JUN02 1 445,590 00 15,895 55	03 JUL02	119 865000 724 97	31 JUL00 TO 31 JUL00 2 000 000	14 620 52
66400005 TOTAL	39 589 617 00 317,640 05	72,909 153 00 624,209 96	33 519 536 00 -270,888 95		-35,660 96		-306 549 91
664137007	NIPPON TEL+TEL CP 408 13,319 724 00 105 519 50	JPY50000 36 072 019 00 286 771 58	11DEC01 -22,752,293 00 -180,244 74	14DEC01	126 229996 -1,007 34	31 JUL00 TO 31 JUL00 30 000	-181 252 08
664232006	NIKON CORP 236 3 261 955 00 25 926 60	JPY50 6 255 488 00 54 697 11	06 JUL01 -2 993 533 00 -23 793 13	11 JUL01	125 815002 -4 977 38	31 JUL00 TO 31 JUL00 3 000 000	-28 770 51
264	2 987 532 00 23 820 22	6,255 488 00 54,697 11	09 JUL01 -3 267 956 00 -26 056 10	12 JUL01	125 419998 4 820 79	31 JUL00 TO 31 JUL00 3,000 000	-30,876 89
554	3 309 453 00 26,841 35	6 255 488 00 54,697 11	08AUG01 2 946 035 00 -23 911 65	13AUG01	123 205002 -5,924 11	31 JUL00 TO 31 JUL00 3,000 000	27,835 76
604	1 064 268 00 8 754 00	2 085 163 00 18 232 37	14AUG01 1 020,895 00 -8 397 24	17AUG01	121 574997 1 081 13	31 JUL00 TO 31 JUL00 1 000 000	-9,478 57
664252006 TOTAL	10 623 208 00 85 362 17	20 851,627 00 182,323 70	10,228 419 00 82 158 12		14,803 41		96 961 53
664286002	NISSAN MOTOR CO 400 10 294 162 00 83 488 74	JPY50 6,573 721 00 54 767 29	27 JUL01 3 720 441 00 30 173 89	01AUG01	123 300003 -3 452 44	31 JUL00 TO 31 JUL00 12,000 000	26 721 45

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SETTY CN/L\$ BASE SETTY CN/L\$	STL DT	SELL RATE BASE IRR (N/L\$)	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L\$	DEL FUND RSN
(CONTINUED) JPY - JAPANESE YEN							
223	7 569 856 00 60 463 17	5,174,682 00 47 892 21	25 JUN02 2,195,174 00 18 009 47	28 JUN02	121 890000 438 51	31 JUL00 TO 31 JUL00 9,000 000	17,570 96
283	7 438 917 00 67 060 79	5,174 682 00 42 892 20	28 JUN02 2 264,235 00 18,889 88	03 JUL02	119 865000 278 71	31 JUL00 TO 31 JUL00 9 000 000	19,168 59
664286002 TOTAL	25 102 955 00 206 012 70	16 923 085 00 142,551 70	8 179 850 00 67 073 24		3 617 24		63,461 00
664310000	HIMURA HOLDINGS 409 15 030 377 00 124 583 09	JPY50 19 287 067 00 163,810 51	04OCT01 -4,256 740 00 35,283 19	10OCT01	120 645004 -3 944 73	28DEC00 TO 28DEC00 9 000 000	-39,227 42
670329903	PROMISE CO 550 12 210 787 00 95,452 70	JPY50 18 517 664 00 151 198 67	15MAY02 -6 304 877 00 -49,301 36	20MAY02	127 925000 -6 444 61	07MAY01 TO 07MAY01 1,900 000	-55 745 97
570	27 820 370 00 216 990 64	42,883,011 00 350 144 29	16MAY02 15,062 641 00 117,484 14	21MAY02	128 210000 15,669 51	08MAY01 TO 16JUL01 4 400 000	133,153 65
670329903 TOTAL	60 031,157 00 312,463 56	61 400 675 00 501 342 96	21,369 518 00 -166,785 50		-22 114 12		188 899 62
680458007	SHIN ETSU CHEM CO 613 71 638,451 00 556 805 91	JPY50 58 408 242 00 529,570 30	12MAR02 15 250 409 00 102 832 36	15MAR02	128 660004 -75 596 73	31 JUL00 TO 03AUG01 13 000 000	27 255 61
682150008	SONY CORP 710 7 158,789 00 54 323 79	JPY50 6 254 443 00 49 873 60	16 JAN02 904 346 00 6 862 54	21 JAN02	131 779999 2,412 35	31 JUL00 TO 31 JUL00 1 200 000	4 450 19
722	6 487 870 00 49 131 92	5 733 240 00 45 717 47	17 JAN02 754 630 00 5 716 73	23 JAN02	132 050003 -2,300 28	31 JUL00 TO 31 JUL00 1 100 000	3 414 45
730	7 145 354 00 53 870 28	6 254 443 00 49 873 60	18 JAN02 890 911 00 6 716 76	25 JAN02	132 639999 2 720 08	31 JUL00 TO 31 JUL00 1,200 000	3,996 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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS				NET	
(CONTINUED)									
JPY - JAPANESE YEN									
743	7,064,022 00 53,289 24	6,254,443 00 49,873 60		21JAN02 809,579 00 6,107 26	24JAN02	132 559998 -2,691 62	31JUL00 TO 31JUL00 1,200 000		3,415 64
760	3,547,583 00 26,490 32	3,127,222 00 24,936 80		22JAN02 420,361 00 3,138 90	25JAN02	133 919998 -1,585 38	31JUL00 TO 31JUL00 600 000		1,553 52
756	2,956,197 00 22,023 37	2,606,018 00 20 780 67		23JAN02 350,179 00 2,608 80	28JAN02	134 229996 -1,366 10	31JUL00 TO 31JUL00 500 000		1,242 70
682150008	TOTAL								
	34,359,815 00 259,128 92	30,229,809 00 241,055 74		4,130,006 00 31,148 99		-13,075 81			18,073 18
685852006	SUMITOMO MITSUI	JPY50		14SEP01	19SEP01	117 449997	01APR01 TO 18MAY01		
036	60,021,678 00 511,040 27	36,197,225 00 299,240 50		23,824,453 00 202,847 63		8,952 14	62,000 000		211,799 77
685878001	SUMITOMO MAR+FTRE	JPY50		25SEP01	02OCT01	119 940484	16AUG01 TO 13SEP01		
180	42,304,448 00 352 712 00	42,304,448 00 352 712 00					53,000 000		00
686550005	SUZUKI MOTOR CORP	JPY50		11MAR02	14MAR02	128 059998	31JUL00 TO 15JAN01		
553	16,660,753 00 130,101 15	12,658,940 00 106,804 73		4,001,813 00 31,249 52		-7,953 10	10,000 000		23,296 42
687012005	NETSUI SUMITOMO INSURANCE CO	JPY50		24OCT01	31OCT01	122 840001	31JUL00 TO 31JUL00		
127	520,391 00 4,235 64	528,914 00 4,400 26		-8,523 00 -49 37		-95 25	770 000		-164 62
477	16,163,839 00 125,925 83	17,172,523 00 142,865 68		09MAY02 -1,008,684 00 -7,858 24	14MAY02	128 360000 -9,081 61	31JUL00 TO 31JUL00 25,000 000		-16,939 85
491	11,017,889 00 86,161 40	11,677,316 00 97,148 67		10MAY02 -659,427 00 -5,156 81	15MAY02	127 875000 -5,830 46	31JUL00 TO 31JUL00 17,000 000		-10,987 27

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 GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS				NET	
(CONTINUED)									
JPY - JAPANESE YEN									
687012005	TOTAL								
	27,702,119 00 216,322 87	29,378,753 00 244,414 61		-1,676,634 00 -13,084 42		-15,007 32			-28,091 74
689430007	TOKYO SEIMITSU CO	JPY50		05FEB02	08FEB02	133 889999	28JUL00 TO 28JUL00		
032	3,022,166 00 22,572 01	8,152,232 00 71,196 21		-5,130,066 00 -38,315 53		10,308 67	800 000		-48,624 20
085	2,678,359 00 20,048 35	7,133,203 00 62,296 69		07FEB02 -4,454,844 00 -33,345 89	13FEB02	133 595001 -8,902 45	28JUL00 TO 28JUL00 700 000		-42,248 34
108	2,712,836 00 20,126 39	7,133,203 00 62,296 69		08FEB02 -4,420,367 00 -32,794 47	14FEB02	134 790009 -9,375 83	28JUL00 TO 28JUL00 700 000		-42,170 30
163	2,813,774 00 21,186 46	7,133,204 00 62,296 69		12FEB02 4,319,430 00 -32,523 38	15FEB02	132 809998 -8,586 85	28JUL00 TO 18MAY01 700 000		-41,110 23
193	2,770,176 00 20,795 54	7,133,203 00 62,296 69		13FEB02 -4,363,027 00 -32,753 00	18FEB02	133 209991 -8,748 13	18MAY01 TO 18MAY01 700 000		-41,501 13
212	2,877,247 00 21,755 30	7,133,204 00 62,296 69		14FEB02 -4,255,957 00 -32,179 93	19FEB02	132 255005 -8,361 46	18MAY01 TO 18MAY01 700 000		-40,541 39
235	2,935,427 00 22,100 79	7,133,203 00 62,296 69		15FEB02 -4,197,776 00 -31,605 00	20FEB02	132 820007 -8,590 90	18MAY01 TO 18MAY01 700 000		-40,195 90
320	2,929,094 00 21,814 14	7,133,204 00 62,296 69		21FEB02 -4,204,110 00 -31,309 70	24FEB02	134 274994 -9,172 85	18MAY01 TO 18MAY01 700 000		-40,482 55
354	2,976,462 00 22,232 31	7,133,203 00 62 296 68		25FEB02 -4,156,741 00 -31,048 26	28FEB02	133 880005 -9,016 11	18MAY01 TO 18MAY01 700 000		-40,064 37
454	4,146,079 00 31,358 61	9,171,262 00 80,095 74		04MAR02 -5,025,183 00 38,807 66	07MAR02	132 214996 -10,729 47	18MAY01 TO 18MAY01 900 000		-48,737 13

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
689430007 TOTAL	29 861,620 00 223 989 92	74,389,121 00 649,665 46	-44 527 501 00 -353 882 82	-91 792 72	425 675 54
JPY TOTAL	1 023 140,081 00 8 194 387 30	1,119,992,709 00 9,416,981 88	-96 852 628 00 -740,084 13	-481,908 45	1 221,994 58
NOK - NORWEGIAN KRONE					
464580000	NORSK HYDRO AS	NOK20	06JUL01 11JUL01	9 369499	31 JUL 00 TO 31 JUL 00 300 000 -88 53
249	119 294 61 12,731 96	102 151 87 12 820 49	17,142 74 1,829 59	1,918 12	
407	114,693 58 12 791 00	102,151 87 12,820 49	27JUL01 01AUG01	9 123100	31JUL00 TO 31JUL00 500 000 29 49
494	114,222 62 12,871 43	102 151 87 12 820 49	03AUG01 08AUG01	9 029500	31 JUL 00 TO 31 JUL 00 300 000 50 94
630	114,191 91 12 891 53	102,151 87 12 820 49	16AUG01 21AUG01	8 857900	31 JUL 00 TO 31 JUL 00 500 000 71 04
562	1,241 761 50 140 719 09	1 021,518 67 128 204 95	11MAR02 14MAR02	8 824400	31 JUL 00 TO 31 JUL 00 3,000 000 12,514 14
464580000 TOTAL	1,708,164 22 192,005 01	1,430,126 15 179,486 91	278 038 07 31,299 47	-18,781 37	12 518 10

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)					
NOK - NORWEGIAN KRONE					
NOK TOTAL	1,708,164 22 192,005 01	1,430,126 15 179,486 91	278,038 07 31,299 47	-18,781 37	12 518 10
SGD - SINGAPORE DOLLAR					
613396902	SINGAPORE PRESS HD	SGD1 (POST RECONSTRU	04FEB02 19FEB02	1 853850	31 JUL 00 TO 31 JUL 00 000 -611 01
033	15 500 00 8 452 14	15,500 00 9,063 17	00 00	-611 01	-611 01
ADJ1					
SGD TOTAL	15 500 00 8 452 14	15,500 00 9 063 17	00 00	611 01	611 01
USD - US DOLLAR					
01468R123	DATLER CHRYSLER AG STUTTGART SHS		15MAY02 20MAY02	1 000000	31 JUL 00 TO 31 JUL 00 4,700 000 -40,033 97
572	223 233 87	263 267 84	-40 033 97	00	
573	99,956 98	117 630 31	-17,673 33	00	31 JUL 00 TO 31 JUL 00 2,100 000 -17 673 33
799	123 476 52	140 036 09	-16,559 57	00	31 JUL 00 TO 31 JUL 00 2 500 000 -16 559 57
01468R123 TOTAL	446,667 37	520,934 24	-74,266 87	00	-74,266 87
00070K103	ACE LTD	COM	11FEB02 14FEB02	1 000000	250C101 TO 250C101 3,400 000 14 330 35
161	133,330 35	119 000 00	14 340 35	00	
167	19,768 90	17,500 00	2,268 90	00	250C101 TO 250C101 500 000 2 268 90

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			
		BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS					
(CONTINUED)												
USD - US DOLLAR												
G0070K103 TOTAL												
		153,099 25		136,500 00		16,599 25		00				16,599 25
G9144B106	TYCOM LTD											
466	COM SHS					100CT01	150CT01	1 000000		26JUL00	TO 26JUL00	
		11,559 61		17,305 26		-5,745 65		00		800 000		-5,745 65
476						110CT01	160CT01	1 000000		26JUL00	TO 26JUL00	
		1,450 95		2,163 16		-712 21		00		100 000		-712 21
477						110CT01	160CT01	1 000000		26JUL00	TO 31JUL00	
		21,889 96		32 447 36		-10,557 40		00		1,500 000		-10,557 40
479						110CT01	160CT01	1 000000		31JUL00	TO 03APR01	
		118,932 10		177,378 91		-58,446 81		00		8,200 000		-58,446 81
484						120CT01	170CT01	1 000000		03APR01	TO 03APR01	
		5,811 80		8,652 63		-2,840 83		00		400 000		-2,840 83
500						120CT01	170CT01	1 000000		03APR01	TO 03APR01	
		34,459 00		51,915 78		-17,456 78		00		2,400 000		-17,456 78
517						150CT01	180CT01	1 000000		03APR01	TO 03APR01	
		2,874 18		4,326 32		-1,452 14		00		200 000		-1,452 14
G9144B106 TOTAL												
		196,977 60		294,189 42		-97,211 82		00				-97,211 82
001957109	AT + T CORP											
368	COM					07DEC01	12DEC01	1 000000		18MAY01	TO 18MAY01	
		21,339 48		20,384 90		954 58		00		1,200 000		954 58
525						20DEC01	26DEC01	1 000000		18MAY01	TO 18MAY01	
		66,514 61		61,154 69		5,359 92		00		3,600 000		5,359 92

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			
		BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS					
(CONTINUED)												
USD - US DOLLAR												
532		113,596 54		107,020 71		21DEC01	27DEC01	1 000000		18MAY01	TO 18MAY01	
						6,575 83		00		6,300 000		6,575 83
544		7,309 31		6,794 97		24DEC01	28DEC01	1 000000		18MAY01	TO 18MAY01	
						514 34		00		400 000		514 34
553		20,099 29		18,686 15		26DEC01	31DEC01	1 000000		18MAY01	TO 18MAY01	
						1,413 14		00		1,100 000		1,413 14
580		7,337 48		6,794 97		02JAN02	07JAN02	1 000000		18MAY01	TO 18MAY01	
						542 51		00		400 000		542 51
581		57,152 60		52,660 98		02JAN02	07JAN02	1 000000		18MAY01	TO 18MAY01	
						4,491 62		00		3,100 000		4,491 62
596		9,290 91		8,493 71		03JAN02	08JAN02	1 000000		18MAY01	TO 18MAY01	
						797 20		00		500 000		797 20
001957109 TOTAL												
		302,640 22		281,991 08		20,649 14		00				20,649 14
001957208	AT+T CORP											
588	COM LIBERTY MEDIA GR					10AUG01	10AUG01	1 000000		31JUL00	TO 02AUG01	
		621,091 35		621,091 35		00		00		99,200 000		00
00209A106	AT + T WIRELESS SVCS INC											
226	COM					27SEP01	02OCT01	1 000000		09JUL01	TO 09JUL01	
		94,606 03		98 251 72		3,645 69		00		4,436 000		-3,645 69
006848105	ADELPHIA COMMUNICATIONS CORP											
725	CL A					30MAY02	04JUN02	1 000000		01FEB02	TO 01FEB02	
		20,459 37		405,573 00		385,113 63		00		15,500 000		-385,113 63
007903107	ADVANCED MICRO DEVICES INC											
259	COM					06JUL01	11JUL01	1 000000		26SEP00	TO 26SEP00	
		6,233 79		6,592 81		-359 02		00		300 000		-359 02

ASSET ID	SECURITY DESCRIPTION LOI	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY BASE	STL DT GN/LS CN/LS	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUY'S NET BASE GN/LS
		BASE	PRINCIPAL NET								
(CONTINUED) USD - US DOLLAR											
262		314,259.50			329,640.56	06 JUL 01	11 JUL 01	1.000000	72 SEP 00	TO 26 SEP 00	
									15,000.00		15,401.06
277		276,132.46			239,538.80	09 JUL 01	12 JUL 01	1.000000	26 SEP 00	TO 18 MAY 01	
									10,900.00		-15,406.24
278		39,803.67			41,754.47	09 JUL 01	12 JUL 01	1.000000	18 MAY 01	TO 18 MAY 01	
									1,900.00		1,950.80
007903107	TOTAL										
		586,409.52			617,526.64						31,117.12
00845V100	ACERE SYS INC			CL A		22 MAR 02	27 MAR 02	1.000000	27 MAR 01	TO 27 MAR 01	
784		1,591.97			2,201.17				400.00		609.20
806		2,764.95			3,852.05	25 MAR 02	28 MAR 02	1.000000	27 MAR 01	TO 27 MAR 01	
									700.00		-1,087.10
807		342,760.60			485,908.90	25 MAR 02	28 MAR 02	1.000000	27 MAR 01	TO 02 01 01	
									88,300.00		-143,248.30
00845V100	TOTAL										
		347,017.52			491,962.12						144,944.60
009158106	AIR PRODS + CHEMS INC			COM		17 APR 02	22 APR 02	1.000000	22 MAY 01	TO 24 MAY 01	
200		354,621.21			299,409.39				7,000.00		55,211.82
013817101	ALCOA INC			COM		10 OCT 01	15 OCT 01	1.000000	31 JUL 00	TO 31 JUL 00	
445		121,276.75			84,652.05				3,800.00		36,624.70
480		127,508.19			86,879.73	11 OCT 01	16 OCT 01	1.000000	31 JUL 00	TO 31 JUL 00	
									3,900.00		40,628.46

ASSET ID	SECURITY DESCRIPTION LOI	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY BASE	STL DT GN/LS CN/LS	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUY'S NET BASE GN/LS
		BASE	PRINCIPAL NET								
(CONTINUED) USD - US DOLLAR											
498		41,678.03			28,959.91	12 OCT 01	17 OCT 01	1.000000	31 JUL 00	TO 31 JUL 00	
									1,500.00		12,718.12
516		31,373.35			22,276.85	15 OCT 01	18 OCT 01	1.000000	31 JUL 00	TO 31 JUL 00	
									1,000.00		9,096.50
847		103,259.60			71,285.93	06 JUN 02	11 JUN 02	1.000000	31 JUL 00	TO 31 JUL 00	
									3,200.00		51,973.67
007		136,861.43			95,790.47	07 JUN 02	12 JUN 02	1.000000	31 JUL 00	TO 02 AUG 01	
									4,500.00		41,070.96
012		3,184.39			2,227.69	07 JUN 02	12 JUN 02	1.000000	02 AUG 01	TO 02 AUG 01	
									100.00		956.70
025		12,711.61			8,910.74	10 JUN 02	13 JUN 02	1.000000	02 AUG 01	TO 02 AUG 01	
									400.00		3,800.87
035		89,482.50			62,375.19	10 JUN 02	13 JUN 02	1.000000	02 AUG 01	TO 02 OCT 01	
									2,800.00		27,107.31
062		12,839.61			8,910.74	11 JUN 02	14 JUN 02	1.000000	02 OCT 01	TO 02 OCT 01	
									400.00		3,928.87
087		31,601.14			22,276.86	12 JUN 02	17 JUN 02	1.000000	02 OCT 01	TO 02 OCT 01	
									1,000.00		9,324.28
013817101	TOTAL										
		711,776.60			494,546.16						217,230.44
020002101	ALLSTATE CORP			COM		07 MAY 02	10 MAY 02	1.000000	31 JUL 00	TO 31 JUL 00	
448		3,897.88			3,372.69				100.00		525.19

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	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									
460	54,587 29	47,217 60	07MAY02	10MAY02	1 000000	00	31JUL00 TO 31JUL00	1,400 000	7,369 69
469	7,803 46	6,745 37	08MAY02	13MAY02	1 000000	00	31JUL00 TO 31JUL00	200 000	1 058 09
470	35,084 54	30,354 17	08MAY02	13MAY02	1 000000	00	31JUL00 TO 31JUL00	900 000	4,730 37
478	11,663 64	10,118 06	09MAY02	14MAY02	1 000000	00	31JUL00 TO 31JUL00	300 000	1,545 58
484	23,411 47	20,234 12	09MAY02	14MAY02	1 000000	00	31JUL00 TO 31JUL00	600 000	3,175 35
488	19,458 26	16,863 43	09MAY02	14MAY02	1 000000	00	31JUL00 TO 31JUL00	500 000	2,594 83
492	3,893 88	3,372 69	10MAY02	15MAY02	1 000000	00	31JUL00 TO 31JUL00	100 000	521 19
514	15,466 93	13,490 74	10MAY02	15MAY02	1 000000	00	31JUL00 TO 31JUL00	400 000	1,976 19
516	3,857 88	3,372 69	13MAY02	16MAY02	1 000000	00	31JUL00 TO 31JUL00	100 000	485 19
526	7,754 54	6,745 37	13MAY02	16MAY02	1 000000	00	31JUL00 TO 31JUL00	200 000	1,011 17
529	167,860 92	145,025 50	13MAY02	16MAY02	1 000000	00	31JUL00 TO 31JUL00	4,300 000	22,835 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	LOCAL COST	LOCAL SECTY GN/LS	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									
534	3,909 88	3,372 69	14MAY02	17MAY02	1 000000	00	31JUL00 TO 31JUL00	100 000	537 19
544	157,154 86	134,907 44	14MAY02	17MAY02	1 000000	00	31JUL00 TO 31OCT00	4,000 000	22,247 42
559	102,316 53	87,689 84	15MAY02	20MAY02	1 000000	00	31OCT00 TO 01NOV00	2,600 000	14,626 69
602	78,365 83	67,453 72	17MAY02	22MAY02	1 000000	00	01NOV00 TO 01NOV00	2,000 000	10,912 11
604	148,895 09	128,162 07	17MAY02	22MAY02	1 000000	00	01NOV00 TO 02NOV00	3,800 000	20,733 02
613	7,780 30	6,745 37	20MAY02	23MAY02	1 000000	00	02NOV00 TO 02NOV00	200 000	1,034 93
614	89,194 53	77,571 78	20MAY02	23MAY02	1 000000	00	02NOV00 TO 09JUL01	2,300 000	11,622 75
651	11,659 67	10,118 06	23MAY02	29MAY02	1 000000	00	09JUL01 TO 09JUL01	300 000	1,521 61
667	3,869 88	3,372 69	24MAY02	30MAY02	1 000000	00	09JUL01 TO 09JUL01	100 000	497 19
701	19,359 26	16,863 43	29MAY02	03JUN02	1 000000	00	09JUL01 TO 09JUL01	500 000	2,495 83
760	139,212 12	121,416 70	31MAY02	05JUN02	1 000000	00	09JUL01 TO 10JUL01	3,600 000	17,795 42

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL BASE	SECY GN/LS	SECY GN/LS	BASE (CURR GN/LS)	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	SECY GN/LS	BASE (CURR GN/LS)		NET FUND RSN
(CONTINUED)								
USD - US DOLLAR								
784	49,549.69	43,864.92		03JUN02	06JUN02	1.000000	10 JUL 01 TO 10 JUL 01	
				5,704.77		00	1,300.000	5,704.77
823	33,798.66	30,354.17		05JUN02	10JUN02	1.000000	10 JUL 01 TO 17 JUL 01	
				3,444.49		00	900.000	3,444.49
837	7,551.77	6,745.37		06JUN02	11JUN02	1.000000	17 JUL 01 TO 17 JUL 01	
				806.40		00	200.000	806.40
842	37,645.86	33,726.86		06JUN02	11JUN02	1.000000	17 JUL 01 TO 20 JUL 01	
				3,919.00		00	1,000.000	3,919.00
846	22,469.32	20,236.12		06JUN02	11JUN02	1.000000	20 JUL 01 TO 20 JUL 01	
				2,233.20		00	600.000	2,233.20
010	205,897.29	185,497.74		07JUN02	12JUN02	1.000000	20 JUL 01 TO 02AUG01	
				20,399.56		00	5,500.000	20,399.56
020	3,760.88	3,372.69		10JUN02	13JUN02	1.000000	02AUG01 TO 02AUG01	
				388.19		00	100.000	388.19
041	22,499.86	20,236.12		10JUN02	13JUN02	1.000000	02AUG01 TO 02AUG01	
				2,263.74		00	600.000	2,263.74
303	115,867.99	104,553.26		28JUN02	03JUL02	1.000000	02AUG01 TO 02AUG01	
				11,314.73		00	3,100.000	11,314.73
020002101	TOTAL							
	1,615,481.96	1,413,155.44		202,326.50		00		202,326.50
021441100	ALTERA CORP			26OCT01	31OCT01	1.000000	31JUN01 TO 31JUL00	
697	45,897.75	62,115.53				00	2,100.000	-16,217.78

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL BASE	SECY GN/LS	SECY GN/LS	BASE (CURR GN/LS)	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	SECY GN/LS	BASE (CURR GN/LS)		NET FUND RSN
(CONTINUED)								
USD - US DOLLAR								
704	2,185.92	2,957.88		29OCT01	01NOV01	1.000000	31JUN00 TO 31JUL00	
				-771.96		00	100.000	-771.96
722	8,714.54	11,831.53		29OCT01	01NOV01	1.000000	31JUN00 TO 31JUL00	
				-3,116.99		00	400.000	-3,116.99
752	23,505.77	32,536.71		31OCT01	05NOV01	1.000000	31JUN00 TO 31JUL00	
				-9,030.94		00	1,100.000	-9,030.94
765	27,530.48	38,452.47		01NOV01	06NOV01	1.000000	31JUN00 TO 31JUL00	
				10,921.99		00	1,300.000	-10,921.99
021441100	TOTAL							
	107,834.46	147,894.12		-40,059.66		00		-40,059.66
035229103	ANHEUSER BUSCH COS INC	COM		10JUN02	13JUN02	1.000000	22MAY01 TO 24MAY01	
037	170,214.15	155,048.05				00	5,300.000	15,146.10
056	25,731.67	23,495.16		11JUN02	14JUN02	1.000000	24MAY01 TO 24MAY01	
				2,236.51		00	500.000	2,236.51
035229103	TOTAL							
	195,945.82	178,543.21		17,382.61		00		17,382.61
038020103	APPLERA CORP APPLIED BIOSYS	COM		02JAN02	07JAN02	1.000000	24MAR01 TO 24MAR01	
584	149,644.30	118,511.99				00	4,500.000	51,132.31
606	37,656.93	26,336.00		04JAN02	09JAN02	1.000000	28MAR01 TO 28MAR01	
				11,320.93		00	1,000.000	11,320.93
607	14,911.34	10,534.40		04JAN02	09JAN02	1.000000	28MAR01 TO 28MAR01	
				4,376.93		00	400.000	4,376.93

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)											
USD - US DOLLAR											
608		14,979	77	10,534	40	04JAN02	09JAN02	1 000000	28MAR01	TO	28MAR01
								00	400 000		4,445 37
615		53,458	61	36,870	40	07JAN02	10JAN02	1 000000	28MAR01	TO	03APR01
								00	1,400 000		16,588 21
631		35,949	86	26,336	00	08JAN02	11JAN02	1 000000	03APR01	TO	03APR01
								00	1,000 000		9,613 86
637		7,095	89	5,267	20	09JAN02	14JAN02	1 000000	03APR01	TO	03APR01
								00	200 000		1,828 69
655		54,947	77	39,504	00	09JAN02	14JAN02	1 000000	03APR01	TO	03APR01
								00	1,500 000		15,443 77
667		25,081	18	18,435	20	10JAN02	15JAN02	1 000000	03APR01	TO	04APR01
								00	700 000		6,645 98
683		3,572	44	2,633	60	11JAN02	16JAN02	1 000000	04APR01	TO	04APR01
								00	100 000		938 84
684		14,221	66	10,534	40	11JAN02	16JAN02	1 000000	04APR01	TO	04APR01
								00	400 000		3,687 26
038020103 TOTAL											
		431,519	74	305,497	59						126,022 15
03822W109	APPLIED MICRO	CIRCUITS CORP		CDT COM		24OCT01	29OCT01	1 000000	14MAY01	TO	14MAY01
676		83,964	29	92,687	89			00	7,000 000		-8,723 60
677		226,684	44	238,340	28	25OCT01	30OCT01	1 000000	14MAY01	TO	29AUG01
								00	18,000 000		-11,655 84

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)											
USD - US DOLLAR											
03822W109 TOTAL											
		310,648	73	331,028	17						-20,379 44
057224107	BAKER HUGHES INC			COM		29APR02	02MAY02	1 000000	31JUL00	TO	31JUL00
362		117,843	25	92,153	29			00	3,100 000		25,689 96
060505104	BANK AMER CORP			COM		17JUL01	20JUL01	1 000000	31JUL00	TO	31JUL00
332		146,754	42	133,379	58			00	2,300 000		13,374 84
340		19,106	51	17,397	34	18JUL01	23JUL01	1 000000	31JUL00	TO	31JUL00
								00	300 000		1,709 17
341		152,283	79	139,178	70	18JUL01	23JUL01	1 000000	31JUL00	TO	31JUL00
								00	2,400 000		13,105 09
342		108,270	23	98,584	91	18JUL01	23JUL01	1 000000	31JUL00	TO	31JUL00
								00	1,700 000		9,685 32
343		12,735	57	11,598	22	18JUL01	23JUL01	1 000000	31JUL00	TO	31JUL00
								00	200 000		1,137 35
358		31,912	38	28,995	56	19JUL01	24JUL01	1 000000	31JUL00	TO	31JUL00
								00	500 000		2,916 82
360		146,796	97	133,379	58	19JUL01	24JUL01	1 000000	31JUL00	TO	31JUL00
								00	2,300 000		13,417 39
367		31,341	85	28,995	56	20JUL01	25JUL01	1 000000	31JUL00	TO	31JUL00
								00	500 000		2,346 29
378		18,761	43	17,397	34	23JUL01	26JUL01	1 000000	31JUL00	TO	31JUL00
								00	500 000		1,364 09

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT	SELL RATE BASE CURR GN/LN	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LN
(CONTINUED)						
USD - US DOLLAR						
386	12,357.86	11,598.22	24JUL01 759.64	27JUL01	1.000000 00	31JUL00 TO 31JUL00 200.000 759.64
392	37,070.18	34,794.67	25JUL01 2,275.51	30JUL01	1.000000 00	31JUL00 TO 31JUL00 600.000 2,275.51
412	190,920.53	173,973.37	27JUL01 16,947.16	01AUG01	1.000000 00	31JUL00 TO 31JUL00 3,000.000 16,947.16
510	6,290.46	5,799.11	03AUG01 491.35	08AUG01	1.000000 00	31JUL00 TO 31JUL00 100.000 491.35
532	18,885.58	17,397.34	06AUG01 1,486.04	09AUG01	1.000000 00	31JUL00 TO 31JUL00 300.000 1,486.04
396	82,790.43	81,187.57	04OCT01 1,602.86	10OCT01	1.000000 00	31JUL00 TO 31JUL00 1,400.000 1,602.86
544	126,838.52	127,580.47	17OCT01 -741.95	22OCT01	1.000000 00	31JUL00 TO 31JUL00 2,200.000 -741.95
116	153,541.95	127,580.47	10APR02 25,961.48	15APR02	1.000000 00	31JUL00 TO 31JUL00 2,200.000 25,961.48
117	501,145.22	417,516.09	10APR02 83,609.13	15APR02	1.000000 00	31JUL00 TO 31JUL00 7,200.000 83,609.13
273	171,241.08	139,178.70	22APR02 52,062.38	25APR02	1.000000 00	31JUL00 TO 31JUL00 2,400.000 52,062.38
289	407,291.49	330,549.41	25APR02 76,742.08	26APR02	1.000000 00	31JUL00 TO 31JUL00 5,700.000 76,742.08

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT	SELL RATE BASE CURR GN/LN	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LN
(CONTINUED)						
USD - US DOLLAR						
290	93,558.18	75,388.46	23APR02 18,169.72	26APR02	1.000000 00	31JUL00 TO 31JUL00 1,300.000 18,169.72
472	222,443.59	173,973.37	08MAY02 48,470.22	13MAY02	1.000000 00	31JUL00 TO 18OCT00 3,000.000 48,470.22
250	355,871.02	307,352.96	26JUN02 48,518.06	01JUL02	1.000000 00	18OCT00 TO 2001T00 5,300.000 48,518.06
000505104	TOTAL					
	5,048,207.06	2,632,797.00	415,410.04		00	415,410.04
111320107	BROADCOM CORP	CL A	17OCT01	22OCT01	1.000000	18MAY01 TO 18MAY01
543	112,696.24	131,029.50	-18,333.26		00	3,500.000 -18,333.26
700	343,388.20	359,395.20	3,993.00	26OCT01	1.000000	18MAY01 TO 02OCT01
					00	9,600.000 3,993.00
727	3,747.87	3,745.70	4.17	29OCT01	1.000000	02OCT01 TO 02OCT01
					00	100.000 4.17
761	22,537.58	22,462.20	75.38	01NOV01	1.000000	02OCT01 TO 02OCT01
					00	600.000 75.38
779	45,734.19	44,924.40	809.79	02NOV01	1.000000	02OCT01 TO 02OCT01
					00	1,200.000 809.79
111320107	TOTAL					
	548,104.08	561,555.00	-13,450.92		00	-13,450.92
111621108	BROADCOM COMMUNICATIONS SYS INC COM		02JUL01	06JUL01	1.000000	30MAR01 TO 30MAR01
215	26,625.49	14,938.13	11,687.36		00	600.000 11,687.36

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 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	SECTY GN/LS				
(CONTINUED)									
USD - US DOLLAR									
215	31,063 07	17,427 82		02JUL01	06JUL01	1 000000	30MAR01	TO 30MAR01	
				13,635 25		00	700 000		13,635 25
220	13,279 77	7,469 07		03JUL01	09JUL01	1 000000	30MAR01	TO 30MAR01	
				5,810 70		00	300 000		5,810 70
518	47,101 32	41,820 04		15OCT01	18OCT01	1 000000	30MAR01	TO 30MAR01	
				5,281 28		00	1,900 000		5,281 28
529	16,900 93	15,407 38		16OCT01	19OCT01	1 000000	30MAR01	TO 03APR01	
				1,493 55		00	700 000		1,493 55
531	53,515 41	48,423 20		16OCT01	19OCT01	1 000000	03APR01	TO 03APR01	
				5,092 21		00	2 200 000		5,092 21
533	4,902 83	4,402 11		17OCT01	22OCT01	1 000000	03APR01	TO 03APR01	
				500 72		00	200 000		500 72
547	19,743 66	17,608 44		17OCT01	22OCT01	1 000000	03APR01	TO 03APR01	
				2,135 22		00	800 000		2,135 22
601	19,413 75	17,608 44		19OCT01	24OCT01	1 000000	03APR01	TO 04APR01	
				1,805 31		00	800 000		1,805 31
636	9,793 47	8,804 22		22OCT01	25OCT01	1 000000	04APR01	TO 04APR01	
				989 25		00	400 000		989 25
696	18,351 70	15,407 38		26OCT01	31OCT01	1 000000	04APR01	TO 19APR01	
				2,944 32		00	700 000		2,944 32
718	7,840 11	6,603 16		29OCT01	01NOV01	1 000000	19APR01	TO 19APR01	
				1,236 95		00	300 000		1,236 95

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	SECTY GN/LS				
(CONTINUED)									
USD - US DOLLAR									
764	10,498 93	8,804 22		01NOV01	06NOV01	1 000000	19APR01	TO 19APR01	
				1,694 71		00	400 000		1,694 71
790	56,164 09	46,222 14		05NOV01	08NOV01	1 000000	19APR01	TO 17AUG01	
				9,941 95		00	2,100 000		9,941 95
373	3,847 87	2,201 05		07DEC01	12DEC01	1 000000	20AUG01	TO 20AUG01	
				1,646 82		00	100 000		1,646 82
400	7,648 14	4,402 11		10DEC01	13DEC01	1 000000	20AUG01	TO 20AUG01	
				3,246 03		00	200 000		3,246 03
428	50,606 01	28,613 71		11DEC01	14DEC01	1 000000	20AUG01	TO 21AUG01	
				21,992 30		00	1,300 000		21,992 30
445	11,897 00	6,603 16		12DEC01	17DEC01	1 000000	21AUG01	TO 21AUG01	
				5,293 84		00	300 000		5,293 84
591	3,809 12	2,201 05		03JAN02	08JAN02	1 000000	21AUG01	TO 21AUG01	
				1,608 07		00	100 000		1,608 07
605	19,820 90	11,005 27		04JAN02	09JAN02	1 000000	21AUG01	TO 21AUG01	
				8,815 63		00	500 000		8,815 63
632	7,795 88	4,402 11		08JAN02	11JAN02	1 000000	21AUG01	TO 21AUG01	
				3,393 77		00	200 000		3,393 77
653	12,152 06	6,603 16		09JAN02	14JAN02	1 000000	21AUG01	TO 22AUG01	
				5,548 90		00	300 000		5,548 90
027	92,638 95	57,227 42		04FEB02	07FEB02	1 000000	22AUG01	TO 06SEP01	
				35,411 53		00	2,600 000		35,411 53

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	SEL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DTI FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
047	25,112 12	15,407 38		05FEB02	08FEB02	1 000000	04SEP01 700 000	TO 07SEP01 9,704 74
208	35 107 77	22,010 55		13FEB02	19FEB02	1 000000	07SEP01 1 000 000	TO 10SEP01 13 097 22
549	79,388 52	59 428 47		08MAR02	13MAR02	1 000000	10SEP01 2,700 000	TO 02OCT01 19,960 05
599	40,756 46	30,814 77		11MAR02	14MAR02	1 000000	02OCT01 1,400 000	TO 02OCT01 4 941 69
647	8 687 71	6 603 16		12MAR02	15MAR02	1 000000	02OCT01 300 000	TO 02OCT01 2 084 55
499	15,524 90	15 407 38		10MAY02	15MAY02	1 000000	02OCT01 700 000	TO 02OCT01 117 52
510	2,195 36	2,201 05		10MAY02	15MAY02	1 000000	02OCT01 100 000	TO 02OCT01 5 69
521	6 628 21	6,603 17		13MAY02	14MAY02	1 000000	02OCT01 300 000	TO 02OCT01 25 04
543	23 567 08	22 010 55		14MAY02	17MAY02	1 000000	02OCT01 1,000 000	TO 02OCT01 1 556 53
111621108	TOTAL	782,578 59	574,691 27	207 687 32		00		207,687 32
134429109	CAMPBELL SOUP CO 176	24,571 81	26 099 32	24SEP01	27SEP01	1 000000	31 JUL00 900 000	TO 31JUL00 1 727 51

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	SEL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DTI FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
193	8,105 78	8,699 77		25SEP01	28SEP01	1 000000	31 JUL00 500 000	TO 31JUL00 593 99
218	10 799 67	11 599 70		26SEP01	01OCT01	1 000000	31JUL00 400 000	TO 31JUL00 -800 03
134429109	TOTAL	43,277 26	44,398 79	-3,121 53		00		-3 121 53
145658102	CARNIVAL CORP 429	26 670 15	24 140 36	03MAY02	08MAY02	1 000000	31JUL00 800 000	TO 31JUL00 2 529 79
172062101	CINCINNATI FINL CORP 528	50 390 03	44 528 00	13MAY02	16MAY02	1 000000	18MAY01 1,100 000	TO 18MAY01 5,862 03
545	54 789 02	48,576 00		14MAY02	17MAY02	1 000000	18MAY01 1 200 000	TO 18MAY01 6,213 02
546	77,597 90	68 816 00		14MAY02	17MAY02	1 000000	18MAY01 1 700 000	TO 18MAY01 8,781 90
562	54 650 07	48,576 00		15MAY02	20MAY02	1 000000	18MAY01 1 200 000	TO 18MAY01 6 074 07
565	54,660 39	48,576 00		15MAY02	20MAY02	1 000000	18MAY01 1 200 000	TO 18MAY01 6,084 39
584	13 511 32	12 144 00		16MAY02	21MAY02	1 000000	18MAY01 500 000	TO 18MAY01 1,367 52
600	18 018 21	16,192 00		17MAY02	22MAY02	1 000000	18MAY01 400 000	TO 18MAY01 1,826 21

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								
(CONTINUED)										
USD - US DOLLAR										
601		4 518 36	4,048 00		17MAY02	22MAY02	1 000000	18MAY01 100 000	TO	18MAY01 470 36
650		8,992 32	8,096 00		23MAY02	29MAY02	1 000000	18MAY01 200 000	TO	18MAY01 896 32
668		22,484 62	20,240 00		24MAY02	30MAY02	1 000000	18MAY01 500 000	TO	18MAY01 2,244 62
690		13,489 90	12,144 00		28MAY02	31MAY02	1 000000	18MAY01 300 000	TO	18MAY01 1,345 90
700		13,496 41	12,144 00		29MAY02	03JUN02	1 000000	18MAY01 300 000	TO	18MAY01 1,352 41
706		8,989 72	8,096 00		29MAY02	03JUN02	1 000000	18MAY01 200 000	TO	18MAY01 893 72
729		9,021 62	8,096 00		30MAY02	04JUN02	1 000000	18MAY01 200 000	TO	18MAY01 925 62
759		4,530 85	4,048 00		31MAY02	05JUN02	1 000000	18MAY01 100 000	TO	18MAY01 482 85
172062101	TOTAL									
		409,140 74	364,520 00							44,820 74
172737108	CIRCUIT CITY STORES INC			COM	07AUG01	10AUG01	1 000000	31JUL00 800 000	TO	31JUL00 5,351 70
548		14,983 73	9,632 03							5,351 70
507		166,827 52	84,280 23		18DEC01	21DEC01	1 000000	31JUL00 7,000 000	TO	31JUL00 82,547 29

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								
(CONTINUED)										
USD - US DOLLAR										
510		4,767 84	2,408 01		19DEC01	24DEC01	1 000000	31JUL00 200 000	TO	31JUL00 2,359 83
515		533,940 10	269,696 75		19DEC01	24DEC01	1 000000	31JUL00 22,400 000	TO	21DEC00 264,263 35
516		14,201 64	7,224 02		19DEC01	24DEC01	1 000000	21DEC00 600 000	TO	21DEC00 6,977 62
521		40,183 45	19,264 05		20DEC01	26DEC01	1 000000	22DEC00 1,600 000	TO	26DEC00 20,919 40
172737108	TOTAL									
		774,924 28	392,505 09							382,419 19
17275R102	CISCO SYS INC			COM	20NOV01	26NOV01	1 000000	31JUL00 900 000	TO	31JUL00 -225 75
188		17,836 50	18,062 25							-225 75
198		5,868 52	6 020 75		21NOV01	27NOV01	1 000000	31JUL00 300 000	TO	31JUL00 -152 23
199		25 430 27	26,089 92		21NOV01	27NOV01	1 000000	31JUL00 1,300 000	TO	31JUL00 -659 65
200		11,744 60	12,041 50		21NOV01	27NOV01	1 000000	31JUL00 600 000	TO	31JUL00 -296 90
218		11,721 98	12,041 50		23NOV01	28NOV01	1 000000	31JUL00 600 000	TO	31JUL00 -319 52
219		19,536 64	20,069 17		23NOV01	28NOV01	1 000000	31JUL00 1,000 000	TO	31JUL00 -532 53

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 BASE	STL DT SECURITY CN/LS SECURITY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DTL FUND RSN GN/LS
(CONTINUED)		USD - US DOLLAR						
241	19,844.53	20,069.17		26NOV01	29NOV01	1.000000	31JUL00 TO 31JUL00 1,000.000	-224.64 00 -224.64
242	9,922.76	10,034.58		26NOV01	29NOV01	1.000000	31JUL00 TO 31JUL00 500.000	-112.32 00 -112.32
261	11,967.68	12,041.50		27NOV01	30NOV01	1.000000	31JUL00 TO 23JAN01 600.000	73.82 00 73.82
262	5,983.84	6,020.75		27NOV01	30NOV01	1.000000	23JAN01 TO 23JAN01 500.000	-36.91 00 36.91
271	1,955.85	2,006.92		28NOV01	03DEC01	1.000000	23JAN01 TO 23JAN01 100.000	51.07 00 -51.07
283	9,783.87	10,034.58		29NOV01	04DEC01	1.000000	23JAN01 TO 23JAN01 500.000	-250.71 00 -250.71
295	4,003.72	4,013.83		30NOV01	05DEC01	1.000000	23JAN01 TO 23JAN01 200.000	-10.11 00 10.11
652	125,524.15	118,408.10		09JAN02	14JAN02	1.000000	23JAN01 TO 02FEB01 5,900.000	7,116.05 00 7,116.05
665	46,340.62	42,145.26		10JAN02	15JAN02	1.000000	02FEB01 TO 07FEB01 2,100.000	2,195.36 00 2,195.36
17275R102 TOTAL	325,465.03	319,099.78						6,365.25 00 6,365.25
189054109	ELEROX LO 695	108		24AUG01	29AUG01	1.000000	31JUL00 TO 31JUL00 2,900.000	-12,983.41 00 -12,983.41

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 BASE	STL DT SECURITY CN/LS SECURITY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DTL FUND RSN GN/LS
(CONTINUED)		USD - US DOLLAR						
237	94,161.09	99,901.91		26NOV01	29NOV01	1.000000	31JUL00 TO 31JUL00 2,400.000	-5,740.82 00 5,740.82
246	27,418.66	29,138.06		26NOV01	29NOV01	1.000000	31JUL00 TO 31JUL00 700.000	1,719.42 00 1,719.42
257	38,953.39	41,625.80		27NOV01	30NOV01	1.000000	31JUL00 TO 31JUL00 1,000.000	-2,672.41 00 -2,672.41
268	5,895.50	4,162.58		28NOV01	03DEC01	1.000000	31JUL00 TO 31JUL00 100.000	-267.08 -00 -267.08
298	7,895.73	8,325.16		30NOV01	05DEC01	1.000000	31JUL00 TO 31JUL00 200.000	-429.43 00 -429.43
299	62,684.46	66,601.27		30NOV01	05DEC01	1.000000	31JUL00 TO 31JUL00 1,600.000	-3,916.81 00 -3,916.81
801	415,178.64	424,583.12		29JAN02	01FEB02	1.000000	31JUL00 TO 18MAY01 10,200.000	-9,404.48 00 -9,404.48
189054109 TOTAL	757,918.85	795,052.71						-37,133.86 00 -37,133.86
204493100	COMPAQ COMPUTER CORP 433	1,199,021.34		06MAY02	06MAY02	1.000000	31JUL00 TO 19MAY01 61,600.000	00 00 00
219350105	CORNING INC 494	96,210.55		06MAR02	11MAR02	1.000000	02AUG01 TO 02AUG01 13,400.000	78,112.45 00 78,112.45
505	248,202.77	431,904.74		06MAR02	11MAR02	1.000000	02AUG01 TO 19MAY01 33,200.000	-183,701.97 00 -183,701.97

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 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)		USD - US DOLLAR					
219350105	TOTAL						
	344,413 32	606,227 74		-261,814 42		00	-261,814 42
228255105	CROWN CORK + SEAL INC 458	COM		13DEC01	18DEC01	1 000000	31JUL00 TO 31JUL00 22,000 000
	46,755 01	512,859 79		-466,104 78		00	-466,104 78
260543103	DOM CHEM CO 533	COM		21DEC01	27DEC01	1 000000	02OCT01 TO 02OCT01 100 000
	3,492 88	3,316 38		176 50		00	176 50
535				21DEC01	27DEC01	1 000000	02OCT01 TO 02OCT01 700 000
	24,818 58	23,214 66		1,603 92		00	1,603 92
538				21DEC01	27DEC01	1 000000	02OCT01 TO 02OCT01 1,500 000
	52,250 30	49,745 70		2,504 60		00	2,504 60
542				24DEC01	28DEC01	1 000000	02OCT01 TO 02OCT01 1,400 000
	48,639 55	46,429 32		2,210 23		00	2,210 23
556				26DEC01	31DEC01	1 000000	02OCT01 TO 02OCT01 3,100 000
	106,095 19	102,807 78		3,287 41		00	3,287 41
557				26DEC01	31DEC01	1 000000	02OCT01 TO 02OCT01 100 000
	3,449 88	5,316 38		133 50		00	133 50
562				27DEC01	02JAN02	1 000000	02OCT01 TO 02OCT01 1 600 000
	54,499 14	53,062 08		1,437 06		00	1,437 06
571				28DEC01	03JAN02	1 000000	02OCT01 TO 02OCT01 300 000
	18,184 84	9,949 14		235 70		00	235 70
574				31DEC01	06JAN02	1 000000	02OCT01 TO 02OCT01 600 000
	20,420 03	19,898 28		521 75		00	521 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 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)		USD - US DOLLAR					
582				02JAN02	07JAN02	1 000000	02OCT01 TO 02OCT01 400 000
	13,636 27	13,265 52		370 75		00	370 75
594				05JAN02	08JAN02	1 000000	02OCT01 TO 02OCT01 1,200 000
	42,037 28	39,796 56		2,240 72		00	2,240 72
260543103	TOTAL						
	379,523 94	364,801 80		14,722 14		00	14,722 14
278865100	ECOLAB INC 452	COM		02AUG01	07AUG01	1 000000	31JUL00 TO 31JUL00 6,000 000
	239,021 22	92,455 20		146,566 02		00	146,566 02
430				03MAY02	08MAY02	1 000000	31JUL00 TO 31JUL00 2,100 000
	95,250 39	32,359 32		62,891 07		00	62,891 07
439				06MAY02	09MAY02	1 000000	31JUL00 TO 31JUL00 1,100 000
	49,671 42	16,950 12		32,721 30		00	32,721 30
441				06MAY02	09MAY02	1 000000	31JUL00 TO 31JUL00 1,800 000
	81,408 66	27,736 56		53,672 10		00	53,672 10
459				07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00 3,100 000
	140,308 90	47,768 52		92,540 38		00	92,540 38
471				08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00 2,000 000
	90,996 65	30,818 40		60,178 25		00	60,178 25
489				09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00 2,000 000
	91,816 43	30,818 41		60,998 02		00	60,998 02
509				10MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00 1,000 000
	45,350 03	15,409 20		29,940 83		00	29,940 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	SECY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS				NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
520	36,210 50	12,327 34		13MAY02	16MAY02	1 000000	31 JUL00	TO 31 JUL00	
						00	800 000		23 885 14
278865100	TOTAL								563,391 11
	870,034 20	306,643 09		563,391 11		00			
281020107	EDISON INTL	COM		26JUN02	01JUL02	1 000000	11 JUN01	TO 11 JUN01	
251	24,710 65	15,750 47				00	1 400 000		8 980 18
252	19,350 61	12,359 66		26JUN02	01JUL02	1 000000	11 JUN01	TO 12 JUN01	
						00	1 100 000		6,990 95
265	33,894 97	21,348 50		27JUN02	02JUL02	1 000000	12 JUN01	TO 12 JUN01	
						00	1,900 000		12,546 47
267	22,176 29	14,606 87		27JUN02	02JUL02	1 000000	12 JUN01	TO 12 JUN01	
						00	1,300 000		7 569 42
306	23,811 60	15,730 47		28 JUN02	03JUL02	1 000000	12 JUN01	TO 12 JUN01	
						00	1,400 000		8 081 15
281020107	TOTAL								44,168 15
	123,944 12	79,775 97		44,168 15		00			
285229100	ELECTRO SCIENTIFIC INDUS INC	COM		07DEC01	12DEC01	1 000000	31 JUL00	TO 31 JUL00	
375	99,301 09	145,413 42				00	2 900 000		-47 112 33
407	13,744 14	20,057 02		10DEC01	13DEC01	1 000000	31 JUL00	TO 31 JUL00	
						00	400 000		6,312 88
421	60,182 43	90,256 60		11DEC01	14DEC01	1 000000	31 JUL00	TO 31 JUL00	
						00	1 800 000		30,074 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	SECY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS				NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
446	53,916 60	80,728 10		12DEC01	12DEC01	1 000000	31 JUL00	TO 31 JUL00	
						00	1,600 000		26,311 50
462	3,349 88	5,014 24		13DEC01	18DEC01	1 000000	31 JUL00	TO 31 JUL00	
						00	100 000		-1 664 38
486	20,165 02	30,085 53		14DEC01	19DEC01	1 000000	31 JUL00	TO 31 JUL00	
						00	600 000		9 920 51
497	17,443 85	55,156 81		17DEC01	20DEC01	1 000000	31 JUL00	TO 31 JUL00	
						00	1,100 000		-17,712 96
616	10,049 84	15,042 77		07JAN02	10JAN02	1 000000	31 JUL00	TO 31 JUL00	
						00	300 000		4 992 93
285229100	TOTAL								-143,101 66
	298,152 85	441,254 51		143,101 66		00			
302043104	EXFO ELECTRO OPTICAL ENCR	INTL SUB VTLG SHS		22MAR02	27MAR02	1 000000	28 JUL00	TO 28 JUL00	
789	1,337 65	9,045 76				00	200 000		-7 708 11
808	2,019 50	13,548 64		25MAR02	28MAR02	1 000000	28 JUL00	TO 28 JUL00	
						00	300 000		-11 549 14
822	1,285 02	9,045 76		26MAR02	01APR02	1 000000	28 JUL00	TO 28 JUL00	
						00	200 000		-7,760 74
830	1,256 98	9,045 76		27MAR02	02APR02	1 000000	28 JUL00	TO 28 JUL00	
						00	200 000		7 788 78
839	7,435 32	54,274 54		28MAR02	03APR02	1 000000	28 JUL00	TO 31 JUL00	
						00	1,200 000		-46 839 27

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 BUYS	
								DTL	FUND RSN
(CONTINUED)									
USD - US DOLLAR									
064	8,658 73	63,320 30		01APR02	04APR02	1 000000	31JUL00 TO 31JUL00		
						00	1,400 000		-54,661 57
076	3,614 83	27,137 27		03APR02	08APR02	1 000000	31JUL00 TO 31JUL00		
						00	600 000		-23,522 44
092	2,393 92	18,091 51		05APR02	10APR02	1 000000	31JUL00 TO 31JUL00		
						00	400 000		-15,697 59
173	1,675 44	13,568 64		16APR02	19APR02	1 000000	31JUL00 TO 31JUL00		
						00	300 000		-11,893 20
201	11,498 45	90,457 57		17APR02	22APR02	1 000000	31JUL00 TO 31JUL00		
						00	2,000 000		-78,959 12
302043104	TOTAL								
	41,175 84	307,555 75							-266,379 91
343412102	FLUOR CORP NEW 568	104,873 42	COM	11MAR02	14MAR02	1 000000	22DEC00 TO 22DEC00		
						00	2,500 000		13,235 20
345838106	FOREST LABS INC 376	96,147 78	COM	03OCT01	09OCT01	1 000000	31JUL00 TO 31JUL00		
						00	1,300 000		65,573 67
364730101	GANNETT INC 177	77,355 97	COM	16APR02	19APR02	1 000000	17AUG01 TO 17AUG01		
						00	1,000 000		14,074 34
178	92,691 20	75,937 96		16APR02	19APR02	1 000000	17AUG01 TO 21AUG01		
						00	1,200 000		16,753 24
239	123,579 95	101,250 62		19APR02	24APR02	1 000000	21AUG01 TO 29AUG01		
						00	1,600 000		22,329 33

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 BUYS	
								DTL	FUND RSN
(CONTINUED)									
USD - US DOLLAR									
294	84 992 24	69,609 80		23APR02	26APR02	1 000000	29AUG01 TO 17SEP01		
						00	1,100 000		15,382 44
312	38,607 73	31,640 82		24APR02	29APR02	1 000000	17SEP01 TO 17SEP01		
						00	500 000		6,966 91
581	92,729 72	75,937 96		16MAY02	21MAY02	1 000000	17SEP01 TO 19OCT01		
						00	1,200 000		16,791 76
782	15,439 53	12,656 33		03JUN02	06JUN02	1 000000	19OCT01 TO 19OCT01		
						00	200 000		2,783 20
813	30,827 31	25,312 65		05JUN02	10JUN02	1 000000	19OCT01 TO 19OCT01		
						00	400 000		5,514 66
364730101	TOTAL								
	556,223 65	455,627 77							100,595 88
368710406	GENENTECH INC 551	76,794 29	COM	08MAR02	13MAR02	1 000000	31JUL00 TO 31JUL00		
						00	1,500 000		33,206 99
584	5 012 17	2,905 95		11MAR02	14MAR02	1 000000	31JUL00 TO 31JUL00		
						00	100 000		2,106 22
606	100,829 68	58,119 07		11MAR02	14MAR02	1 000000	31JUL00 TO 31JUL00		
						00	2,000 000		42,710 61
642	34,975 46	20,341 68		12MAR02	15MAR02	1 000000	31JUL00 TO 31JUL00		
						00	700 000		14,633 78
659	9,995 85	5,811 91		13MAR02	18MAR02	1 000000	31JUL00 TO 31JUL00		
						00	200 000		4,183 94

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 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						
674	206,071 10	119 144 10	13MAR02	18MAR02	1 000000	31JUL00 TO 02AUG01 4,100 000 86 927 00
691	55,704 81	31,965 49	14MAR02	19MAR02	1 000000	02AUG01 TO 02AUG01 1 100 000 23,739 32
348710406 TOTAL						
	489 385 36	281 877 50	207 507 86		00	707 507 86
370534104 GENERAL MLS INC		COM	07JUN02	12JUN02	1 000000	31JUL00 TO 31JUL00 1 700 000 17,003 46
009	75 243 98	58 240 52	17 003 46		00	
036	24 398 30	20 555 48	10JUN02	15JUN02	1 000000	31JUL00 TO 31JUL00 600 000 5,842 82
061	8 820 77	6,851 83	11JUN02	14JUN02	1 000000	31JUL00 TO 31JUL00 200 000 1,968 94
088	21 754 34	17 129 56	12JUN02	17JUN02	1 000000	31JUL00 TO 31JUL00 500 000 4,624 78
370334104 TOTAL						
	132 217 39	102,777 39	29 440 00		00	29 440 00
57957V104 GLOBESPAN VIRATA INC		COM	11DEC01	14DEC01	1 000000	05MAR01 TO 05MAR01 100 000 109 50
427	1,365 02	1,255 52	109 50		00	
473	99,402 97	91,652 84	11DEC01	14DEC01	1 000000	05MAR01 TO 06MAR01 7,300 000 7 750 13
440	117 979 76	112,996 65	12DEC01	17DEC01	1 000000	06MAR01 TO 07MAR01 9 000 000 4,983 11

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 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						
441	2,714 90	2 511 04	12DEC01	17DEC01	1 000000	07MAR01 TO 07MAR01 200 000 203 86
546	1,260 45	1 255 52	15DEC01	18DEC01	1 000000	07MAR01 TO 07MAR01 100 000 4 93
547	97 512 62	96,674 91	13DEC01	18DEC01	1 000000	07MAR01 TO 08MAR01 7,700 000 837 71
548	22 679 24	22,599 33	14DEC01	19DEC01	1 000000	08MAR01 TO 08MAR01 1 800 000 79 91
550	204 649 47	202 623 24	17DEC01	17DEC01	1 000000	08MAR01 TO 18MAY01 16,300 000 2,026 23
551	68,797 75	68 369 80	20DEC01	26DEC01	1 000000	17DEC01 TO 17DEC01 5,500 000 427 95
540	139 678 84	137,982 70	21DEC01	27DEC01	1 000000	17DEC01 TO 17DEC01 11 100 000 1,696 14
552	330 70	323 20	21DEC01	27DEC01	1 000000	17DEC01 TO 17DEC01 26 000 7 50
37957V106 TOTAL						
	756,371 72	738 244 75	18 126 97		00	18 126 97
584802104 CRATNCER W W INC		COM	12MAR02	15MAR02	1 000000	31JUL00 TO 31JUL00 300 000 3,062 69
634	17 416 38	14 353 69	3 062 69		00	
638	28 992 36	23 922 82	12MAR02	15MAR02	1 000000	31JUL00 TO 31JUL00 500 000 5 069 54

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	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)									
USD - US DOLLAR									
658	40,134 24	33,491 95	13MAR02	18MAR02	1 000000	00	31JUL00	TO 31JUL00	6,642 29
				6,642 29			700 000		
675	67,724 22	57,414 76	13MAR02	18MAR02	1 000000	00	31JUL00	TO 31JUL00	10,309 46
				10,309 46			1,200 000		
694	16,910 23	14,353 69	14MAR02	19MAR02	1 000000	00	31JUL00	TO 31JUL00	2,556 54
				2,556 54			300 000		
695	140,218 89	119,614 09	14MAR02	19MAR02	1 000000	00	31JUL00	TO 31JUL00	20,604 80
				20,604 80			2,500 000		
715	112,679 90	95,691 27	15MAR02	20MAR02	1 000000	00	31JUL00	TO 31JUL00	16,988 63
				16,988 63			2,000 000		
727	44,779 96	38,276 51	18MAR02	21MAR02	1 000000	00	31JUL00	TO 31JUL00	6,503 45
				6,503 45			800 000		
752	33,509 49	28,707 38	19MAR02	22MAR02	1 000000	00	31JUL00	TO 31JUL00	4,802 11
				4,802 11			600 000		
384802104	TOTAL								
	502,365 67	425,826 16		76,539 51		00			76,539 51
423074103	HEINZ H J CO	COM	21SEP01	26SEP01	1 000000	00	31JUL00	TO 31JUL00	913 71
156	4,197 86	3,284 15		913 71			100 000		
158	8,389 72	6,568 30	21SEP01	26SEP01	1 000000	00	31JUL00	TO 31JUL00	1,821 42
				1,821 42			200 000		
246	41,950 59	32,841 49	27SEP01	02OCT01	1 000000	00	31JUL00	TO 31JUL00	9,109 10
				9,109 10			1,000 000		

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	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	BASE	BASE				
(CONTINUED)									
USD - US DOLLAR									
263	53,605 67	26,273 19	28SEP01	03OCT01	1 000000	00	31JUL00	TO 31JUL00	7,332 48
				7,332 48			800 000		
423074103	TOTAL								
	88,143 84	68,967 13		19,176 71		00			19,176 71
428236103	HEWLETT PACKARD CO	COM	08NOV01	14NOV01	1 000000	00	31JUL00	TO 31JUL00	-72,376 54
825	94,524 34	146,900 88		-72,376 54			5,000 000		
441815107	HOUSEHOLD INTL INC	COM	17SEP01	20SEP01	1 000000	00	31JUL00	TO 31JUL00	14,738 03
066	78,979 41	64,241 38		14,738 03			1,500 000		
487	170,278 46	128,482 77	09MAY02	14MAY02	1 000000	00	31JUL00	TO 31JUL00	41,795 69
				41,795 69			3,000 000		
441815107	TOTAL								
	249,257 87	192,724 15		56,533 72		00			56,533 72
449669100	IMC GLOBAL INC	COM	09NOV01	15NOV01	1 000000	00	31JUL00	TO 31JUL00	-13,503 82
029	31,204 40	44,708 22		-13,503 82			2,900 000		
051	28,503 48	41,624 90	12NOV01	15NOV01	1 000000	00	31JUL00	TO 31JUL00	-13,121 42
				-13,121 42			2,700 000		
068	22,469 87	32,374 92	13NOV01	16NOV01	1 000000	00	31JUL00	TO 31JUL00	-9,905 05
				-9,905 05			2,100 000		
097	14,028 09	20,041 62	14NOV01	19NOV01	1 000000	00	31JUL00	TO 31JUL00	-6,013 53
				-6,013 53			1,300 000		

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SFCY GN/LS BASE SFCY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIC DTL FUND RSN	BUYS NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

449669100	TOTAL	96,205.84	138,749.66	42,543.82		00			42,543.82
452508109	ILLINOIS TOOL WKS INC			16NOV01	20NOV01	1.000000	31 JUL 00 TO 31 JUL 00		
123		6,408.88	5,924.43	484.45		00	100 000		484.45
140		6,342.28	5,924.43	417.85		00	100 000		417.85
149		25,204.39	23,697.73	1,506.66		00	400 000		1,506.66
162		25,105.92	23,697.73	1,408.19		00	400 000		1,408.19
164		25,231.95	23,697.73	1,534.22		00	400 000		1,534.22
170		18,794.61	17,773.30	1,021.31		00	300 000		1,021.31
191		6,251.61	5,924.43	327.18		00	100 000		327.18
203		6,219.36	5,924.43	294.93		00	100 000		294.93
214		6,227.62	5,924.43	303.19		00	100 000		303.19
239		24,668.45	23,697.73	970.72		00	400 000		970.72

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SFCY GN/LS BASE SFCY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIC DTL FUND RSN	BUYS NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

240		12,561.58	11,848.87	512.71	26NOV01	29NOV01	1.000000	31 JUL 00 TO 31 JUL 00	200 000	512.71
260		12,339.18	11,848.87	490.31	27NOV01	30NOV01	1.000000	31 JUL 00 TO 31 JUL 00	200 000	490.31
270		24,536.98	23,697.73	839.25	28NOV01	03DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	400 000	839.25
272		6,108.58	5,924.43	184.15	28NOV01	03DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	100 000	184.15
274		6,129.79	5,924.43	205.36	28NOV01	03DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	100 000	205.36
284		6,103.02	5,924.43	178.59	29NOV01	04DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	100 000	178.59
296		6,125.16	5,924.43	200.73	30NOV01	05DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	100 000	200.73
297		18,504.01	17,773.30	730.71	30NOV01	05DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	300 000	730.71
308		6,100.62	5,924.43	176.19	03DEC 01	06JUL 01	1.000000	31 JUL 00 TO 31 JUL 00	100 000	176.19
309		42,732.52	41,471.05	1,261.49	03DEC 01	06DEC 01	1.000000	31 JUL 00 TO 31 JUL 00	700 000	1,261.49
316		24,603.37	23,697.73	905.64	04DEC 01	07JUL 01	1.000000	31 JUL 00 TO 31 JUL 00	400 000	905.64

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)											
USD - US DOLLAR											
317		6.202	29	5.924	43	04DEC01	07DEC01	1 000000		31JUL00	TO 31JUL00
							277 86		00	100 000	277 86
319		6.269	79	5.924	43	05DEC01	10DEC01	1 000000		31JUL00	TO 31JUL00
							345 36		00	100 000	345 36
330		25.692	22	23.697	73	05DEC01	10DEC01	1 000000		31JUL00	TO 31JUL00
							1,994 49		00	400 000	1,994 49
352		6.439	78	5.924	43	06DEC01	11DEC01	1 000000		31JUL00	TO 31JUL00
							515 35		00	100 000	515 35
236		96.295	25	77.017	64	19APR02	24APR02	1 000000		31JUL00	TO 31JUL00
							19,277 61		00	1,300 000	19,277 61
237		22.345	39	17.773	30	19APR02	24APR02	1 000000		31JUL00	TO 31JUL00
							4,572 09		00	300 000	4,572 09
240		7.394	97	5.924	43	19APR02	24APR02	1 000000		31JUL00	TO 31JUL00
							1,470 54		00	100 000	1,470 54
275		14.815	43	11.848	87	22APR02	25APR02	1 000000		31JUL00	TO 31JUL00
							2,966 56		00	200 000	2,966 56
454		281.391	52	236.977	35	07MAY02	10MAY02	1 000000		31JUL00	TO 31JUL00
							44,414 17		00	4,000 000	44,414 17
566		7.396	84	5.924	43	15MAY02	20MAY02	1 000000		31JUL00	TO 31JUL00
							1 472 41		00	100 000	1,472 41
583		14.800	83	11.848	87	14MAY02	21MAY02	1 000000		31JUL00	TO 31JUL00
							2,951 96		00	200 000	2,951 96

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)											
USD - US DOLLAR											
452308109	TOTAL			805,144	19						
				710,931	96		94,212 23		00		94,212 23
456866102	INGERSOLL RAND CO			COM		02JAN02	02JAN02	1 000000		02OCT01	TO 02OCT01
586		424,523	00	345,248	30		81,274 70		00	10,100 000	81,274 70
458140100	INTEL CORP			COM		23JUL01	26JUL01	1 000000		31JUL00	TO 31JUL00
374		167,173	71	60,887	57		106,286 14		00	5,700 000	106,286 14
460146103	INTERNATIONAL PAPER CO			COM		26JUN02	01JUL02	1 000000		26OCT00	TO 26OCT00
247		301,214	23	235 502	03		65,714 20		00	7,100 000	65,714 20
248		29,708	08	23,218	51	26JUN02	01JUL02	1 000000		26OCT00	TO 26OCT00
							6,489 57		00	700 000	6,489 57
262		85,615	61	66,338	60	27JUN02	02JUL02	1 000000		26OCT00	TO 26OCT00
							19 277 01		00	2,000 000	19,277 01
460146103	TOTAL			416,539	92		91,480 78		00		91,480 78
46069S109	INTERSIL CORP			CL A		29AUG01	04SEP01	1 000000		27JUL00	TO 27JUL00
724		7,629	74	12,503	92		-4,874 18		00	200 000	-4,874 18
732		3,691	37	6,251	96	30AUG01	05SEP01	1 000000		27JUL00	TO 27JUL00
							-2,560 59		00	100 000	-2,560 59
757		7,542	46	12,503	92	04SEP01	07SEP01	1 000000		27JUL00	TO 27JUL00
							-4,961 46		00	200 000	-4,961 46
475		18 149	39	31,259	80	11OCT01	16OCT01	1 000000		27JUL00	TO 27JUL00
							13,110 41		00	500 000	-13,110 41

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY GN/LS	LOCAL SECURITY GN/LS	BASE CURR GN/LS	SHS/PAR	NET FUNDS RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY GN/LS	BASE SECURITY GN/LS	BASE CURR GN/LS	NET BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
650	120,460 17	204,314 66		2301101	2601101	1 000000	27 JUL00	TO 31JUL00
				-85,854 49		00	3,300 000	-85,854 49
680	50,868 28	87,527 43		2501101	3001101	1 000000	31 JUL00	TO 31JUL00
				36,659 15		00	1 400 000	36,659 15
685	3 672 87	4,251 96		2601101	3101101	1 000000	31 JUL00	TO 31JUL00
				-2 579 09		00	100 000	2 579 09
699	7 269 75	12 503 92		2601101	3101101	1 000000	31 JUL00	TO 31JUL00
				-5,234 17		00	200 000	-5 234 17
460695109	TOTAL							
	219 284 03	375 117 57		-155,833 54		00		-155,833 54
48203R104	MUNIPER NETWORKS INC	COM		07DEC01	12DEC01	1 000000	29MAR01	TO 29MAR01
370	110,844 00	74 308 75		37,537 25		00	4 300 000	37 537 25
406	52 482 14	22,163 11		10DEC01	13DEC01	1 000000	29MAR01	TO 29MAR01
				10 319 03		00	1 300 000	10,319 03
427	257 858 07	175 600 02		110DEC01	14DEC01	1 000000	29MAR01	TO 25SEP01
				82 258 05		00	10 300 000	82 258 05
444	27 372 17	15 343 69		12DEC01	17DEC01	1 000000	25SEP01	TO 25SEP01
				7,028 48		00	900 000	7 028 48
060	64 095 83	86 947 58		28MAR02	03APR02	1 000000	25SEP01	TO 25SEP01
				22,851 75		00	5 100 000	-22,851 75
062	1 252 23	1 704 85		28MAR02	03APR02	1 000000	26SEP01	TO 26SEP01
				-452 62		00	100 000	-452 62

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY GN/LS	LOCAL SECURITY GN/LS	BASE CURR GN/LS	SHS/PAR	NET FUNDS RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY GN/LS	BASE SECURITY GN/LS	BASE CURR GN/LS	NET BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
063	67 844 30	92 062 15		28MAR02	03APR02	1 000000	26SEP01	TO 02OCT01
				-24 207 85		00	5 400 000	24,207 85
060	65,210 54	83 537 87		01APR02	04APR02	1 000000	02OCT01	TO 02OCT01
				-20 327 33		00	4 900 000	-20 327 33
063	5 199 84	6,819 42		01APR02	04APR02	1 000000	02OCT01	TO 02OCT01
				1 619 58		00	400 000	-1,619 58
48203R104	TOTAL							
	625,171 12	557 487 44		67 683 68		00		67 683 68
482400100	KIA TENLOR CORP	COM		26MAR02	01APR02	1 000000	31JUL00	TO 31JUL00
821	301,213 78	151 310 20		169 903 58		00	4 700 000	169 903 58
487836108	KELLOGG CO	COM		07AUG01	10AUG01	1 000000	31JUL00	TO 31JUL00
551	5 997 97	6,120 10		-122 13		00	200 000	122 13
563	2 979 46	3 060 05		08AUG01	13AUG01	1 000000	31JUL00	TO 31JUL00
				80 59		00	100 000	-80 59
564	20 824 30	21 420 36		08AUG01	13AUG01	1 000000	31JUL00	TO 31JUL00
				-596 06		00	700 000	-596 06
582	50,119 79	30 600 52		09AUG01	14AUG01	1 000000	31JUL00	TO 31JUL00
				480 73		00	1 000 000	480 73
594	25 836 48	24 480 41		10AUG01	15AUG01	1 000000	31JUL00	TO 31JUL00
				-643 93		00	800 000	643 93
603	3 004 66	3 060 05		13AUG01	16AUG01	1 000000	31JUL00	TO 31JUL00
				-55 39		00	100 000	-55 39

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	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									
607	3,003 22	3,060 05		14AUG01	17AUG01	1 000000	31JUL00	TO 31JUL00	
						00	100 000		-56 83
618	3,019 46	3,060 05		15AUG01	20AUG01	1 000000	31JUL00	TO 31JUL00	
						00	100 000		-40 59
685	3,339 88	3,060 05		23AUG01	28AUG01	1 000000	31JUL00	TO 31JUL00	
						00	100 000		279 83
687	48,804 91	45,900 77		23AUG01	28AUG01	1 000000	31JUL00	TO 31JUL00	
						00	1,500 000		2,904 14
693	12,995 84	12,240 21		24AUG01	29AUG01	1 000000	31JUL00	TO 31JUL00	
						00	400 000		755 63
694	93,913 65	88,741 50		24AUG01	29AUG01	1 000000	31JUL00	TO 31JUL00	
						00	2,900 000		5,172 15
703	16,366 15	15,300 26		27AUG01	30AUG01	1 000000	31JUL00	TO 31JUL00	
						00	500 000		1,065 89
728	6,398 12	6,120 10		29AUG01	04SEP01	1 000000	31JUL00	TO 31JUL00	
						00	200 000		278 02
737	9,759 57	9,180 15		30AUG01	05SEP01	1 000000	31JUL00	TO 31JUL00	
						00	300 000		579 42
068	57,854 02	55,080 93		17SEP01	20SEP01	1 000000	31JUL00	TO 31JUL00	
						00	1,800 000		2,773 09
085	70,779 99	67,321 13		18SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
						00	2,200 000		3,458 86

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	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									
087	57,910 90	55,080 93		18SEP01	21SEP01	1 000000	31JUL00	TO 31JUL00	
						00	1 800 000		2,829 97
110	3,201 76	3,060 05		19SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
						00	100 000		141 71
113	15,882 21	15,300 26		19SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
						00	500 000		581 95
114	22,235 10	21,420 36		19SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
						00	700 000		814 74
117	12,807 05	12,240 21		19SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
						00	400 000		566 84
134	18,429 52	18,360 31		20SEP01	25SEP01	1 000000	31JUL00	TO 31JUL00	
						00	600 000		69 21
153	47,210 58	48,960 82		21SEP01	26SEP01	1 000000	31JUL00	TO 31JUL00	
						00	1,400 000		-1,750 24
157	83,461 82	88,741 50		21SEP01	26SEP01	1 000000	31JUL00	TO 31JUL00	
						00	2,900 000		-5,279 68
159	20,631 53	21,420 36		21SEP01	26SEP01	1 000000	31JUL00	TO 31JUL00	
						00	700 000		788 83
162	5,755 80	6,120 10		24SEP01	27SEP01	1 000000	31JUL00	TO 31JUL00	
						00	200 000		-364 50
174	2,899 32	3,060 05		24SEP01	27SEP01	1 000000	31JUL00	TO 31JUL00	
						00	100 000		-160 73

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SELTY CN/L BASE SELTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DIS SBS/PAR	OF ORG DIL FUND RSN	BUYS NET BASE GN/L
(CONTINUED)									
USD - US DOLLAR									
178	51 766 45	55,080 93		24SEP01	27SEP01	1 000000	31JUL00	TO 31JUL00	1,800 000
				3,314 48		00			-3,414 48
197	2 913 90	3 060 05		25SEP01	28SEP01	1 000000	31JUL00	TO 31JUL00	100 000
				-146 15		00			-146 15
198	28,293 35	30 600 52		25SEP01	28SEP01	1 000000	31JUL00	TO 31JUL00	1,000 000
				-2,307 17		00			-2,307 17
220	11 468 01	12 240 21		24SEP01	01OCT01	1 000000	31JUL00	TO 31JUL00	400 000
				-772 20		00			772 20
238	38,278 52	39,780 67		27SEP01	02OCT01	1 000000	31JUL00	TO 18MAY01	1,300 000
				-1,502 15		00			1,502 15
239	5,919 00	6 120 10		27SEP01	02OCT01	1 000000	18MAY01	TO 18MAY01	200 000
				-201 10		00			-201 10
262	20,924 40	21,420 36		28SEP01	03OCT01	1 000000	18MAY01	TO 18MAY01	700 000
				-495 96		00			-495 96
353	139,450 30	122,402 06		27FEB02	27FEB02	1 000000	18MAY01	TO 18MAY01	4,000 000
				17,048 24		00			17,048 24
374	160,887 64	140,762 37		25FEB02	28FEB02	1 000000	18MAY01	TO 23MAY01	4,600 000
				20,125 27		00			20,125 27
375	28,097 33	26 480 41		25FEB02	28FEB02	1 000000	23MAY01	TO 23MAY01	800 000
				3 616 92		00			3 616 92
398	72,456 68	64 261 08		24FEB02	01MAR02	1 000000	23MAY01	TO 23MAY01	2 100 000
				8 195 60		00			8,195 60

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SELTY CN/L BASE SELTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DIS SBS/PAR	OF ORG DIL FUND RSN	BUYS NET BASE GN/L
(CONTINUED)									
USD - US DOLLAR									
416	51 283 02	45 900 78		27FEB02	04MAR02	1 000000	23MAY01	TO 30MAY01	1 500 000
				5 382 24		00			5,382 24
487836108	TOTAL								
	1 315 161 66	1 257 681 18		57,480 48		00			57 480 48
50075N104	KRAFT FOODS INC	LL A		18SEP01	21SEP01	1 000000	12JUN01	TO 12JUN01	1,900 000
089	62,625 13	58 302 59		4 322 54		00			4,322 54
118	19 543 52	18 411 36		19SEP01	24SEP01	1 000000	12JUN01	TO 12JUN01	600 000
				1 142 18		00			1,142 18
601	124,245 77	101 262 39		11MAR02	14MAR02	1 000000	12JUN01	TO 12JUN01	5 500 000
				22 983 38		00			22,983 38
473	118,345 53	92,056 72		08MAY02	13MAY02	1 000000	12JUN01	TO 12JUN01	3,000 000
				26,288 81		00			26 288 81
50075N104	TOTAL								
	324,769 95	270 033 06		54 736 91		00			54,736 91
532716107	LIMITED BRANDS INC	COM		17SEP01	20SEP01	1 000000	31JUL00	TO 31JUL00	800 000
065	8 692 98	13 427 22		-4 734 24		00			4,734 24
177	2,984 90	5 035 21		24SEP01	27SEP01	1 000000	31JUL00	TO 31JUL00	300 000
				-2,050 31		00			2 050 31
385	141 695 30	274 584 31		03OCT01	09OCT01	1 000000	31JUL00	TO 31JUL00	13 500 000
				-84,889 01		00			84 889 01
411	77,151 12	120 844 96		04OCT01	10OCT01	1 000000	31JUL00	TO 31JUL00	7 200 000
				-44,693 84		00			44,693 84

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	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	
(CONTINUED)									
USD - US DOLLAR									
432	17,576 05	28,532 84		05OCT01	11OCT01	1 000000	31JUL00	TO 18MAY01	
						00	1,700 000		-10,956 79
445	17,806 39	28,532 84		08OCT01	11OCT01	1 000000	18MAY01	TO 18MAY01	
						00	1,700 000		-10,726 45
456	34,247 57	55,387 27		09OCT01	12OCT01	1 000000	18MAY01	TO 18MAY01	
						00	3,500 000		-21,139 70
532716107	TOTAL								
	299,154 31	478,344 65				00			-179,190 34
535678106	LINEAR TECHNOLOGY CORP	COM		05DEC01	10DEC01	1 000000	18MAY01	TO 18MAY01	
328	126,943 26	113,676 68				00	2,900 000		13,266 58
548661107	LOWES COS INC	USDD 50		28NOV01	03DEC01	1 000000	31JUL00	TO 31JUL00	
273	214,965 82	78,985 51				00	5,000 000		135,980 31
051	285,685 51	97,942 04		05FEB02	08FEB02	1 000000	31JUL00	TO 31JUL00	
						00	6,200 000		187,743 47
060	78,164 82	26,855 07		06FEB02	11FEB02	1 000000	31JUL00	TO 31JUL00	
						00	1,700 000		51,309 75
070	36,863 28	12,637 68		06FEB02	11FEB02	1 000000	31JUL00	TO 31JUL00	
						00	800 000		24,225 60
209	295,257 00	101,101 46		13FEB02	19FEB02	1 000000	31JUL00	TO 31JUL00	
						00	6,400 000		194,155 54
593	586,064 79	221,159 43		11MAR02	14MAR02	1 000000	31JUL00	TO 31JUL00	
						00	14,000 000		364,905 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	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	
(CONTINUED)									
USD - US DOLLAR									
161	123,985 30	44,231 89		16APR02	19APR02	1 000000	31JUL00	TO 31JUL00	
						00	2,800 000		79,753 41
443	79,736 60	30,014 49		08MAY02	13MAY02	1 000000	31JUL00	TO 31JUL00	
						00	1,900 000		49,722 11
548661107	TOTAL								
	1,700,723 12	612,927 57				00			1,087,795 55
624683900	DATA CRAFT ASIA	SGDD 10		02NOV01	07NOV01	1 000000	29AUG00	TO 22NOV00	
785	192,298 00	240,775 51				00	34,000 000		-48,477 51
792	85,321 38	106,344 88		05NOV01	08NOV01	1 000000	22NOV00	TO 07FEB01	
						00	15,017 000		-21,023 50
624683900	TOTAL								
	277,619 38	347,120 39				00			-69,501 01
629377102	NRC ENERGY INC	COM		22MAR02	27MAR02	1 000000	19APR01	TO 19APR01	
788	7,854 48	15,875 18				00	600 000		-8,020 70
811	12,984 70	26,458 63		25MAR02	28MAR02	1 000000	19APR01	TO 19APR01	
						00	1,000 000		-13,473 93
824	71,970 37	161,397 67		26MAR02	01APR02	1 000000	19APR01	TO 20APR01	
						00	6,100 000		-89,427 30
027	43,824 35	97,896 94		27MAR02	02APR02	1 000000	20APR01	TO 18MAY01	
						00	3,700 000		-54,072 59
045	9,596 33	21,166 91		28MAR02	03APR02	1 000000	18MAY01	TO 18MAY01	
						00	800 000		-11,570 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 GN/LS SECY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
001	349 253 96	349 253 96		31MAY02	07JUN02	1 000000	18MAY01 TO 02OCT01 15 200 000
629577102 TOTAL							00 00 00
643491905	495,484 19	672,049 29		-176 565 10			00 176 565 10
332	HONG KONG LAND LTD	USD 0 10(SING QUOTE)		24APR02	29APR02	1 000000	31JUL00 TO 31JUL00 15 000 000
	22,059 81	21,962 09		97 72			00 97 72
353				25APR02	10APR02	1 000000	31JUL00 TO 31JUL00 19 000 000
643491905 TOTAL	33 134 28	32 098 44		1,035 84			00 1 035 84
654106105	55 194 09	54,060 53		1,133 56			00 1,133 56
785	NIKE INC	CL B		25JAN02	30JAN02	1 000000	31JUL00 TO 31JUL00 8,200 000
	479,846 95	417,382 79		62,464 16			00 62,464 16
656568102	464	NORTEL NETWORKS CORP	COM	10OCT01	15OCT01	1 000000	18MAY01 TO 18MAY01 1,200 000
	6,479 30	10,613 70		-4 134 40			00 -4 134 40
481				11OCT01	16OCT01	1 000000	18MAY01 TO 18MAY01 20,000 000
	115 461 07	183,970 76		68 509 69			00 -68 509 69
496				12OCT01	17OCT01	1 000000	18MAY01 TO 21JUN01 14 000 000
	80,225 70	123 826 47		45,600 77			00 -45,600 77
006				08NOV01	14NOV01	1 000000	21JUN01 TO 10AUG01 47,000 000
	318 639 89	415 703 15		-97,063 26			00 97 063 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 SECY GN/LS SECY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
656568102 TOTAL							00 -213 308 12
693446106	520 805 96	754 114 08		-213 308 12			00 -213 308 12
530	PMI SIERRA INC	COM		16OCT01	19OCT01	1 000000	09MAR01 TO 13MAR01 1 700 000
	29 087 04	44 626 39		-35,539 35			00 -35,539 35
539				17OCT01	22OCT01	1 000000	13MAR01 TO 13MAR01 100 000
	1 816 75	3 801 55		-1,984 80			00 -1 984 80
548				17OCT01	22OCT01	1 000000	13MAR01 TO 13MAR01 1,300 000
	22,478 07	49 420 18		-26 942 11			00 26 942 11
651				23OCT01	26OCT01	1 000000	13MAR01 TO 13MAR01 200 000
	3,404 88	7 403 10		-4 198 22			00 4 198 22
664				24OCT01	29OCT01	1 000000	13MAR01 TO 13MAR01 500 000
	8 500 96	19,007 76		-10,506 80			00 -10,506 80
681				25OCT01	30OCT01	1 000000	13MAR01 TO 13MAR01 200 000
	3 446 86	7 403 10		-4,156 24			00 -4 156 24
682				25OCT01	06NOV01	1 000000	13MAR01 TO 28MAR01 5 400 000
	59,155 30	129 252 77		70 097 47			00 -70 097 47
698				26OCT01	31OCT01	1 000000	28MAR01 TO 29MAR01 900 000
	16 530 46	34 213 97		-17 683 51			00 17 683 51
326				05DEC01	10DEC01	1 000000	29MAR01 TO 29MAR01 100 000
	2,710 90	3 801 55		1 090 65			00 -1 090 65
327				05DEC01	10DEC01	1 000000	29MAR01 TO 30MAR01 5 500 000
	90 194 90	125,451 22		-35,256 32			00 35 256 32

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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	GN/LS			NET	
(CONTINUED)									
USD - US DOLLAR									
347				06DEC01	11DEC01	1 000000	30MAR01	TO 06JUL01	
	96,885 20	129,252 77			-32,367 57	00	3,400 000		-32,367 57
69344F106 TOTAL									
	334,211 32	574,034 36			-239,823 04	00			-239,823 04
69344M101	PMI GROUP INC	COM		12APR02	17APR02	1 000000	31JUL00	TO 31JUL00	
151	165,750 00	106,579 18			59,170 82	00	2,000 000		59,170 82
152	8,283 75	5,328 94		15APR02	18APR02	1 000000	31JUL00	TO 31JUL00	
					2,954 79	00	100 000		2,954 79
157	32,851 01	21,315 84		15APR02	18APR02	1 000000	31JUL00	TO 31JUL00	
					11,535 17	00	400 000		11,535 17
174	89,301 34	58,618 55		16APR02	19APR02	1 000000	31JUL00	TO 31JUL00	
					30,682 81	00	1,100 000		30,682 81
194	180,140 91	117,237 09		17APR02	22APR02	1 000000	31JUL00	TO 31JUL00	
					62,903 82	00	2,200 000		62,903 82
475	242,398 47	154,539 81		08MAY02	13MAY02	1 000000	31JUL00	TO 31JUL00	
					87,858 66	00	2,900 000		87,858 66
69344M101 TOTAL									
	718,725 50	463,619 43			255,104 07	00			255,104 07
712713106	PEOPLESFT INC	COM		06JUL01	11JUL01	1 000000	31JUL00	TO 31JUL00	
257	280,887 75	147,310 21			133,577 54	00	6,800 000		133,577 54
270	63,069 14	32,494 90		09JUL01	12JUL01	1 000000	31JUL00	TO 31JUL00	
					30,574 24	00	1,500 000		30,574 24

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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	GN/LS			NET	
(CONTINUED)									
USD - US DOLLAR									
348				06DEC01	11DEC01	1 000000	02OCT01	TO 02OCT01	
	213,057 17	104,000 00			109,057 17	00	5,200 000		109,057 17
372	48 100 03	24,000 00		07DEC01	12DEC01	1 000000	02OCT01	TO 02OCT01	
					24 100 03	00	1,200 000		24,100 03
417	148,241 10	74,000 00		11DEC01	14DEC01	1 000000	02OCT01	TO 02OCT01	
					74,241 10	00	3,700 000		74,241 10
418	31,994 93	16,000 00		11DEC01	14DEC01	1 000000	02OCT01	TO 02OCT01	
					15,994 93	00	800 000		15,994 93
439	27,999 06	14,000 00		12DEC01	17DEC01	1 000000	02OCT01	TO 02OCT01	
					13,999 06	00	700 000		13,999 06
459	48 269 59	24,000 00		13DEC01	18DEC01	1 000000	02OCT01	TO 02OCT01	
					24,269 59	00	1,200 000		24,269 59
483	100,064 68	52,000 00		14DEC01	19DEC01	1 000000	02OCT01	TO 02OCT01	
					48,064 68	00	2,600 000		48,064 68
495	102,390 56	52,000 00		17DEC01	20DEC01	1 000000	02OCT01	TO 02OCT01	
					50,390 56	00	2,600 000		50,390 56
712713106 TOTAL									
	1,064,074 01	539,805 11			524,268 90	00			524,268 90
713448108	PEPSICO INC	COM		25SEP01	28SEP01	1 000000	17OCT00	TO 17OCT00	
194	212,852 34	208,749 52			4,082 82	00	4,500 000		4,082 82
749121109	QWEST COMMUNICATIONS INTL INC	COM		26NOV01	29NOV01	1 000000	02OCT01	TO 02OCT01	
234	265,391 03	319,260 00			-53,868 97	00	20,400 000		-53,868 97

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECURITY CN/LS	STL DT CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF DRIC DIL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
755111507	RAYTHEON CO	COM NEW		19SEP01	24SEP01	1 000000	15MAY01	10	15MAY01
111	129,285 68	109 154 80		20,130 88		00	4 000 000		20,130 88
236	3,494 88	2 728 87		27SEP01	02OCT01	1 000000	15MAY01	10	15MAY01
				766 01		00	100 000		766 01
267	20,974 81	16 373 22		28SEP01	03OCT01	1 000000	15MAY01	10	15MAY01
				4 601 59		00	600 000		4 601 59
331	34,951 93	27,288 70		02OCT01	05OCT01	1 000000	15MAY01	10	15MAY01
				7 663 23		00	1,000 000		7,663 23
384	171,977 88	133,714 62		03OCT01	09OCT01	1 000000	15MAY01	10	15MAY01
				38,263 26		00	4 900 000		38,263 26
410	70 853 63	54,577 40		04OCT01	10OCT01	1 000000	15MAY01	10	15MAY01
				16,276 73		00	2 000 000		16 276 23
431	10,677 90	8,186 61		05OCT01	11OCT01	1 000000	15MAY01	10	15MAY01
				2 491 29		00	300 000		2 491 29
443	203,870 71	152 816 71		08OCT01	11OCT01	1 000000	15MAY01	10	15MAY01
				51 054 00		00	5 600 000		51 054 00
455	111 543 57	84 594 97		09OCT01	12OCT01	1 000000	15MAY01	10	15MAY01
				26,948 60		00	3 100 000		26,948 60
546	34 948 83	27,288 70		17OCT01	22OCT01	1 000000	15MAY01	10	15MAY01
				7,660 13		00	1 000 000		7,660 13
598	58 168 72	30 017 57		19OCT01	24OCT01	1 000000	15MAY01	10	15MAY01
				8 151 15		00	1 100 000		8 151 15

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECURITY CN/LS	STL DT CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF DRIC DIL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
799	55 786 18	46,390 79		06NOV01	09NOV01	1 000000	15MAY01	10	15MAY01
				9 395 39		00	1,700 000		9,395 39
794	227,048 73	177 376 54		28JAN02	31JAN02	1 000000	15MAY01	10	15MAY01
				49 672 19		00	6,500 000		49,672 19
318	421,588 54	305 633 43		20FEB02	25FEB02	1 000000	15MAY01	10	15MAY01
				115,955 11		00	11,200 000		115,955 11
755111507 TOTAL	1,535,171 99	1,176 142 93		359 029 04		00			359,029 04
775109200	ROGERS COMMUNICATIONS INC	CL B		02JUL01	06JUL01	1 000000	31JUL00	10	31JUL00
217	30,492 18	22 659 80		7 832 38		00	2,000 000		7,832 38
227	115,559 25	84,974 25		03JUL01	09JUL01	1 000000	31JUL00	10	31JUL00
				30 585 00		00	7,500 000		30 585 00
250	230 861 04	165,416 54		05JUL01	10JUL01	1 000000	31JUL00	10	31JUL00
				65 444 50		00	14 600 000		65,444 50
775109200 TOTAL	576,912 47	275 050 59		103 861 88		00			103 861 88
78442P106	SLM CORP	COM		15FEB02	21FEB02	1 000000	31JUL00	10	31JUL00
258	9,252 18	4,300 43		4 951 75		00	100 000		4 951 75
259	46,247 10	21,502 13		15FEB02	21FEB02	1 000000	31JUL00	10	31JUL00
				24 744 97		00	500 000		24,744 97
286	64 524 05	30 102 98		19FEB02	22FEB02	1 000000	31JUL00	10	31JUL00
				34,421 07		00	700 000		34,421 07

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	SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
315	110,544 10	51,605 12		20FEB02	25FEB02	1 000000	31JUL00 TO 31JUL00		
						00	1,200 000	58,738 98	
331	18,397 56	8,600 85		21FEB02	26FEB02	1 000000	31JUL00 TO 31JUL00		
						00	200 000	9,796 71	
372	128,987 62	60,205 97		25FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00		
						00	1,400 000	68 781 65	
395	102,576 32	47,304 69		26FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00		
						00	1,100 000	55,271 63	
397	18,730 99	8,600 85		26FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00		
						00	200 000	10,130 14	
414	27,887 04	12,901 28		27FEB02	04MAR02	1 000000	31JUL00 TO 31JUL00		
						00	300 000	14,985 76	
78442P106	TOTAL								
	526,946 96	245,124 30				00		281,822 66	
852061100	SPRINT CORP	COM		02AUG01	07AUG01	1 000000	30MAY01 TO 30MAY01		
474	171,714 86	134,900 00				00	7,100 000	36,814 86	
529	94,216 90	77,900 00		06AUG01	09AUG01	1 000000	30MAY01 TO 30MAY01		
						00	4,100 000	16,316 90	
566	43,708 22	36,100 00		08AUG01	15AUG01	1 000000	30MAY01 TO 30MAY01		
						00	1,900 000	7,608 22	
608	59,847 40	49,400 00		14AUG01	17AUG01	1 000000	30MAY01 TO 30MAY01		
						00	2,600 000	10,447 40	

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	SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
852061100	TOTAL								
	369,487 38	298,300 00				00		71,187 38	
880770102	TERADYNE INC	COM		04MAR02	07MAR02	1 000000	31JUL00 TO 31JUL00		
471	142,575 86	116,950 42				00	3,600 000	25 625 44	
477	15,671 76	12,994 49		05MAR02	08MAR02	1 000000	31JUL00 TO 31JUL00		
						00	400 000	2,677 27	
489	97,890 03	81,215 57		05MAR02	08MAR02	1 000000	31JUL00 TO 31JUL00		
						00	2,500 000	16,674 46	
507	11,693 82	9,745 87		06MAR02	11MAR02	1 000000	31JUL00 TO 31JUL00		
						00	300 000	1,947 95	
523	50,864 59	42,232 10		07MAR02	12MAR02	1 000000	31JUL00 TO 31JUL00		
						00	1,300 000	8,632 49	
550	35,329 32	29,237 61		08MAR02	13MAR02	1 000000	31JUL00 TO 31JUL00		
						00	900 000	6,091 71	
041	94,472 66	77,966 95		28MAR02	03APR02	1 000000	31JUL00 TO 31JUL00		
						00	2,400 000	16,505 71	
059	74,277 50	61,723 83		01APR02	04APR02	1 000000	03AUG00 TO 22SEP00		
						00	1,900 000	12,553 67	
180	125,970 92	103,955 93		16APR02	19APR02	1 000000	22SEP00 TO 04OCT00		
						00	3,200 000	22,014 99	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRIN IPAL NET	LOCAL COST	LOCAL	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)							
USD - US DOLLAR							
880770102	TOTAL	448,746.46	536,022.77	112,723.69		00	112,723.69
882508104	TEXAS INSTRS INC	COM		04FEB02	07FEB02	1.000000	31 JUL00 TO 31 JUL00
026	41,931.46	76,240.14	-34,308.68			00	1,400.000 -54,308.68
028	53,911.88	98,073.04	44,111.16			00	1,800.000 TO 31 JUL00 -66,111.16
029	3,032.53	5,445.72	-2,413.19			00	100.000 TO 31 JUL00 -2,413.19
035	2,977.95	5,445.72	-2,472.77			00	100.000 TO 31 JUL00 2,472.77
036	8,918.86	16,337.17	-7,418.31			00	300.000 TO 31 JUL00 -7,418.31
046	44,691.67	81,685.87	-36,994.20			00	1,500.000 TO 31 JUL00 -36,994.20
049	8,946.91	16,337.17	7,390.26			00	300.000 TO 31 JUL00 -7,390.26
052	17,893.83	32,674.35	14,780.52			00	600.000 TO 31 JUL00 14,780.52
055	77,465.57	141,588.85	-64,123.28			00	2,600.000 TO 18MAY01 -64,123.28
072	14,868.02	27,228.62	-12,360.60			00	500.000 TO 18MAY01 -12,360.60

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRIN IPAL NET	LOCAL COST	LOCAL	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)							
USD - US DOLLAR							
073	20,815.23	38,120.07	-17,304.84			00	700.000 TO 18MAY01 -17,304.84
080	23,573.72	43,565.80	-19,992.08			00	800.000 TO 18MAY01 -19,992.08
104	20,619.03	38,120.07	-17,501.04			00	700.000 TO 18MAY01 -17,501.04
105	17,989.28	32,674.35	-14,685.07			00	600.000 TO 18MAY01 -14,685.07
106	20,987.50	38,120.07	-17,132.57			00	700.000 TO 18MAY01 -17,132.57
126	2,981.70	5,445.73	-2,464.03			00	100.000 TO 18MAY01 2,464.03
127	20,845.68	38,120.08	-17,274.40			00	700.000 TO 18MAY01 -17,274.40
128	20,769.38	38,120.07	-17,350.69			00	700.000 TO 18MAY01 17,350.69
882508104	TOTAL	423,215.20	773,292.89	-350,077.69		00	-350,077.69
902124106	TYCO INFL LTD	NEW COM		07JUN02	12JUN02	1.000000	31 JUL00 TO 21MAY01
015	110,790.86	356,619.57	-245,828.71			00	10,700.000 245,828.71
057	130,631.66	399,947.19	-269,315.55			00	12,000.000 TO 02AUG01 -269,315.55

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 BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
085	28,662 60	89,988 12		12JUN02	17JUN02	1 000000	02AUG01 TO 02AUG01
						00	2,700 000 -41,325 52
089	230,995 41	773,231 23		12JUN02	17JUN02	1 000000	02AUG01 TO 05FEB02
						00	23,200 000 -542,235 82
902124106 TOTAL	501,080 51	1,619,786 11				00	-1,118,705 60
902984103 USA INTERACTIVE		COM		07SEP01	12SEP01	1 000000	27OCT00 TO 27OCT00
799	9,355 68	8 502 99				00	400 000 852 69
805	34,969 53	31,886 22		07SEP01	12SEP01	1 000000	27OCT00 TO 27OCT00
						00	1,500 000 3,083 31
008	23,199 22	21,257 48		10SEP01	13SEP01	1 000000	27OCT00 TO 30OCT00
						00	1,000 000 1,941 74
289	37,838 66	27,634 73		19FEB02	22FEB02	1 000000	30OCT00 TO 30OCT00
						00	1,300 000 10,203 93
312	57,213 34	42,514 97		20FEB02	25FEB02	1 000000	30OCT00 TO 30OCT00
						00	2,000 000 14,698 37
316	5,800 05	4,251 50		20FEB02	25FEB02	1 000000	30OCT00 TO 30OCT00
						00	200 000 1,548 55
317	11,599 82	8,502 99		20FEB02	25FEB02	1 000000	30OCT00 TO 01NOV00
						00	400 000 3,096 83
327	5,704 23	4,251 50		21FEB02	26FEB02	1 000000	01NOV00 TO 01NOV00
						00	200 000 1,452 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	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 BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
332	39,859 22	29,760 48		21FEB02	26FEB02	1 000000	01NOV00 TO 03NOV00
						00	1,400 000 10,098 74
351	8,426 87	6,377 24		22FEB02	27FEB02	1 000000	03NOV00 TO 03NOV00
						00	500 000 2,049 63
371	49,244 52	36 137 72		25FEB02	28FEB02	1 000000	03NOV00 TO 06NOV00
						00	1,700 000 13,106 80
392	2,995 66	2,125 75		26FEB02	01MAR02	1 000000	06NOV00 TO 06NOV00
						00	100 000 869 91
419	6,024 60	4,251 50		27FEB02	04MAR02	1 000000	06NOV00 TO 06NOV00
						00	200 000 1,773 10
437	3,002 35	2 125 75		28FEB02	05MAR02	1 000000	06NOV00 TO 06NOV00
						00	100 000 876 60
444	2,991 07	2 125 75		01MAR02	06MAR02	1 000000	06NOV00 TO 06NOV00
						00	100 000 865 32
902984103 TOTAL	298,224 82	231,706 57				00	66 518 25
918204108 Y F CORP		COM		03MAY02	08MAY02	1 000000	31JUL00 TO 31JUL00
431	4,501 94	3,105 96				00	100 000 1,395 98
440	8,964 58	6,211 92		06MAY02	09MAY02	1 000000	31JUL00 TO 31JUL00
						00	200 000 2,752 66
446	4,465 86	3,105 96		07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00
						00	100 000 1,359 90

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY CN/LS	STL DT CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUYS DFL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
457	27,055 96	18,635 77		07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00	600 000	8,418 19
466	18,042 13	12,423 84		08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00	400 000	5,618 29
468	13,660 98	9 517 88		08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00	300 000	4,343 10
485	4,482 48	3,105 96		09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00	100 000	1,376 52
515	17 710 94	12,423 84		10MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00	400 000	5,287 10
531	17,642 66	12,423 84		13MAY02	16MAY02	1 000000	31JUL00 TO 31JUL00	400 000	5,218 82
542	30,930 94	21,741 73		14MAY02	17MAY02	1 000000	31JUL00 TO 31JUL00	700 000	9,189 21
560	26 638 77	18,635 77		15MAY02	20MAY02	1 000000	31JUL00 TO 31JUL00	600 000	8,003 00
582	8,869 57	6 211 92		16MAY02	21MAY02	1 000000	31JUL00 TO 31JUL00	200 000	2,657 65
603	4,435 04	3,105 96		17MAY02	22MAY02	1 000000	31JUL00 TO 31JUL00	100 000	1,329 08
615	17,685 78	12 423 84		20MAY02	23MAY02	1 000000	31JUL00 TO 31JUL00	400 000	5,261 94

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY CN/LS	STL DT CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUYS DFL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
625	30,869 55	21,741 73		21MAY02	24MAY02	1 000000	31JUL00 TO 31JUL00	700 000	9 127 82
639	4 299 84	3,105 96		22MAY02	28MAY02	1 000000	31JUL00 TO 31JUL00	100 000	1,193 88
652	8,618 14	6,211 92		23MAY02	29MAY02	1 000000	31JUL00 TO 31JUL00	200 000	2,406 22
669	8,703 81	6,211 92		24MAY02	30MAY02	1 000000	31JUL00 TO 31JUL00	200 000	2,491 89
014	8,397 00	6 211 92		07JUN02	12JUN02	1 000000	31JUL00 TO 31JUL00	200 000	2,185 08
038	12 577 69	9,317 88		10JUN02	13JUN02	1 000000	31JUL00 TO 31JUL00	300 000	3 259 81
048	4 183 87	3 105 96		11JUN02	14JUN02	1 000000	31JUL00 TO 31JUL00	100 000	1 077 91
060	16,589 34	12,423 84		11JUN02	14JUN02	1 000000	31JUL00 TO 31JUL00	400 000	4 165 49
081	12 384 19	9 317 88		12JUN02	17JUN02	1 000000	31JUL00 TO 31JUL00	300 000	3,066 31
128	4 021 54	3,105 96		14JUN02	19JUN02	1 000000	31JUL00 TO 31JUL00	100 000	915 58
138	24,281 68	18 635 77		17JUN02	20JUN02	1 000000	31JUL00 TO 31JUL00	600 000	5 645 91

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG BUYS	
	LOT	LOCAL BASE	PRINCIPAL NET					LOCAL COST BASE	LOCAL SECTY		GN/LS	BASE
(CONTINUED)												
USD - US DOLLAR												
140		4 083 87		3,105 96		18JUN02	21JUN02	1 000000		31JUL00	TO 31JUL00	
							977 91	00		100 000		977 91
150		12,241 14		9,317 88		18JUN02	21JUN02	1 000000		31JUL00	TO 31JUL00	
							2,943 26	00		300 000		2,943 26
163		4,073 71		3,105 96		19JUN02	24JUN02	1 000000		31JUL00	TO 31JUL00	
							967 75	00		100 000		967 75
164		4,027 87		3,105 96		20JUN02	25JUN02	1 000000		31JUL00	TO 31JUL00	
							921 91	00		100 000		921 91
176		12,069 65		9,317 88		20JUN02	25JUN02	1 000000		31JUL00	TO 31JUL00	
							2,751 77	00		300 000		2,751 77
179		4,025 34		3,105 96		20JUN02	25JUN02	1 000000		31JUL00	TO 31JUL00	
							919 38	00		100 000		919 38
205		11,781 33		9,317 88		21JUN02	26JUN02	1 000000		31JUL00	TO 31JUL00	
							2,463 45	00		300 000		2,463 45
216		11,700 13		9,317 88		24JUN02	27JUN02	1 000000		31JUL00	TO 31JUL00	
							2,462 25	00		300 000		2,462 25
224		3,948 95		3,105 96		24JUN02	27JUN02	1 000000		31JUL00	TO 31JUL00	
							842 99	00		100 000		842 99
233		15,742 32		12,423 85		25JUN02	28JUN02	1 000000		31JUL00	TO 31JUL00	
							3 318 47	00		400 000		3,318 47
259		7,790 48		6,211 92		26JUN02	01JUL02	1 000000		31JUL00	TO 31JUL00	
							1,578 56	00		200 000		1,578 56

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG BUYS	
	LOT	LOCAL BASE	PRINCIPAL NET					LOCAL COST BASE	LOCAL SECTY		GN/LS	BASE
(CONTINUED)												
USD - US DOLLAR												
273		11,696 58		9,317 89		27JUN02	02JUL02	1 000000		31JUL00	TO 31JUL00	
							2,378 69	00		300 000		2,378 69
296		27,511 62		21,741 73		28JUN02	03JUL02	1 000000		31JUL00	TO 31JUL00	
							5,769 89	00		700 000		5,769 89
918204108	TOTAL											
		470,805 27		344,761 65			126,043 62	00				126,043 62
947074100	WEATHERFORD INTL INC NEW			COM		27JUN02	27JUN02	1 000000		24APR01	TO 02OCT01	
268		623,761 00		578,039 16			45 721 84	00		13,700 000		45,721 84
949746101	WELLS FARGO + CO NEW			COM		21JUN02	26JUN02	1 000000		21MAY01	TO 21MAY01	
190		51,463 44		44,974 30			6,489 14	00		1,000 000		6,489 14
195		10,220 69		8,994 86		21JUN02	26JUN02	1 000000		21MAY01	TO 21MAY01	
							1,225 83	00		200 000		1,225 83
196		56,146 48		49,471 73		21JUN02	26JUN02	1 000000		21MAY01	TO 21MAY01	
							6,674 75	00		1,100 000		6,674 75
215		170 989 00		152,912 62		24JUN02	27JUN02	1 000000		21MAY01	TO 21MAY01	
							18,076 38	00		3,400 000		18,076 38
219		20 224 15		17,989 72		24JUN02	27JUN02	1 000000		21MAY01	TO 21MAY01	
							2 234 43	00		400 000		2,234 43
226		15,086 54		13,492 29		25JUN02	28JUN02	1 000000		21MAY01	TO 21MAY01	
							1 594 25	00		300 000		1,594 25
235		65,885 78		58,466 59		25JUN02	28JUN02	1 000000		21MAY01	TO 21MAY01	
							7,419 19	00		1,300 000		7,419 19

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	TRD DT	STL DT	LOCAL COST	LOCAL SETT GNL/S	BASE COST	BASE SETT GNL/S	TRD DT	STL DT	SELL RATE	TRD DT	STL DT	LOCAL COST	LOCAL SETT GNL/S	BASE COST	BASE SETT GNL/S
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256		5 075 50		00	25 JUN02	25 JUN02	578 07		00		25 JUN02	25 JUN02	100 000	21MAY01	21MAY01	100 000		00	
258		15 083 56		00	26 JUN02	01 JUL02	1 591 25		00		26 JUN02	01 JUL02	300 000	21MAY01	21MAY01	300 000		00	
269		157 779 66		00	26 JUN02	01 JUL02	13 856 69		00		26 JUN02	01 JUL02	3 200 000	21MAY01	21MAY01	3 200 000		00	
275		69 698 26		00	27 JUN02	02 JUL02	6 539 22		00		27 JUN02	02 JUL02	1,400 000	21MAY01	22MAY01	1,400 000		00	
306		15 029 26		00	28 JUN02	03 JUL02	1 536 95		00		28 JUN02	03 JUL02	500 000	22MAY01	22MAY01	500 000		00	
305		75,211 18		00	28 JUN02	03 JUL02	7,799 73		00		28 JUN02	03 JUL02	1 500 000	22MAY01	22MAY01	1 500 000		00	

983898100	XTEL ENERGY INC	727,688 22		00	17 JUN02	18 JUN02	75 560 88		00		17 JUN02	18 JUN02	1 000 000	31MAY02	31MAY02	75 560 88		00	
107		14 199 07		00	17 JUN02	18 JUN02	-22 845 02		00		17 JUN02	18 JUN02	700 000	31MAY02	31MAY02	22 845 02		00	
108		66 488 29		00	17 JUN02	18 JUN02	-104,866 96		00		17 JUN02	18 JUN02	3 200 000	31MAY02	31MAY02	-104,866 96		00	
129		20,066 79		00	19 JUN02	19 JUN02	-32,852 48		00		19 JUN02	19 JUN02	1,000 000	31MAY02	31MAY02	32 852 48		00	
157		18,099 71		00	17 JUN02	20 JUN02	-29,525 83		00		17 JUN02	20 JUN02	900 000	31MAY02	31MAY02	29 525 83		00	

983919100	XTEL INC	152 952 17		00	18 JUN02	21 JUN02	-26 233 50		00		18 JUN02	21 JUN02	1 000 000	31MAY02	31MAY02	26 233 50		00	
166		16 100 31		00	18 JUN02	21 JUN02	-26 233 50		00		18 JUN02	21 JUN02	1 000 000	31MAY02	31MAY02	26 233 50		00	

983919101	XELIX INC	12 623 56		00	12 DEC01	12 DEC01	2,122 60		00		12 DEC01	12 DEC01	300 000	02AUG01	02AUG01	2 122 60		00	
401		38 001 86		00	13 DEC01	13 DEC01	6 499 05		00		13 DEC01	13 DEC01	900 000	02AUG01	02AUG01	6 499 05		00	
419		21 190 39		00	11 DEC01	11 DEC01	3,688 83		00		11 DEC01	11 DEC01	500 000	02AUG01	02AUG01	3 688 83		00	
556		35 047 62		00	26 DEC01	31 DEC01	3 546 81		00		26 DEC01	31 DEC01	900 000	02AUG01	02AUG01	3 546 81		00	
588		4 152 43		00	03 JAN02	03 JAN02	652 12		00		03 JAN02	03 JAN02	100 000	02AUG01	02AUG01	652 12		00	
592		17 160 98		00	03 JAN02	03 JAN02	3 159 73		00		03 JAN02	03 JAN02	400 000	02AUG01	02AUG01	3 159 73		00	

984121103	XEROX CORP	128 176 82		00	16MAY01	21MAY01	19 667 16		00		16MAY01	21MAY01	1 000 000	31JUL00	31JUL00	19 667 16		00	
131		162 106 22		00	16MAY01	21MAY01	859 351 36		00		16MAY01	21MAY01	22,000 000	31JUL00	31JUL00	-859 351 36		00	

USD - US DOLLAR

(CONTINUED)

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	TRD DT	STL DT	LOCAL COST	LOCAL SETT GNL/S	BASE COST	BASE SETT GNL/S	TRD DT	STL DT	SELL RATE	TRD DT	STL DT	LOCAL COST	LOCAL SETT GNL/S	BASE COST	BASE SETT GNL/S
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983919101	XELIX INC	12 623 56		00	12 DEC01	12 DEC01	2,122 60		00		12 DEC01	12 DEC01	300 000	02AUG01	02AUG01	2 122 60		00	
401		38 001 86		00	13 DEC01	13 DEC01	6 499 05		00		13 DEC01	13 DEC01	900 000	02AUG01	02AUG01	6 499 05		00	
419		21 190 39		00	11 DEC01	11 DEC01	3,688 83		00		11 DEC01	11 DEC01	500 000	02AUG01	02AUG01	3 688 83		00	
556		35 047 62		00	26 DEC01	31 DEC01	3 546 81		00		26 DEC01	31 DEC01	900 000	02AUG01	02AUG01	3 546 81		00	
588		4 152 43		00	03 JAN02	03 JAN02	652 12		00		03 JAN02	03 JAN02	100 000	02AUG01	02AUG01	652 12		00	
592		17 160 98		00	03 JAN02	03 JAN02	3 159 73		00		03 JAN02	03 JAN02	400 000	02AUG01	02AUG01	3 159 73		00	

984121103	XEROX CORP	128 176 82		00	16MAY01	21MAY01	19 667 16		00		16MAY01	21MAY01	1 000 000	31JUL00	31JUL00	19 667 16		00	
131		162 106 22		00	16MAY01	21MAY01	859 351 36		00		16MAY01	21MAY01	22,000 000	31JUL00	31JUL00	-859 351 36		00	

USD - US DOLLAR

(CONTINUED)

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS				
(CONTINUED)								
USD - US DOLLAR								
USD TOTAL								
	37,856,743 83	36,709,368 98		1,147,374 85		00		1,147,374 85
COMMON STOCK UNIT								
AUD - AUSTRALIAN DOLLAR								
639822907	SINGAPORE TELECOM	SGDD 15 (CHESS UNIT	24AUG01	06SEP01	1 883417	24AUG01	TO 24AUG01	
013	261,900 00	261,900 00		00		000		
ADJC-	139,055 77	137,165 85		00	1,889 92			1,889 92
369	242,191 85	462,433 22	29OCT01	31OCT01	1 977680	24AUG01	TO 24AUG01	
	122,462 55	242,191 85	-220,241 37			93,120 000		-119 729 30
			-111,363 45		-8,365 85			
639822907	TOTAL							
	504,091 85	724,333 22	-220,241 37		-6,475 93			-117,839 38
	261,518 32	379,357 70	-111,363 45					
AUD TOTAL								
	504,091 85	724,333 22	-220,241 37		-6,475 93			-117,839 38
	261,518 32	379,357 70	-111,363 45					
CHF - SWISS FRANC								
473821007	RICHEMONT(CIE FIN)	A CHF100(BR)EQUITY U	12NOV01	15NOV01	1 557213	31JUL00	TO 26OCT01	
057	1,742,092 20	1,742,092 20		00		57,600 000		
	1,118,724 09	1,118,724 09		00	00			00
715111902	RICHEMONT (CIE FIN)	A CHF1 (BR) EQUITY U	14NOV01	19NOV01	1 664200	12NOV01	TO 12NOV01	
085	20,160 27	17,420 92	2,739 35		-719 20	576 000		926 85
	12,114 09	11,187 24	1,646 05					
175	138,449 85	121,220 58	17,249 27	20NOV01	1 649100	12NOV01	TO 12NOV01	
	83,966 92	77,844 55	10,459 81	23NOV01	-4,337 44	4,008 000		6,122 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 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				
(CONTINUED)								
CHF - SWISS FRANC								
208	45,596 04	38,561 94	22NOV01	27NOV01	1 657200	12NOV01	TO 12NOV01	
	26,307 05	24,763 42	5,034 10		-1,494 08	1,275 000		1,543 63
			3,037 71					
258	39,518 30	35,507 23	26NOV01	29NOV01	1 663500	12NOV01	TO 12NOV01	
	23,756 12	22,801 77	4,011 07		-1,456 87	1,174 000		954 35
			2,411 22					
322	27,365 83	25,012 33	05DEC01	10DEC01	1 663700	12NOV01	TO 12NOV01	
	16,448 78	16,062 24	2,353 50		-1,028 08	827 000		386 54
			1,414 62					
342	41,864 38	38,289 73	06DEC01	11DEC01	1 654500	12NOV01	TO 12NOV01	
	25,303 34	24,588 62	3,574 65		-1,445 84	1,266 000		714 72
			2,160 56					
560	28,855 03	26,070 89	07DEC01	12DEC01	1 659500	12NOV01	TO 12NOV01	
	17,387 79	16,742 02	2,784 14		-1,031 93	862 000		645 77
			1,677 70					
715111902	TOTAL							
	339,829 70	302,083 62	37,746 08		-11,513 44			11,294 23
	205,284 09	193,989 86	22,807 67					
CHF TOTAL								
	2 081,921 90	2,044,175 82	37,746 08		-11,513 44			11,294 23
	1,324,008 18	1,312,713 95	22,807 67					
DEPOSITORY RECEIPTS								
USD - US DOLLAR								
088606108	BHP BILLITON LTD	SPONSORED ADR	30JUL01	30JUL01	1 000000	24OCT00	TO 24OCT00	
422						500		
	3 76	4 34	- 58		00			- 58
456621003	INFINEON TECHNOLOGIES AG	SPONSORED ADR	07NOV01	13NOV01	1 000000	31JUL00	TO 31JUL00	
824						600 000		
	10,508 04	39,357 80	-28,849 76		00			-28,849 76

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
015	16,969 86	59,036 70		08NOV01	14NOV01	1 000000	31JUL00	TO 31JUL00	
							900 000		42,066 84
036	11,029 68	39,357 80		09NOV01	15NOV01	1 000000	31JUL00	TO 31JUL00	
							600 000		-28,328 12
068	10,845 18	39,357 80		12NOV01	15NOV01	1 000000	31JUL00	TO 31JUL00	
							600 000		-28,512 62
077	14,930 72	52,477 07		13NOV01	16NOV01	1 000000	31JUL00	TO 31JUL00	
							800 000		-37,546 35
091	10,241 40	37,798 17		14NOV01	19NOV01	1 000000	31JUL00	TO 31JUL00	
							500 000		-22,556 77
115	10,152 00	32,798 17		15NOV01	20NOV01	1 000000	31JUL00	TO 31JUL00	
							500 000		-22,646 17
224	9,847 05	32,798 17		23NOV01	28NOV01	1 000000	31JUL00	TO 31JUL00	
							500 000		22,951 12
45662N103	TOTAL								
	94,523 93	327,981 68							-233,457 75
654902204	NOKIA CORP	SPONSORED ADR		28MAY02	31MAY02	1 000000	18JUN01	TO 18JUN01	
707	21,220 61	34,347 47					1,500 000		-13,126 86
708	16,976 48	27,477 97		28MAY02	31MAY02	1 000000	18JUN01	TO 18JUN01	
							1,200 000		10,501 49
703	240,032 14	451,096 75		29MAY02	03JUN02	1 000000	02AUG00	TO 09FEB01	
							19,700 000		-191,066 61

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
704	213,833 53	370,952 66		29MAY02	03JUN02	1 000000	09FEB01	TO 18JUN01	
							16,200 000		157,119 13
731	24,157 43	41,216 96		30MAY02	04JUN02	1 000000	18JUN01	TO 18SEP01	
							1,800 000		-17,059 53
732	29,525 74	50,376 29		30MAY02	04JUN02	1 000000	18SEP01	TO 18SEP01	
							2,200 000		-20,850 55
761	18,346 99	29,767 81		31MAY02	05JUN02	1 000000	18SEP01	TO 18SEP01	
							1,500 000		11,420 82
762	22,580 91	34,617 30		31MAY02	05JUN02	1 000000	18SEP01	TO 18SEP01	
							1,600 000		-14,056 39
786	78,144 64	130,520 38		31MAY02	05JUN02	1 000000	18SEP01	TO 18SEP01	
							5,700 000		52,375 74
787	64,435 06	107,622 06		31MAY02	05JUN02	1 000000	18SEP01	TO 19SEP01	
							4,700 000		43,187 00
778	19,416 71	32,057 64		03JUN02	06JUN02	1 000000	18SEP01	TO 18SEP01	
							1,400 000		12,640 93
783	19,416 71	32,057 64		03JUN02	06JUN02	1 000000	18SEP01	TO 18SEP01	
							1,400 000		-12,640 93
803	2,699 24	4,579 66		04JUN02	07JUN02	1 000000	19SEP01	TO 19SEP01	
							200 000		1,880 41
806	2,699 25	4,579 66		04JUN02	07JUN02	1 000000	19SEP01	TO 19SEP01	
							200 000		-1,880 41

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	SECY 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				NET	
(CONTINUED)									
USD - US DOLLAR									
822	8,125 61	13,738 99		05JUN02	10JUN02	1 000000	19SEP01	TO 19SEP01	
						00	600 000		-5,613 38
826	5,417 07	9,159 32		05JUN02	10JUN02	1 000000	19SEP01	TO 19SEP01	
						00	400 000		-3,742 25
844	4 050 65	6,869 49		06JUN02	11JUN02	1 000000	19SEP01	TO 19SEP01	
						00	300 000		2,818 84
261	12,334 21	20,608 48		27JUN02	02JUL02	1 000000	19SEP01	TO 19SEP01	
						00	900 000		-8,274 27
654902204	TOTAL	823,412 99	1,403,664 53			00			-580,253 54
879382208	TELEFONICA S A			20MAR02	20MAR02	1 000000	31JUL00	TO 31JUL00	
758	8 99	15 70				00	260		-6 71
555	12 62	25 67		14MAY02	15MAY02	1 000000	31JUL00	TO 31JUL00	
						00	425		-13 05
879382208	TOTAL	21 61	41 37			00			-19 76
USD TOTAL	917,962 29	1,731,693 92				00			-813,731 63
MUTUAL FUNDS									
USD - US DOLLAR									
140991951	CAPITAL GUARDIAN			31OCT01	31OCT01	1 000000	14OCT01	TO 31OCT01	
002	115,002 41	115,002 41				00	000		00
ADJG-									

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	SECY 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				NET	
(CONTINUED)									
USD - US DOLLAR									
397	2,755,000 00	3,366,422 92		01NOV01	01NOV01	1 000000	16OCT01	TO 16OCT01	
						00	761,049 724		-611,422 92
ADJG-	477,031 82	477,031 82		30NOV01	30NOV01	1 000000	16OCT01	TO 30NOV01	
						00	000		00
412	1,208,000 00	1,270,212 18		01DEC01	01DEC01	1 000000	16OCT01	TO 16OCT01	
						00	296,078 431		-62,212 18
ADJG-	240,332 74	240,332 74		31DEC01	31DEC01	1 000000	16OCT01	TO 31DEC01	
						00	000		00
186	3,000,000 80	2,837,265 21		16JAN02	16JAN02	1 000000	16OCT01	TO 16OCT01	
						00	672,645 740		162,734 79
ADJG-	429,422 49	429,422 49		31JAN02	31JAN02	1 000000	16OCT01	TO 31JAN02	
						00	000		00
309	920,000 00	827,257 38		01FEB02	01FEB02	1 000000	16OCT01	TO 16OCT01	
						00	203,991 131		92,742 62
ADJG	1,176 98	1,176 98		28FEB02	28FEB02	1 000000	16OCT01	TO 28FEB02	
						00	000		00
ADJG	43,870 35	43,870 35		31MAR02	31MAR02	1 000000	16OCT01	TO 31MAR02	
						00	000		00
ADJG-	6,186 23	6,186 23		30APR02	30APR02	1 000000	16OCT01	TO 30APR02	
						00	000		00
ADJG	361,682 35	361,682 35		30JUN02	30JUN02	1 000000	16OCT01	TO 28JUN02	
						00	000		00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	DRIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY CN/L	LOCAL SECURITY CN/L	BASE CURR GN/L	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY CN/L	BASE SECURITY CN/L	BASE CURR GN/L		NET	NET BASE CN/L
(CONTINUED)									
USD - US DOLLAR									
140991951	TOTAL								
	9,577,705.57	9,975,865.06		-418,157.69		00			-418,157.69
141997916	CAPITAL GUARDIAN EMC MKT FT FIDEX EXEMPT TRUST			31OCT01	31OCT01	1.000000	160CT01	TO 31OCT01	
ADIC-052	1,036.60	1,036.60		00		00	000		00
ADIC-396	51,786.03	51,786.03		30NOV01	30NOV01	1.000000	160CT01	TO 30NOV01	00
ADIC-541	1,261,000.00	1,153,190.61		19FEB02	19FEB02	1.000000	160CT01	TO 160CT01	107,809.39
				107,809.39			268,869.936		
ADIC-500	1,358,000.00	1,245,072.32		01APR02	01APR02	1.000000	160CT01	TO 160CT01	112,927.68
				112,927.68			287,103.594		
ADIC-066	671,000.00	623,906.72		03JUN02	03JUN02	1.000000	160CT01	TO 160CT01	47,093.28
				47,093.28			140,083.507		
141997916	TOTAL								
	5,342,818.43	3,074,988.08		267,830.35		00			267,830.35
USD TOTAL									
	17,900,523.80	13,050,851.14		150,327.54		00			150,327.54
PREFERRED STOCK									
JPY - JAPANESE YEN									
99MEZV903	IFFI INTERNAT FINANC (BERMUDA) IN PFD RESTRICTED B			11MAR02	15MAR02	128.059998	29MAY01	TO 29MAY01	
597	5,162,500.00	5,195,000.00		-2,032,500.00			5,000,000.000		-18,561.96
	24,695.46	43,257.62		-15,871.67			2,690.49		
380	17,663,000.00	17,663,000.00		15MAR02	15MAR02	129.089996	29MAY01	TO 29MAY01	
	156,827.07	167,075.23		00			17,000,000.000		10,248.21
				00			10,248.21		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	DRIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY CN/L	LOCAL SECURITY CN/L	BASE CURR GN/L	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY CN/L	BASE SECURITY CN/L	BASE CURR GN/L		NET	NET BASE GN/L
(CONTINUED)									
JPY - JAPANESE YEN									
99MEZV903	TOTAL								
	20,825,500.00	22,858,000.00		-2,032,500.00					28,810.17
	161,522.48	190,352.65		-15,871.67			12,938.70		
JPY TOTAL									
	20,825,500.00	22,858,000.00		-2,032,500.00			12,938.70		28,810.17
	161,522.48	190,352.65		-15,871.67					
PREFERRED STOCK UNIT									
JPY - JAPANESE YEN									
542176906	SANWA INTERNL FINA			02MAY02	09MAY02	128.000000	31JUL00	TO 31JUL00	
614	6,357,000.00	15,000,000.00		-8,643,000.00			15,000,000.000		-67,386.94
	49,666.06	117,051.00		67,523.66			136.50		
614	24,795,000.00	57,000,000.00		16MAY02	23MAY02	128.210000	31JUL00	TO 31JUL00	
	193,393.65	446,793.80		32,205,000.00			57,000,000.000		-251,400.15
				251,189.65			-210.70		
596	18,723,600.00	42,000,000.00		17MAY02	22MAY02	126.010000	31JUL00	TO 31JUL00	
	148,588.21	327,762.80		23,276,400.00			42,000,000.000		-179,156.59
				-186,718.67			5,566.08		
542176906	TOTAL								
	49,875,600.00	114,000,000.00		64,124,400.00					497,941.68
	591,665.92	889,587.60		503,431.56		5,489.88			
JPY TOTAL									
	49,875,600.00	114,000,000.00		64,124,400.00		5,489.88			-497,941.68
	591,665.92	889,587.60		-503,431.56					
RIGHTS									

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 RSM
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS

EUR - EURO CURRENCY

SPAIN

99NAJB902	TELEFONICA SA	BONUS RTS EXP 06MAY0		22MAR02	12APR02	1 137268	22MAR02 TO 22MAR02
153							49 000
	12 25	00		12 25			
	10 77	-10 77		10 77		00	10 77
SPAIN TOTAL							
	12 25	00		12 25		00	
	10 77	00		10 77			10 77
EUR TOTAL							
	12 25	00		12 25		00	
	10 77	00		10 77			10 77

WARRANTS

CHF - SWISS FRANC

731034906	SWISSCOM AG	PUT WTS 07MAR02		26FEB02	01MAR02	1 699100	22FEB02 TO 22FEB02
400							2,725 000
	21,103 71	00		21,103 71			
	12,420 52	-12,420 52		12,420 52		00	12,420 52
429	19,468 00	00		28FEB02	05MAR02	1 702600	22FEB02 TO 22FEB02
	11,434 28	-11,434 28		19,468 00			2,398 000
				11,434 28		00	11,434 28
491	7,745 32	00		05MAR02	08MAR02	1 697400	22FEB02 TO 22FEB02
	4,542 51	-4 562 51		7,745 32			862 000
				4,542 51		00	4,542 51
731034906 TOTAL							
	48,317 03	00		48,317 03		00	
	28,417 31	00		28,417 31			28,417 31

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 RSM
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS

(CONTINUED)

CHF - SWISS FRANC

CHF TOTAL							
	48,317 03	00		48,317 03		00	
	28,417 31	00		28,417 31			28,417 31
EQUITY TOTAL							
	79,713,169 75	81,795,726 73		-1 007,111 45		-1,075,445 53	-2,082,556 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 SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
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FIXED INCOME

NONVERTIBLE BONDS

EUR - EURO CURRENCY

INTERNATIONAL

99HVU2112	INFINEON TECH 674	CONV 4 25 152,625 00 135,927 77	06FEB2007 152,489 55 136,135 10	4 250	11JAN02 135 45 120 63	06FEB02 1 122839 327 96	10JAN02 TO 10JAN02 150 000 00 207 33
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INTERNATIONAL TOTAL

		152,625 00 135,927 77	152,489 55 136,135 10		135 45 120 63	-327 96	-207 33
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EUR TOTAL

		152,625 00 135,927 77	152,489 55 136,135 10		135 45 120 63	-327 96	-207 33
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JPY - JAPANESE YEN

679325113	SEKISUI HOUSE 001	7 SPCT FM 35,000,000 00 261,047 93	31JAN2002 40,716,542 00 416,736 93	2 500	31JAN02 -5,716,542 00 -42,636 90	31JAN02 134,074,997 35,000 000 00 -113,052 10	31JUL00 TO 31JUL00 000 00 -155,489 00
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99MCZV114	UFJ INTERNAT FINANCE ZERO 640	01AU 2,915,500 00 23,205 19	01AUG2014 5,195,000 00 40,243 24	0 530	20MAY02 2,279,500 00 -18,143 11	24MAY02 125,640,000 1,105 06	15MAR02 TO 15MAR02 5,000,000 00 -17,038 05
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684		3,125,000 00 25,060 14	5,195,000 00 40,243 24		27MAY02 -2,070,000 00 16,599 84	30MAY02 124,700,000 1,416 74	15MAR02 TO 15MAR02 5,000,000 00 15,183 10
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682		3,540,000 00 28,464 60	6,234,000 00 48,291 89		28MAY02 -2,694,000 00 -21,662 04	31MAY02 124,365,000 1,834 75	15MAR02 TO 15MAR02 6,000,000 00 -19,827 29
-----	--	---------------------------	---------------------------	--	--	------------------------------------	--

741		595,000 00 4,835 83	1,039,000 00 8,048 65		30MAY02 -444,000 00 -3,608 58	04JUN02 123,040,000 395 76	15MAR02 TO 15MAR02 1,000,000 00 -3,212 82
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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 SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
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(CONTINUED)

JPY - JAPANESE YEN

99MEZV114	TOTAL	10,175,500 00 81,565 76	17,663,000 00 136,877 02		7,487,500 00 -60,013 57	4,752 31	-55,261 26
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JPY TOTAL

		45,175,500 00 342,613 69	58,379,542 00 553,563 95		-13,204,042 00 -102,650 47	-108,299 79	-210,950 26
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USD US DOLLAR

656568AA0	MORTEL NETWORKS CORP LTD SR NT 003	109,102 50	117,000 00		08NOV01 -7,897 50	14NOV01 1 000000 00	09AUG01 TO 09AUG01 117,000 00 -7,897 50
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USD TOTAL

		109,102 50	117,000 00		-7,897 50	00	7,897 50
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FIXED INCOME TOTAL

		587,643 96	806,699 05		110,427 34	108,627 75	219,055 09
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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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
FOREIGN CASH									
SECURITY SETTLEMENTS									

AUD - AUSTRALIAN DOLLAR									

++ AUD ++	2137	24,013 93 12,565 97	24,013 93 12,284 99	05JUL01	05JUL01	1 941936 80 98	24,013 93		SS 80 98
++ AUD ++	3115	705,424 50 358,320 52	705,424 50 358,746 67	24OCT01	24OCT01	1,968698 -426 35	705,424 50		SS -426 35
++ AUD ++	3116	228,445 00 116,038 62	228,445 00 116,176 69	24OCT01	24OCT01	1 968698 -138 07	228,445 00		SS -138 07
++ AUD ++	3365	188,356 26 97,012 90	188,356 26 96,984 62	11DEC01	11DEC01	1 941559 28 28	188,356 26		SS 28 28
++ AUD ++	3512	79,691 27 41,471 33	79,691 27 41,042 25	12DEC01	12DEC01	1 921599 429 10	79,691 27		SS 429 10
++ AUD ++	4191	-190,709 53 -97,977 02	-190,709 53 -97,976 99	17JAN02	17JAN02	1 946472 - 03	-190,709 53		SS BTC - 03
++ AUD ++	4195	-41,400 29 21,062 40	-41,400 29 -21,062 42	12FEB02	12FEB02	1 965602 02	-41,400 29		SS BTC 02
++ AUD ++	4197	-62,462 95 -32,277 73	-62,462 95 -32,277 68	14FEB02	14FEB02	1 935172 - 05	-62,462 95		SS BTC - 05
++ AUD ++	4240	-112,510 25 58,837 23	-112,510 25 -58,837 18	14MAR02	14MAR02	1 912229 - 05	-112,510 25		SS BTC - 05
++ AUD ++	4265	-46,405 45 -24,397 66	-46,405 45 -24,397 64	15MAR02	15MAR02	1 902045 - 02	-46,405 45		SS BTC - 02

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									

++ AUD ++	4287	-46,813 18 -24,555 85	-46,813 18 -24,555 86	18MAR02	18MAR02	1 906396 01	-46,813 18		SS BTC 01
++ AUD ++	4323	-46,084 50 -24,127 54	-46,084 50 -24,127 55	19MAR02	19MAR02	1 910037 01	-46,084 50		SS BTC 01
++ AUD ++	4549	22,483 08 12,000 35	22,483 08 12,000 34	12APR02	12APR02	1 873536 01	22,483 08		SS 01
AUD TOTAL									

		702,027 89 353,974 06	702,027 89 354,000 22						-26 16
CAD - CANADIAN DOLLAR									

++ CAD ++	2415	180,098 80 -116,856 22	-180,098 80 -116,856 23	24AUG01	24AUG01	1 541200 01	-180,098 80		SS BTC 01
++ CAD ++	2748	140,880 00 90,203 61	140,880 00 90,121 66	05OCT01	05OCT01	1 461800 81 95	140,880 00		SS 81 95
++ CAD ++	3012	-30,338 00 19,118 98	30,338 00 -19,118 99	31OCT01	31OCT01	1 586800 01	-30,338 00		SS BTC 01
++ CAD ++	5100	71,860 48 44,964 79	71,860 48 44,964 62	15NOV01	15NOV01	1 598150 -1 83	71,860 48		SS -1 83
++ CAD ++	3119	23,843 60 14,978 08	23,843 60 14,962 11	14NOV01	14NOV01	1 591900 15 97	23,843 60		SS 15 97
++ CAD ++	3136	76,860 16 48,282 03	76,860 16 48,282 02	14NOV01	14NOV01	1 591900 01	76,860 16		SS 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET	DIL FUND RSN DIL FUND RSN BASE CN/LS	
(CONTINUED)		CAD - CANADIAN DOLLAR							
** CAD **	3155 54 461 90 34 311 40	54 461 90 34 308 64		15NOV01	15NOV01	1 586700 2 76	54 461 90	SS 2 76	
** CAD **	3156 72 826 88 45 898 33	72 826 88 45 894 63		15NOV01	15NOV01	1 586700 3 70	72 826 88	SS 3 70	
** CAD **	3157 38 752 00 24 623 02	38 752 00 24 421 05		15NOV01	15NOV01	1 586700 1 97	38 752 00	SS 1 97	
** CAD **	3171 37 466 60 23 607 70	37 466 60 23 607 78		16NOV01	16NOV01	1 587050 - 08	37 466 60	SS 08	
** CAD **	3217 151 627 00 94 695 85	151 627 00 94 709 93		21NOV01	21NOV01	1 601200 -14 08	151 627 00	SS -14 08	
** CAD **	3226 65 991 60 41 291 20	65 991 60 41 219 97		23NOV01	23NOV01	1 598200 71 23	65 991 60	SS 71 23	
** CAD **	3256 4 556 00 2 847 68	4 556 00 2 851 33		26NOV01	26NOV01	1 599900 -3 65	4 556 00	SS -3 65	
** CAD **	3264 9 103 06 5 745 24	9 103 06 5 697 07		28NOV01	28NOV01	1 584450 48 18	9 103 06	SS 48 18	
** CAD **	3265 23 097 70 14 577 76	23 097 70 14 455 50		28NOV01	28NOV01	1 584450 122 24	23 097 70	SS 122 24	
** CAD **	3296 184 765 20 117 234 80	184 765 20 117 527 62		03DEC01	03DEC01	1 576000 -290 82	184 765 20	SS -290 82	
** CAD **	4384 119 499 12 75 360 48	119 499 12 75 360 34		25MAR02	25MAR02	1 585700 14	119 499 12	SS 14	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET	DIL FUND RSN DIL FUND RSN BASE CN/LS	
(CONTINUED)		CAD - CANADIAN DOLLAR							
** CAD **	4395 159 165 36 99 971 96	159 165 36 99 973 20		26MAR02	26MAR02	1 592100 -1 24	159 165 36	SS -1 24	
** CAD **	4412 210 552 30 132 131 97	210 552 30 132 132 25		27MAR02	27MAR02	1 593500 28	210 552 30	SS - 28	
** CAD **	4427 103 866 00 65 189 23	103 866 00 65 189 19		28MAR02	28MAR02	1 593300 04	103 866 00	SS 04	
** CAD **	4431 218 737 14 134 770 55	218 737 14 134 780 49		01APR02	01APR02	1 599300 -9 94	218 737 14	SS 9 94	
** CAD **	4497 54 291 58 34 189 73	54 291 58 34 190 68		12APR02	12APR02	1 587950 - 95	54 291 58	SS 95	
** CAD **	4498 251 355 00 158 288 99	251 355 00 158 293 42		12APR02	12APR02	1 587950 -4 43	251 355 00	SS 4 43	
CAD TOTAL		1 863 101 88 1 168 991 19		00 00		20 91		20 91	
		CHF - SWISS FRANK							
** CHF **	2166 73 170 00 40 631 94	73 170 00 40 722 46		02JUL01	02JUL01	1 800800 -90 52	73 170 00	SS 90 52	
** CHF **	2298 256 138 75 149 539 51	256 138 75 149 539 26		08AUG01	08AUG01	1 712850 25	256 138 75	SS 25	
** CHF **	2565 33 032 22 20 831 42	33 032 22 19 864 40		19SEP01	19SEP01	1 585700 946 92	33 032 22	SS 946 92	

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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET BASE GN/LS	
(CONTINUED)									
CHF - SWISS FRANC									
++ CHF ++	2571	72,576 01 45,769 07	72,576 01 44,758 80	19SEP01	19SEP01	1 585700 1,010 27	72,576 01	SS	1,010 27
++ CHF ++	2593	29,054 25 18,519 20	29,054 25 18,322 67	21SEP01	21SEP01	1 586000 -3 47	29,054 25	SS	-3 47
++ CHF ++	2611	72,100 99 45,009 67	72,100 99 45,211 17	24SEP01	24SEP01	1 601900 -201 50	72,100 99	SS	-201 50
++ CHF ++	2624	25,620 60 16,111 56	25,620 60 16,031 72	25SEP01	25SEP01	1 590200 79 84	25,620 60	SS	79 84
++ CHF ++	2625	104,602 24 65,779 30	104,602 24 65,648 66	25SEP01	25SEP01	1 590200 130 64	104,602 24	SS	130 64
++ CHF ++	2646	49,960 04 31,244 55	49,960 04 31,417 46	26SEP01	26SEP01	1 599000 -172 91	49,960 04	SS	-172 91
++ CHF ++	2647	51,401 62 32,144 10	51,401 62 32,206 96	26SEP01	26SEP01	1 599000 -60 86	51,401 62	SS	-60 86
++ CHF ++	2755	63,301 16 39,308 95	63,301 16 39,129 00	08OCT01	08OCT01	1 610350 179 95	63,301 16	SS	179 95
++ CHF ++	2759	181,260 90 112,559 94	181,260 90 112,044 68	08OCT01	08OCT01	1 610350 515 26	181,260 90	SS	515 26
++ CHF ++	2772	706,778 54 456,417 75	706,778 54 456,456 98	09OCT01	09OCT01	1 619500 -39 23	706,778 54	SS	-39 23
++ CHF ++	3257	-43,596 04 -26,269 80	-43,596 04 -26,207 42	27NOV01	27NOV01	1 659550 62 38	-43,596 04	SS BTC	-62 38

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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET BASE GN/LS	
(CONTINUED)									
CHF - SWISS FRANC									
++ CHF ++	3356	-27,365 83 -16,413 26	-27,365 83 -16,490 41	10DEC01	10DEC01	1 667300 77 15	-27,365 83	SS BTC	77 15
++ CHF ++	3366	41,864 38 25,247 64	-41,864 38 -25,109 09	11DEC01	11DEC01	1 658150 -138 55	41,864 38	SS BTC	-138 55
++ CHF ++	3377	110,586 51 67,056 67	110,586 51 66,692 71	12DEC01	12DEC01	1 649150 363 96	110,586 51	SS	363 96
++ CHF ++	3379	172,273 84 104,462 21	172,273 84 103,990 19	12DEC01	12DEC01	1 649150 472 02	172,273 84	SS	472 02
++ CHF ++	3411	10,604 27 6,492 94	10,604 27 6,501 70	17DEC01	17DEC01	1 633200 -8 76	10,604 27	SS	-8 76
++ CHF ++	3425	122,402 99 74,935 25	122,402 99 74,946 72	18DEC01	18DEC01	1 633450 -11 47	122,402 99	SS	-11 47
++ CHF ++	3429	8,475 42 5,188 66	8,475 42 5,189 46	18DEC01	18DEC01	1 633450 - 80	8,475 42	SS	- 80
++ CHF ++	3436	51,429 45 31,387 17	51,429 45 31,485 17	19DEC01	19DEC01	1 638550 -98 00	51,429 45	SS	-98 00
++ CHF ++	4113	48,300 41 29,065 12	48,300 41 29,045 89	21JAN02	21JAN02	1 661800 19 23	48,300 41	SS	19 23
++ CHF ++	4114	205,248 65 123,509 84	205,248 65 123,428 14	21JAN02	21JAN02	1 661800 81 70	205,248 65	SS	81 70
++ CHF ++	4164	12,797 79 7,531 21	12,797 79 7,536 98	18FEB02	18FEB02	1 699300 -5 77	12,797 79	SS	5 77

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DIV FUND RSN	NET BASE GNLS
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(CONTINUED) CHF - SWISS FRANK

4166	CHF **	19FEB02	28.244 08	19FEB02	19FEB02	1.689200	28.244 08	99.38		28.244 08
HF TOTAL										
			2,376.534 50			2,376.534 50				3,102.35
			1,452.087 62							

EUR - EURO CURRENCY

2113	EUR **	02JUL01	13.041 98	02JUL01	02JUL01	1.182802	13.041 98			-26.88
2114	EUR **	02JUL01	44.650 55	02JUL01	02JUL01	1.182802	44.650 55			-89.29
2120	EUR **	03JUL01	67.403 82	03JUL01	03JUL01	1.179593	67.403 82			37.68
2129	EUR **	04JUL01	32.551 85	04JUL01	04JUL01	1.182662	32.551 85			-71.61
2138	EUR **	05JUL01	31.975 85	05JUL01	05JUL01	1.194458	31.975 85			-337.35
2170	EUR **	11JUL01	40.617 10	11JUL01	11JUL01	1.161103	40.617 10			1.38
2171	EUR **	11JUL01	-12.045 93	11JUL01	11JUL01	1.161103	-12.045 93			-41
2192	EUR **	16JUL01	12.933 32	16JUL01	16JUL01	1.169454	12.933 32			-79.54

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DIV FUND RSN	NET BASE GNLS
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(CONTINUED) EUR - EURO CURRENCY

2204	EUR **	18JUL01	25.846 90	18JUL01	18JUL01	1.149029	25.846 90			107.94
2206	EUR **	18JUL01	3.659 13	18JUL01	18JUL01	1.149029	3.659 13			16.56
2220	EUR **	19JUL01	23.441 60	19JUL01	19JUL01	1.150947	23.441 60			-15.29
2223	EUR **	19JUL01	128.845 55	19JUL01	19JUL01	1.150947	128.845 55			-84.03
2237	EUR **	23JUL01	14.421 60	23JUL01	23JUL01	1.152671	14.421 60			-18.59
2250	EUR **	26JUL01	23.838 98	26JUL01	26JUL01	1.140836	23.838 98			83.96
2269	EUR **	01AUG01	12.637 12	01AUG01	01AUG01	1.137204	12.637 12			36.40
2274	EUR **	01AUG01	140.835 61	01AUG01	01AUG01	1.137204	140.835 61			74.59
2284	EUR **	02AUG01	12.597 23	02AUG01	02AUG01	1.134881	12.597 23			27.67
2286	EUR **	05AUG01	12.616 72	05AUG01	05AUG01	1.131094	12.616 72			47.51
2296	EUR **	08AUG01	178.545 25	08AUG01	08AUG01	1.139147	178.545 25			133.33

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	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	2330	176,627 97 156,978 08	176,627 97 155,052 84	09AUG01	00 00	1 125176 1,925 24	176,627 97	SS	1,925 24
** EUR **	2342	228,444 89 204,286 94	228,444 89 200,540 31	10AUG01	00 00	1 118255 3,746 63	228,444 89	SS	3,746 63
** EUR **	2346	195,189 16 174,547 99	195,189 16 171,346 77	10AUG01	00 00	1 118255 3,201 22	195,189 16	SS	3,201 22
** EUR **	2360	13,256 22 11,970 36	13,256 22 11,904 08	14AUG01	00 00	1 107420 66 28	13,256 22	SS	66 28
** EUR **	2361	15,370 68 13,879 72	15,370 68 13,802 87	14AUG01	00 00	1 107420 76 85	15,370 68	SS	76 85
** EUR **	2370	11,573 10 10,550 04	11,573 10 10,439 04	15AUG01	00 00	1 096972 111 00	11,573 10	SS	111 00
** EUR **	2374	46,025 47 41,956 83	46,025 47 41,779 19	15AUG01	00 00	1 096972 177 64	46,025 47	SS	177 64
** EUR **	2375	11,235 80 10,242 56	11,235 80 10,199 19	15AUG01	00 00	1 096972 43 37	11,235 80	SS	43 37
** EUR **	2390	11,405 08 10,398 01	11,405 08 10,408 09	21AUG01	00 00	1 096852 -10 08	11,405 08	SS	-10 08
** EUR **	2391	23,932 16 21,818 95	23,932 16 21,840 09	21AUG01	00 00	1 096852 -21 14	23,932 16	SS	-21 14
** EUR **	2398	46,939 85 43,165 90	46,939 85 42,864 28	22AUG01	00 00	1 087429 301 62	46,939 85	SS	301 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	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)									
EUR - EURO CURRENCY									
** EUR **	2486	32,447 77 29,349 01	32,447 77 28,830 04	07SEP01	00 00	1 105583 518 97	32,447 77	SS	518 97
** EUR **	2489	40,865 57 36,962 91	40,865 57 36,735 09	07SEP01	00 00	1 105583 227 82	40,865 57	SS	227 82
** EUR **	2490	-2,265 82 -2,037 09	-2,265 82 -2,049 43	10SEP01	00 00	1 112285 12 34	-2,265 82	SS BTC	12 34
** EUR **	2503	29,304 59 26,752 17	29,304 59 26,684 88	11SEP01	00 00	1 095410 67 29	29,304 59	SS	67 29
** EUR **	2504	17,461 29 15,940 42	17,461 29 15,927 05	11SEP01	00 00	1 095410 13 37	17,461 29	SS	13 37
** EUR **	2515	15,742 22 14,262 45	15,742 22 14,324 56	12SEP01	00 00	1 103753 -62 11	15,742 22	SS	-42 11
** EUR **	2517	13,122 11 11,888 63	13,122 11 11,940 40	12SEP01	00 00	1 103753 -51 77	13,122 11	SS	-51 77
** EUR **	2525	12,930 93 11,776 20	12,930 93 11,759 29	13SEP01	00 00	1 098056 16 91	12,930 93	SS	16 91
** EUR **	2528	136,638 73 124,436 94	136,638 73 124,595 23	13SEP01	00 00	1 098056 41 71	136,638 73	SS	41 71
** EUR **	2538	23,443 57 21,595 04	23,443 57 21,352 52	14SEP01	00 00	1 085400 242 52	23,443 57	SS	242 52
** EUR **	2544	19,443 91 17,899 09	19,443 91 17,830 05	17SEP01	00 00	1 086307 69 04	19,443 91	SS	69 04

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/L'S BASE SECY 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 **	2545 67,124 49 41,791 45	67,124 49 41,555 46		17SEP01	00 00	17SEP01 1 086307 235 99	67,124 49	SS 235 99
** EUR **	2552 11,742 58 10,835 47	11,742 58 10,809 63		18SEP01	00 00	18SEP01 1 083717 25 84	11,742 58	SS 25 84
** EUR **	2553 15,040 50 13,878 42	15,040 50 13,845 54		18SEP01	00 00	18SEP01 1 083717 33 08	15,040 50	SS 33 08
** EUR **	2580 11,917 85 11,104 46	11,917 85 11,034 34		19SEP01	00 00	19SEP01 1 073249 70 12	11,917 85	SS 70 12
** EUR **	2581 11,698 49 10,829 88	11,698 49 10,831 24		20SEP01	00 00	20SEP01 1 080205 -1 36	11,698 49	SS -1 36
** EUR **	2592 37,991 03 36,588 93	37,991 03 34,820 74		21SEP01	00 00	21SEP01 1 098358 -231 33	37,991 03	SS 231 33
** EUR **	2612 27,344 65 26,979 33	27,344 65 24,923 57		24SEP01	00 00	24SEP01 1 094691 55 81	27,344 65	SS 55 81
** EUR **	2629 27,281 87 25,170 26	27,281 87 24,971 60		25SEP01	00 00	25SEP01 1 083893 198 66	27,281 87	SS 198 66
** EUR **	2641 38,923 80 35,934 41	38,923 80 35,924 24		26SEP01	00 00	26SEP01 1 083130 12 17	38,923 80	SS 12 17
** EUR **	2658 14,118 56 12,962 95	14,118 56 13,004 00		27SEP01	00 00	27SEP01 1 089147 -41 05	14,118 56	SS -41 05
** EUR **	2668 12,419 18 11,302 87	12,419 18 11,432 80		28SEP01	00 00	28SEP01 1 098841 -130 73	12,419 18	SS -130 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 SECY CN/L'S BASE SECY 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 **	2691 12,441 16 11,400 46	12,441 16 11,323 37		01OCT01	00 00	01OCT01 1 091286 77 09	12,441 16	SS 77 09
** EUR **	2705 12,458 02 11,400 96	12,458 02 11,402 93		02OCT01	00 00	02OCT01 1 092717 -1 97	12,458 02	SS 1 97
** EUR **	2720 12,461 46 11,445 73	12,461 46 11,431 99		03OCT01	00 00	03OCT01 1 088791 13 24	12,461 46	SS 13 24
** EUR **	2726 17,752 92 16,734 17	17,752 92 16,289 27		04OCT01	00 00	04OCT01 1 093553 -55 10	17,752 92	SS -55 10
** EUR **	2731 10,978 14 10,067 50	10,978 14 10,051 61		05OCT01	00 00	05OCT01 1 090453 15 89	10,978 14	SS 15 89
** EUR **	2732 14,133 78 12,961 38	14,133 78 12,960 92		05OCT01	00 00	05OCT01 1 090453 20 46	14,133 78	SS 20 46
** EUR **	2749 130,969 26 120,756 01	130,969 26 120,104 93		08OCT01	00 00	08OCT01 1 089087 151 08	130,969 26	SS 151 08
** EUR **	2751 133,853 80 122,904 60	133,853 80 122,754 41		08OCT01	00 00	08OCT01 1 089087 150 19	133,853 80	SS 150 19
** EUR **	2752 340,978 32 313,084 39	340,978 32 312,703 79		08OCT01	00 00	08OCT01 1 089087 382 60	340,978 32	SS 382 60
** EUR **	2753 175,938 75 161,547 01	175,938 75 161,349 60		08OCT01	00 00	08OCT01 1 089087 197 41	175,938 75	SS 197 41
** EUR **	2764 260,390 15 239,090 31	260,390 15 238,798 14		08OCT01	00 00	08OCT01 1 089087 292 17	260,390 15	SS 292 17

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)		EUR - EURO CURRENCY						
++ EUR ++	2765 12,376 54 11,364 14	12,376 54 11,350 26	08OCT01	08OCT01	1 089087 13 88	12,376 54	SS 13 88	
++ EUR ++	2764 10,559 13 9,695 40	10,559 13 9,683 55	08OCT01	08OCT01	1 089087 11 85	10,559 13	SS 11 85	
++ EUR ++	2767 89,675 63 82,340 19	89,675 63 82,239 56	08OCT01	08OCT01	1 089087 100 63	89,675 63	SS 100 63	
++ EUR ++	2770 143,887 83 132,117 85	143,887 83 131,959 09	08OCT01	08OCT01	1 089087 158 76	143,887 83	SS 158 76	
++ EUR ++	2781 144,384 19 132,140 45	144,384 19 132,254 69	09OCT01	09OCT01	1 092657 -114 24	144,384 19	SS -114 24	
++ EUR ++	2797 7,198 50 6,563 95	7,198 50 6,588 07	10OCT01	10OCT01	1 096672 -24 12	7,198 50	SS -24 12	
++ EUR ++	2817 1,800 39 1,621 97	1,800 39 1,642 51	11OCT01	11OCT01	1 110001 -20 54	1,800 39	SS -20 54	
++ EUR ++	2820 12,165 87 10,960 23	12,165 87 11,099 05	11OCT01	11OCT01	1 110001 -138 82	12,165 87	SS -138 82	
++ EUR ++	2833 12,119 02 11,009 52	12,119 02 10,941 13	12OCT01	12OCT01	1 100776 68 39	12,119 02	SS 68 39	
++ EUR ++	2847 166,755 85 151,631 10	166,755 85 151,613 07	16OCT01	16OCT01	1 099747 18 03	166,755 85	SS 18 03	
++ EUR ++	2852 18,760 96 17,005 87	18,760 96 17,038 32	17OCT01	17OCT01	1 103205 -32 45	18,760 96	SS -32 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 BASE GN/LS	BUY'S DTL FUND RSN	
(CONTINUED)		EUR - EURO CURRENCY						
++ EUR ++	2869 16,783 66 15,170 75	16,783 66 15,199 78	18OCT01	18OCT01	1 106317 -29 03	16,783 66	SS -29 03	
++ EUR ++	2885 12,130 33 10,805 10	12,130 33 10,954 81	22OCT01	22OCT01	1 122649 -149 71	12,130 33	SS -149 71	
++ EUR ++	2895 12,260 21 10,904 23	12,260 21 10,919 61	23OCT01	23OCT01	1 124354 -15 38	12,260 21	SS -15 38	
++ EUR ++	2932 107,347 75 96,260 54	107,347 75 96,189 79	25OCT01	25OCT01	1 115387 70 75	107,347 75	SS 70 75	
++ EUR ++	2960 -353,653 65 -317,068 11	-353,653 65 -317,068 10	25OCT01	25OCT01	1 115387 - 01	-353,653 65	SS BTC - 01	
++ EUR ++	2978 241,301 75 218,088 62	241,301 75 218,006 07	29OCT01	29OCT01	1 106439 82 55	241,301 75	SS 82 55	
++ EUR ++	3030 12,544 98 11,343 80	12,544 98 11,288 99	02NOV01	02NOV01	1 105889 54 81	12,544 98	SS 54 81	
++ EUR ++	3048 418,368 12 375,359 77	418,368 12 375,440 04	06NOV01	06NOV01	1 114579 -80 27	418,368 12	SS -80 27	
++ EUR ++	3054 12,899 95 11,611 89	12,899 95 11,578 30	07NOV01	07NOV01	1 110926 33 59	12,899 95	SS 33 59	
++ EUR ++	3083 222,500 65 196,056 37	222,500 65 196,443 36	13NOV01	13NOV01	1 134881 -386 99	222,500 65	SS -386 99	
++ EUR ++	3121 145,295 12 128,288 32	145,295 12 128,267 83	14NOV01	14NOV01	1 132567 20 49	145,295 12	SS 20 49	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR NET BASE GN/LS	BUYRS DIL FUND RSN
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	3138 98,117 96 86,484 10	98,117 96 86,503 18	15NOV01	15NOV01	1 134494 -17 08	98,117 96	SS -17 08
** EUR **	3162 151,885 49 134,426 21	151,885 49 133,928 67	16NOV01	16NOV01	1 129880 497 54	151,885 49	SS 497 54
** EUR **	3174 89,292 14 78,411 87	89,292 14 78,880 29	19NOV01	19NOV01	1 138758 -468 42	89,292 14	SS -468 42
** EUR **	3187 267,828 34 236,559 46	267,828 34 236,034 13	20NOV01	20NOV01	1 132182 523 33	267,828 34	SS 523 33
** EUR **	3189 64,540 95 57,005 81	64,540 95 56,983 54	20NOV01	20NOV01	1 132182 22 25	64,540 95	SS 22 25
** EUR **	3224 43,004 72 37,773 21	43,004 72 37,770 64	22NOV01	22NOV01	1 138498 2 57	43,004 72	SS 2 57
** EUR **	3261 68,673 33 60,861 73	68,673 33 60,532 11	28NOV01	28NOV01	1 128350 329 62	68,673 33	SS 329 62
** EUR **	3280 82,913 33 74,273 73	82,913 33 74,252 59	30NOV01	30NOV01	1 114371 21 14	82,913 33	SS 21 14
** EUR **	3308 68,922 86 61,051 87	68,922 86 61,129 11	05DEC01	05DEC01	1 128923 -77 24	68,922 86	SS 77 24
** EUR **	3321 15,319 94 13,663 09	15,319 94 13,570 40	06DEC01	06DEC01	1 121265 92 69	15,319 94	SS 92 69
** EUR **	3329 38,554 91 34,331 21	38,554 91 34,325 47	07DEC01	07DEC01	1 123028 5 74	38,554 91	SS 5 74

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR NET BASE GN/LS	BUYRS DIL FUND RSN
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	3359 15,559 52 13,825 41	15,559 52 13,842 76	10DEC01	10DEC01	1 125429 -17 35	15,559 52	SS -17 35
** EUR **	3368 38,836 92 34,592 06	38,836 92 34,521 31	11DEC01	11DEC01	1 122712 70 75	38,836 92	SS 70 75
** EUR **	3381 15,500 86 13,868 62	15,500 86 13,814 89	12DEC01	12DEC01	1 117693 53 73	15,500 86	SS 53 73
** EUR **	3385 68,902 33 61,857 06	68,902 33 61,782 87	13DEC01	13DEC01	1 113896 74 19	68,902 33	SS 74 19
** EUR **	3412 61,630 62 55,714 06	61,630 62 55,664 43	17DEC01	17DEC01	1 106195 49 63	61,630 62	SS 49 63
** EUR **	3434 -44,071 68 39,655 70	44,071 68 -59,730 87	19DEC01	19DEC01	1 111558 75 17	44,071 68	SS 75 17
** EUR **	3540 120,229 67 107,076 50	120,229 67 107,063 79	11JAN02	11JAN02	1 127839 12 71	120,229 67	SS 12 71
** EUR **	3549 12,737 38 11,380 21	12,737 38 11,343 79	14JAN02	14JAN02	1 119257 36 47	12,737 38	SS 36 47
** EUR **	3550 141,030 61 126,003 78	141,030 61 125,600 52	14JAN02	14JAN02	1 119257 403 26	141,030 61	SS 403 26
** EUR **	3559 16,396 48 14,615 00	16,396 48 14,669 43	15JAN02	15JAN02	1 121894 34 43	16,396 48	SS -34 43
** EUR **	3563 92,700 44 82,628 52	92,700 44 82,823 20	15JAN02	15JAN02	1 121894 -194 68	92,700 44	SS -194 68

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/LN CM/LN	SELL RATE BASE CURR CM/LN	TRD DTS SHS/PAR NET BASF	OF ORIG DIL FUND RSN NET BASF	BUY'S DIL FUND RSN CM/LN
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3827	63 962 67 55 839 43	63 962 67 55,838 16	16FEB02	00 00	1 145475 1 27	63,962 67 1 27		SS 1 27
** EUR **	3847	35 457 33 30 888 45	35 457 33 30 954 26	18FEB02	00 00	1 147908 -65 61	35,457 33 -65 61		SS -65 61
** EUR **	3860	6 587 87 5 775 61	6,587 87 5 752 85	19FEB02	00 00	1 141052 20 76	6,587 87 20 76		SS 20 76
** EUR **	3866	142 734 65 125 092 59	142 734 65 124 840 15	19FEB02	00 00	1 141052 252 44	142,734 65 252 44		SS 252 44
** EUR **	3882	8 381 03 7,296 53	8,381 03 7 345 13	20FEB02	00 00	1 148633 -48 60	8,381 03 -48 60		SS -48 60
** EUR **	3884	17 289 01 15,051 81	17 289 01 15 152 08	20FEB02	00 00	1 148633 -100 27	17,289 01 -100 27		SS -100 27
** EUR **	3920	6,628 39 5 804 48	6 628 39 5,770 68	22FEB02	00 00	1 141944 33 80	6,628 39 33 80		SS 33 80
** EUR **	3931	6 566 43 5 722 31	6 566 43 5 722 09	25FEB02	00 00	1 147513 22	6,566 43 22		SS 22
** EUR **	3952	20 783 98 18 112 20	20 783 98 18 111 47	25FEB02	00 00	1 147513 73	20,783 98 73		SS 73
** EUR **	3935	37 074 00 32,308 13	37,074 00 32 307 04	25FEB02	00 00	1 147513 1 09	37 074 00 1 09		SS 1 09
** EUR **	3952	-12 903 69 -11 155 24	12 903 69 11,155 25	27FEB02	00 00	1 156738 01	-12 903 69 01		SS BIC 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 BASE SECY	STL DT GN/LN CM/LN	SELL RATE BASE CURR CM/LN	TRD DTS SHS/PAR NET BASF	OF ORIG DIL FUND RSN NET BASF	BUY'S DIL FUND RSN CM/LN
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3962	1 658 66 1 436 23	1 658 66 1 435 96	28FEB02	00 00	1 154868 27	1,658 66 27		SS 27
** EUR **	3963	12 473 55 10 800 84	12 473 55 10,798 75	28FEB02	00 00	1 154868 2 09	12 473 55 2 09		SS 2 09
** EUR **	3978	6 807 63 5,890 30	6,807 63 5 890 38	01MAR02	00 00	1 155735 08	6,807 63 08		SS 08
** EUR **	3979	-24 062 06 -20,819 70	24 062 06 -20 819 69	01MAR02	00 00	1 155735 -01	-24 062 06 -01		SS BIC -01
** EUR **	3982	12 474 90 10 793 91	12,474 90 10 793 90	01MAR02	00 00	1 155735 01	12,474 90 01		SS 01
** EUR **	3993	1 720 91 1 498 48	1 720 91 1 498 40	04MAR02	00 00	1 148435 08	1 720 91 08		SS 08
** EUR **	3994	8 661 53 7 542 03	8 661 53 7 541 61	04MAR02	00 00	1 148435 42	8 661 53 42		SS 42
** EUR **	3995	29 516 64 25 701 62	29 516 64 25 701 47	04MAR02	00 00	1 148435 15	29 516 64 15		SS 15
** EUR **	4010	45 599 56 39,471 45	45 599 56 39,473 10	05MAR02	00 00	1 149425 -1 47	45,599 56 -1 47		SS -1 47
** EUR **	4038	7,068 22 6 216 50	7,068 22 6,215 68	07MAR02	00 00	1 137010 82	7,068 22 82		SS 82
** EUR **	4040	31 753 10 27 926 86	31 753 10 27 923 19	07MAR02	00 00	1 137010 3 65	31 753 10 3 65		SS 3 65

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
		LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST									LOCAL SECY GN/LS SECTY GN/LS
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	4053	7,024 98 6,148 97		7,024 98 6,161 66		08MAR02 00	08MAR02 00	1 142465 -12 69			7,024 98 -12 69	SS
++ EUR ++	4055	26,467 48 23,166 99		26,467 48 23,203 06		08MAR02 00	08MAR02 00	1 142465 -36 07			26,467 48 -36 07	SS
++ EUR ++	4063	8,514 39 7,466 69		8,514 39 7,461 65		11MAR02 00	11MAR02 00	1 140316 5 04			8,514 39 5 04	SS
++ EUR ++	4079	7,050 43 6,176 18		7,050 43 6,177 23		12MAR02 00	12MAR02 00	1 141552 -1 05			7,050 43 -1 05	SS
++ EUR ++	4204	46,179 55 40,517 94		46,179 55 40,516 39		13MAR02 00	13MAR02 00	1 139731 1 55			46,179 55 1 55	SS
++ EUR ++	4243	25,891 93 22,828 91		25,891 93 22,824 31		14MAR02 00	14MAR02 00	1 134173 4 60			25,891 93 4 60	SS
++ EUR ++	4244	282,873 82 249,409 76		282,873 82 249,386 82		14MAR02 00	14MAR02 00	1 134173 22 94			282,873 82 22 94	SS
++ EUR ++	4273	6,975 12 6,156 59		6,975 12 6,150 28		15MAR02 00	15MAR02 00	1 132952 6 31			6,975 12 6 31	SS
++ EUR ++	4274	31,064 42 27,419 01		31,064 42 27,390 92		15MAR02 00	15MAR02 00	1 132952 28 09			31,064 42 28 09	SS
++ EUR ++	4290	101,356 31 89,472 33		101,356 31 89,402 54		18MAR02 00	18MAR02 00	1 132823 69 79			101,356 31 69 79	SS
++ EUR ++	4324	41,951 94 36,942 89		41,951 94 36,995 43		19MAR02 00	19MAR02 00	1 135589 -52 54			41,951 94 -52 54	SS

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
		LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST									LOCAL SECY GN/LS SECTY GN/LS
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	4329	6,753 48 5,947 12		6,753 48 5,953 00		19MAR02 00	19MAR02 00	1 135589 -5 88			6,753 48 -5 88	SS
++ EUR ++	4334	155,905 73 137,773 86		155,905 73 137,461 80		20MAR02 00	20MAR02 00	1 131606 312 06			155,905 73 312 06	SS
++ EUR ++	4351	8,529 92 7,534 05		8,529 92 7,537 65		21MAR02 00	21MAR02 00	1 132182 -3 60			8,529 92 -3 60	SS
++ EUR ++	4359	11,933 74 10,493 34		11,933 74 10,541 13		22MAR02 00	22MAR02 00	1 137268 -47 79			11,933 74 -47 79	SS
++ EUR ++	4372	124,699 50 109,317 83		124,699 50 110,023 49		25MAR02 00	25MAR02 00	1 140706 -705 66			124,699 50 -705 66	SS
++ EUR ++	4434	1,802 09 1,583 05		1,802 09 1,578 41		02APR02 00	02APR02 00	1 138369 4 64			1,802 09 4 64	SS
++ EUR ++	4435	6,783 77 5,959 20		6,783 77 5,941 74		02APR02 00	02APR02 00	1 138369 17 46			6,783 77 17 46	SS
++ EUR ++	4436	22,437 14 19,709 90		22,437 14 19,678 42		02APR02 00	02APR02 00	1 138369 31 48			22,437 14 31 48	SS
++ EUR ++	4445	5,395 77 4,750 71		5,395 77 4,739 91		03APR02 00	03APR02 00	1 135783 10 80			5,395 77 10 80	SS
++ EUR ++	4446	66,182 74 58,270 59		66,182 74 58,265 80		03APR02 00	03APR02 00	1 135783 4 79			66,182 74 4 79	SS
++ EUR ++	4452	60,601 49 53,192 94		60,601 49 53,213 98		04APR02 00	04APR02 00	1 139277 -21 04			60,601 49 -21 04	SS

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF URIC NET	BUY'S FUND RSN
(CONTINUED)										
EUR - EURO CURRENCY										
** EUR **	4458	21 853 62 19 244 30	21,853 62 19 222 08		05APR02	05APR02	1 135589 22 22	21 853 62		SS 22 22
** EUR **	4466	150,087 99 131 327 01	150,087 99 131 406 93		08APR02	08APR02	1 142857 79 92	150,087 99		SS -79 92
** EUR **	4474	61,669 37 54 253 61	61,669 37 54 043 78		09APR02	09APR02	1 136687 189 83	61 669 37		SS 189 83
** EUR **	4490	8 587 76 7 550 79	8 587 76 7,562 62		12APR02	12APR02	1 137333 -11 83	8 587 76		SS -11 83
** EUR **	4491	6,691 32 5,883 34	6 691 32 5 892 56		12APR02	12APR02	1 137333 9 22	6 691 32		SS -9 22
** EUR **	4502	6,851 14 6,030 72	6 851 14 6,030 96		15APR02	15APR02	1 136041 - 24	6,851 14		SS 24
** EUR **	4505	8,296 42 7,302 92	8 296 42 7,303 22		15APR02	15APR02	1 136041 - 30	8,296 42		SS - 30
** EUR **	4523	112,669 33 99,498 25	112,669 33 99 466 07		16APR02	16APR02	1 132375 32 18	112 669 33		SS 32 18
** EUR **	4526	36,733 12 32,631 88	36,733 12 32 594 34		17APR02	17APR02	1 125682 37 54	36 733 12		SS 37 54
** EUR **	4535	22 864 18 20,351 41	22 864 18 20,339 91		18APR02	18APR02	1 123469 11 50	22 864 18		SS 11 50
** EUR **	4544	11,717 55 10 421 00	11,717 55 10,423 74		19APR02	19APR02	1 124417 -2 74	11 717 55		SS 2 74

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF URIC NET	BUY'S FUND RSN
(CONTINUED)										
EUR - EURO CURRENCY										
** EUR **	4556	7 070 11 6 287 80	7,070 11 6 289 45		19APR02	19APR02	1 124417 1 65	7,070 11		SS 1 65
** EUR **	4557	6 827 11 6 071 69	6,827 11 6,073 29		19APR02	19APR02	1 124417 -1 60	6,827 11		SS -1 60
** EUR **	4564	7 053 80 6 262 36	7,053 80 6 273 87		22APR02	22APR02	1 126380 -11 51	7 053 80		SS -11 51
** EUR **	4565	60,357 75 53,585 60	60 347 75 53 594 78		22APR02	22APR02	1 126380 9 18	60,357 75		SS 9 18
** EUR **	4633	34,734 63 31,361 91	34,734 63 31 350 37		29APR02	29APR02	1 107542 11 54	34 734 63		SS 11 54
** EUR **	4686	6,767 67 6 117 63	6 767 67 6,119 63		08MAY02	08MAY02	1 106256 -2 00	6 767 67		SS 2 00
** EUR **	4706	6,704 22 6 105 54	6 704 22 6,037 20		13MAY02	13MAY02	1 098056 68 34	6 704 22		SS 68 34
** EUR **	4707	8 675 00 7 900 33	8,675 00 7 863 09		13MAY02	13MAY02	1 098056 37 24	8,675 00		SS 37 24
** EUR **	4718	8 705 50 7,853 67	8 705 50 7 913 53		14MAY02	14MAY02	1 108463 -59 86	8,705 50		SS 59 86
** EUR **	4723	6 726 63 6 103 07	6 726 63 6,114 68		15MAY02	15MAY02	1 102171 -31 61	6,726 63		SS -31 61
** EUR **	4728	6 682 18 6 081 45	6,682 18 6,070 23		16MAY02	16MAY02	1 098780 11 22	6,682 18		SS 11 22

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 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)							
EUR - EURO CURRENCY							
++ EUR ++	4737 49,389 33 45,482 64	49,389 33 45,195 62	17MAY02	17MAY02	1 085894	49,389 33	SS 287 02
++ EUR ++	4741 6,814 32 6,278 03	6,814 32 6,239 78	20MAY02	20MAY02	1 085423	6,814 32	SS 38 25
++ EUR ++	4742 89,490 26 82,447 36	89,490 26 82,205 79	20MAY02	20MAY02	1 085423	89,490 26	SS 241 57
++ EUR ++	4772 -227,701 48 -209,360 07	-227,701 48 -209,360 08	21MAY02	21MAY02	1 087607	-227,701 48	SS BTC 01
++ EUR ++	4780 6,923 82 6,393 80	6,923 82 6,411 84	23MAY02	23MAY02	1 082896	6,923 82	SS -18 04
++ EUR ++	4798 6,885 34 6,393 38	6,885 34 6,342 93	28MAY02	28MAY02	1 076948	6 885 34	SS 50 45
++ EUR ++	4800 8,684 34 8,063 84	8,684 34 8,000 20	28MAY02	28MAY02	1 076948	8,684 34	SS 63 64
++ EUR ++	4821 8,716 42 8,119 78	8,716 42 8,092 54	29MAY02	29MAY02	1 073480	8,716 42	SS 27 24
++ EUR ++	4840 462,085 00 431,587 31	462,085 00 431,746 85	31MAY02	31MAY02	1 070664	462,085 00	SS -159 54
++ EUR ++	4842 8,643 02 8,072 58	8,643 02 8,075 56	31MAY02	31MAY02	1 070664	8,643 02	SS -2 98
++ EUR ++	4845 240,079 20 224,233 93	240,079 20 224 316 82	31MAY02	31MAY02	1 070664	240,079 20	SS -82 89

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 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)							
EUR - EURO CURRENCY							
++ EUR ++	4881 12,998 34 12,204 80	12,998 34 12,143 35	05JUN02	05JUN02	1 065019	12,998 34	SS 61 45
++ EUR ++	4912 8,357 71 7,895 53	8,357 71 7,884 57	07JUN02	07JUN02	1 058557	8,357 71	SS 8 96
++ EUR ++	4922 5,200 98 4,912 85	5,200 98 4,909 94	10JUN02	10JUN02	1 058649	5,200 98	SS 2 91
++ EUR ++	4949 256,137 95 242,652 31	256,137 95 242,617 78	12JUN02	12JUN02	1 055576	256,137 95	SS 34 53
++ EUR ++	4958 92,830 70 87,627 55	92,830 70 87,663 83	13JUN02	13JUN02	1 059378	92,830 70	SS -36 28
++ EUR ++	4963 27,323 43 25,819 28	27,323 43 25,808 60	14JUN02	14JUN02	1 058257	27,323 43	SS 10 68
++ EUR ++	4975 14,502 39 13,694 61	14,502 39 13,699 11	17JUN02	17JUN02	1 058985	14,502 39	SS -4 50
++ EUR ++	4984 4,913 03 4,660 25	4,913 03 4,639 38	18JUN02	18JUN02	1 054241	4,913 03	SS 20 87
++ EUR ++	4998 4,074 17 3,888 59	4,074 17 3,857 76	19JUN02	19JUN02	1 047724	4,074 17	SS 30 83
EUR TOTAL	10,326,623 82 9,259,124 36	10,326,623 82 9,246,499 75	00 00		12,624 61	12,624 61	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
GBP - POUND STERLING							
** GBP **	2232 441 025 00 625 483 98	441 025 00 625 486 68	23JUL01	00 00	0 705094 -2 70	441,025 00	SS -2 70
** GBP **	2239 97,837 00 139,168 32	97 837 00 138 757 39	24 JUL 01	00 00	0 705012 410 93	97 837 00	SS 410 93
** GBP **	2308 73 807 45 104 312 05	73 807 45 104,312 06	08AUG01	00 00	0 707564 - 01	73 807 45	SS - 01
** GBP **	2349 266 047 96 378,359 95	266 047 96 378 357 53	13AUG01	00 00	0 705161 2 42	266,047 96	SS 2 42
** GBP **	2431 104 721 46 151 867 07	104 721 46 151,867 04	28AUG01	00 00	0 689560 03	104,721 46	SS 03
** GBP **	2442 64,276 22 93 322 60	64 276 22 93 322 59	31AUG01	00 00	0 688753 01	64,276 22	SS 01
** GBP **	2454 23,330 09 33,889 28	23 330 09 33 879 81	03SEP01	00 00	0 688421 9 47	23,330 09	SS 9 47
** GBP **	2458 97 220 07 141,721 83	97 220 07 141 182 38	03SEP01	00 00	0 688421 39 45	97,220 07	SS 39 45
** GBP **	2556 28 570 40 41,784 19	28 570 40 41 784 17	18SEP01	00 00	0 683761 07	28,570 40	SS 07
** GBP **	2568 36 803 64 54,147 41	36 803 64 54 044 32	19SEP01	00 00	0 679460 123 29	36,803 64	SS 123 29
** GBP **	2584 18,110 86 26,545 08	18 110 86 26 605 90	20SEP01	00 00	0 682268 60 82	18,110 86	SS -60 82

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING							
** GBP **	2598 16 692 44 24 282 49	16 692 44 24 361 36	21SEP01	00 00	0 687477 78 87	16 692 44	SS -78 87
** GBP **	2613 8 847 02 12,918 41	8,847 02 12 918 40	24SEP01	00 00	0 684838 01	8 847 02	SS 01
** GBP **	2626 8 125 92 -11 950 39	-8 125 92 -11,865 46	25SEP01	00 00	0 679971 84 93	8 125 92	SS BTC 84 93
** GBP **	2627 -15 001 45 22 061 90	-15,001 45 21 980 97	25SEP01	00 00	0 679971 80,93	-15,001 45	SS BTC -80 93
** GBP **	2642 -1 194 43 -1 761 31	1,194 43 -1,756 59	26SEP01	00 00	0 678150 4 72	-1 194 43	SS BTC -4 72
** GBP **	2643 -24 145 74 36 605 31	-24 145 74 -35 547 35	26SEP01	00 00	0 678140 57 96	-24,145 74	SS BTC 57 96
** GBP **	2659 -18 370 56 27,044 44	-18,370 56 -27,075 53	27SEP01	00 00	0 678771 11 09	-18,370 56	SS BTC 11 09
** GBP **	2660 -1 224 73 1 804 33	-1,224 73 -1 805 07	27SEP01	00 00	0 678771 74	-1 224 73	SS BTC 74
** GBP **	2666 -1 256 96 1,847 92	1 256 96 -1 852 58	28SEP01	00 00	0 680203 4 66	1 256 96	SS BTC 4 66
** GBP **	2667 -26 395 74 38 805 68	-26,395 74 -38 859 83	28SEP01	00 00	0 680203 54 15	26,395 74	SS BTC 54 15
** GBP **	2689 -34 096 47 -50 413 36	34 096 47 50 280 03	01OCT01	00 00	0 676358 -134 33	-34 096 47	SS BTC 134 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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	2758	62,835 23 92,455 74	62,835 23 93,036 99	08OCT01	00 00	0 679625 -581 25	62,835 23	SS	-581 25
++ GBP ++	2760	251,364 63 369,857 83	251,364 63 372,183 07	08OCT01	00 00	0 679625 -2,325 24	251,364 63	SS	-2,325 24
++ GBP ++	2761	136,150 53 200,331 84	136,150 53 201,591 30	08OCT01	00 00	0 679625 -1,259 46	136,150 53	SS	-1,259 46
++ GBP ++	2762	169,818 20 249,870 44	169,818 20 251,441 34	08OCT01	00 00	0 679625 -1,570 90	169,818 20	SS	-1,570 90
++ GBP ++	2763	77,937 15 114,676 70	77,937 15 115,250 85	08OCT01	00 00	0 679625 -574 15	77,937 15	SS	-574 15
++ GBP ++	2938	133,093 25 190,536 33	133,093 25 190,536 37	25OCT01	00 00	0 698519 - 04	133,093 25	SS	- 04
++ GBP ++	3546	-97,609 42 -141,367 66	-97,609 42 -141,050 22	14JAN02	00 00	0 690465 -317 44	-97,609 42	SS BTC	-317 44
++ GBP ++	3560	-68,583 52 99,099 82	-68,583 52 -99,315 40	15JAN02	00 00	0 692065 215 58	-68,583 52	SS BTC	215 58
++ GBP ++	4267	303,262 62 431,850 72	303,262 62 431,850 71	15MAR02	00 00	0 702272 01	303,262 62	SS	01
++ GBP ++	4485	-120,835 82 -172,323 99	-120,835 82 -172,370 30	20MAR02	00 00	0 701213 46 31	-120,835 82	SS BTC	46 31
++ GBP ++	4413	-56,350 00 -80,231 11	-56,350 00 -80,408 45	28MAR02	00 00	0 702346 177 34	-56,350 00	SS BTC	177 34

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
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	4527	266,217 64 384,418 15	266,217 64 383,409 44	17APR02	00 00	0 692521 1,008 71	266,217 64	SS	1,008 71
++ GBP ++	4536	43,640 75 63,189 59	43,640 75 63,017 22	18APR02	00 00	0 690632 172 37	43,640 75	SS	172 37
++ GBP ++	4566	290,151 08 420,443 61	290,151 08 420,439 81	22APR02	00 00	0 690107 3 80	290,151 08	SS	3 80
++ GBP ++	4738	254,341 42 371,389 18	254,341 42 371,389 15	17MAY02	00 00	0 684838 03	254,341 42	SS	03
++ GBP ++	4788	15,681 56 22,861 35	15,681 56 22,861 37	24MAY02	00 00	0 685942 - 02	15,681 56	SS	- 02
++ GBP ++	4793	30,221 84 44,015 06	30,221 84 44,058 89	27MAY02	00 00	0 686625 -43 83	30,221 84	SS	-43 83
++ GBP ++	4799	8,657 37 12,656 22	8,657 37 12,656 20	28MAY02	00 00	0 684041 02	8,657 37	SS	02
++ GBP ++	4819	13,919 63 20,325 43	13,919 63 20,325 44	29MAY02	00 00	0 684838 - 01	13,919 63	SS	- 01
++ GBP ++	4826	3,489 96 5,116 46	3,489 96 5,116 43	30MAY02	00 00	0 682105 03	3,489 96	SS	03
++ GBP ++	4843	5,229 93 7,648 77	5,229 93 7,659 73	31MAY02	00 00	0 683761 -10 96	5,229 93	SS	-10 96
++ GBP ++	4877	3,470 36 5,058 57	3,470 36 5,076 17	05JUN02	00 00	0 686036 -17 40	3,470 36	SS	-17 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 GN/LS BASE SECY GN/LS	SEL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS	DTI FUND RSN	
(CONTINUED)		GBP - POUND STERLING							
** GBP **	4890	37 374 00 54 549 20	37,374 00 54,577 04	06JUN02	06JUN02	0 685143 27 84	37,374 00	SS -27 84	
** GBP **	4906	1 097 58 1,603 24	1 097 58 1,601 97	07JUN02	07JUN02	0 684603 1 27	1,097 58	SS 1 27	
** GBP **	4907	23 562 87 34 418 30	23,562 87 34,391 18	07JUN02	07JUN02	0 684603 27 12	23 562 87	SS 27 12	
** GBP **	4908	9 612 47 14 040 94	9 612 47 14,029 87	07JUN02	07JUN02	0 684603 11 07	9,612 47	SS 11 07	
** GBP **	4923	21,981 62 32,115 13	21,981 62 32,106 23	10JUN02	10JUN02	0 684463 8 90	21,981 62	SS 8 90	
** GBP **	4926	927 40 1,354 93	927 40 1,354 56	10JUN02	10JUN02	0 684463 37	927 40	SS 37	
** GBP **	4937	24,233 45 35 595 29	24 233 45 35 403 13	11JUN02	11JUN02	0 680805 192 14	24,233 45	SS 192 14	
** GBP **	4938	41 339 27 60,721 09	41,339 27 60,393 29	11JUN02	11JUN02	0 680805 327 80	41,339 27	SS 327 80	
** GBP **	4939	11,816 46 17 354 60	11,816 46 17 262 90	11JUN02	11JUN02	0 680805 93 70	11 816 46	SS 93 70	
** GBP **	4944	54 308 49 79,887 75	54 308 49 79 605 09	12JUN02	12JUN02	0 679810 282 66	54,308 49	SS 282 66	
** GBP **	4945	14 936 01 21,970 86	14 936 01 21 893 12	12JUN02	12JUN02	0 679810 77 74	14 936 01	SS 77 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 SECY GN/LS BASE SECY GN/LS	SEL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS	DTI FUND RSN	
(CONTINUED)		GBP - POUND STERLING							
** GBP **	4947	4,087 17 6 012 22	4,087 17 5,990 95	12JUN02	12JUN02	0 679810 21 27	4,087 17	SS 21 27	
** GBP **	4948	6,049 01 8 898 09	6 049 01 8 866 60	12JUN02	12JUN02	0 679810 31 49	6 049 01	SS 31 49	
** GBP **	4955	3 549 48 5 219 86	3,549 48 5 217 21	13JUN02	13JUN02	0 679995 2 65	3 549 48	SS 2 65	
** GBP **	4956	13,164 16 19,359 20	13 164 16 19,349 37	13JUN02	13JUN02	0 679995 9 83	13,164 16	SS 9 83	
** GBP **	4965	4 347 11 6,404 60	4 347 11 6,391 30	14JUN02	14JUN02	0 678748 13 30	4 347 11	SS 13 30	
** GBP **	4966	7 879 86 11,609 40	7 879 86 11,585 28	14JUN02	14JUN02	0 678748 24 12	7 879 86	SS 24 12	
** GBP **	4976	24,519 52 36,249 65	24 519 52 36,078 11	17JUN02	17JUN02	0 676407 171 54	24 519 52	SS 171 54	
** GBP **	4977	141 750 79 209,544 35	141,750 79 209 510 88	17JUN02	17JUN02	0 676407 53 47	141,750 79	SS 53 47	
** GBP **	4985	4 360 57 6,485 26	4 360 57 6 485 21	18JUN02	18JUN02	0 672382 05	4 360 57	SS 05	
** GBP **	5008	23 465 51 35 170 13	23 465 51 35 170 08	20JUN02	20JUN02	0 667200 05	23 465 51	SS 05	

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 TOTAL	3,347,944 75 4,848,253 72	3,347,944 75 4,851,855 70				00 00 -3 601 98 -3,601 98
HKD - HONG KONG DOLLAR						
++ HKD ++	2292 1,114,540 05 142,905 32	1,114,540 05 142,904 05	07AUG01	07AUG01	7 799150	1,114,540 05 SS 1 27 1 27
++ HKD ++	2756 248,958 91 31,919 65	248,958 91 31,919 86	08OCT01	08OCT01	7 799550	248,958 91 SS - 21 - 21
++ HKD ++	2757 244,883 28 31,397 10	244,883 28 31,397 30	08OCT01	08OCT01	7 799550	244,883 28 SS - 20 - 20
++ HKD ++	2848 197,211 84 25,283 57	197,211 84 25,283 65	16OCT01	16OCT01	7 800000	197,211 84 SS - 08 - 08
++ HKD ++	2855 195,677 33 25,087 16	195,677 33 25,087 08	17OCT01	17OCT01	7 799900	195,677 33 SS 08 08
++ HKD ++	2870 261,109 44 33,475 57	261,109 44 33,475 65	18OCT01	18OCT01	7 800000	261,109 44 SS - 08 - 08
++ HKD ++	2894 256,366 85 32,868 60	256,366 85 32,868 48	23OCT01	23OCT01	7 799750	256,366 85 SS 12 12
++ HKD ++	2918 705,977 19 90,509 90	705,977 19 90,510 02	24OCT01	24OCT01	7 800000	705,977 19 SS - 12 - 12
++ HKD ++	3262 159,575 58 20,462 47	159,575 58 20,460 90	28NOV01	28NOV01	7 798450	159,575 58 SS 1 57 1 57

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)						
HKD - HONG KONG DOLLAR						
++ HKD ++	3263 319,660 30 40,990 24	319,660 30 40,987 08	28NOV01	28NOV01	7 798450	319,660 30 SS 3 16 3 16
++ HKD ++	3298 218,525 47 28,020 40	218,525 47 28,020 22	03DEC01	03DEC01	7 798800	218,525 47 SS 18 18
++ HKD ++	3320 225,998 38 28,975 82	225,998 38 28,976 46	06DEC01	06DEC01	7 799550	225,998 38 SS - 64 - 64
++ HKD ++	3360 246,010 73 31,544 08	246,010 73 31,543 68	10DEC01	10DEC01	7 798950	246,010 73 SS 40 40
++ HKD ++	3413 162,859 75 20,880 66	162,859 75 20,880 12	17DEC01	17DEC01	7 799550	162,859 75 SS 54 54
++ HKD ++	3426 80,014 18 10,259 08	80,014 18 10,258 82	18DEC01	18DEC01	7 799350	80,014 18 SS 26 26
++ HKD ++	3535 157,407 68 20,184 74	157,407 68 20,184 48	10JAN02	10JAN02	7 798350	157,407 68 SS 26 26
++ HKD ++	3536 164,664 03 21,114 70	164,664 03 21,114 96	11JAN02	11JAN02	7 798550	164,664 03 SS - 26 - 26
++ HKD ++	3561 164,354 62 21,074 75	164,354 62 21,075 02	15JAN02	15JAN02	7 798650	164,354 62 SS - 27 - 27
HKD TOTAL	5,123,795 61 656,953 81	5,123,795 61 656,947 83				00 00 5 98 5 98

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
IPY - JAPANESE YFN							
** JPY **	2121 4,706,580.00 37,812.97	4,706,580.00 37,751.68		03JUL01 00	03JUL01	124 470001 61.29	4,706,580.00 61.29 SS
** JPY **	2130 3,054,662.00 24,534.45	3,054,662.00 24,625.96		04JUL01 00	04JUL01	124 504997 91.51	3,054,662.00 -91.51 SS
** JPY **	2144 17,905,242.00 142,314.05	17,905,242.00 142,879.35		06JUL01 00	06JUL01	125 815002 -545.30	17,905,242.00 545.30 SS
** JPY **	2152 18,177,586.00 144,933.71	18,177,586.00 144,795.79		09JUL01 00	09JUL01	125 419998 137.92	18,177,586.00 137.92 SS
** JPY **	2162 2,928,771.00 23,334.96	2,928,771.00 23,387.67		10JUL01 00	10JUL01	125 510002 52.71	2,928,771.00 -52.71 SS
** JPY **	2173 2,938,028.00 23,681.36	2,938,028.00 23,553.58		11JUL01 00	11JUL01	124 065002 127.78	2,938,028.00 127.78 SS
** JPY **	2187 2,842,941.00 22,908.47	2,842,941.00 22,910.51		12JUL01 00	12JUL01	124 099998 2.04	2,842,941.00 -2.04 SS
** JPY **	2190 2,801,453.00 22,462.84	2,801,453.00 22,517.89		13JUL01 00	13JUL01	124 714996 -55.05	2,801,453.00 55.05 SS
** JPY **	2194 1,408,282.00 11,227.63	1,408,282.00 11,290.57		16JUL01 00	16JUL01	125 430000 -62.94	1,408,282.00 -62.94 SS
** JPY **	2222 2,432,947.00 21,296.13	2,432,947.00 21,284.87		19JUL01 00	19JUL01	123 635002 9.26	2,432,947.00 9.26 SS
** JPY **	2240 3,367,340.00 27,154.87	3,367,340.00 27,153.26		24JUL01 00	24JUL01	124 004997 1.61	3,367,340.00 1.61 SS

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY GN/LS BASE SELTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) IPY - JAPANESE YEN							
** JPY **	2244 3,345,343.00 27,054.03	3,345,343.00 27,054.49		25JUL01 00	25JUL01	123 645004 1.54	3,345,343.00 1.54 SS
** JPY **	2257 2,893,934.00 23,470.67	2,893,934.00 23,452.07		27JUL01 00	27JUL01	123 300003 18.60	2,893,934.00 18.60 SS
** JPY **	2265 16,450,000.00 133,221.32	16,450,000.00 133,309.28		31JUL01 00	31JUL01	124 979996 87.96	16,450,000.00 -87.96 SS
** JPY **	2271 2,987,584.00 23,926.51	2,987,584.00 23,920.57		01AUG01 00	01AUG01	124 864998 5.94	2,987,584.00 5.94 SS
** JPY **	2287 2,984,617.00 24,172.81	2,984,617.00 24,061.24		03AUG01 00	03AUG01	123 470001 111.55	2,984,617.00 111.55 SS
** JPY **	2313 46,507,219.00 377,478.33	46,507,219.00 377,464.28		08AUG01 00	08AUG01	123 205002 14.05	46,507,219.00 14.05 SS
** JPY **	2332 19,022,594.00 154,748.94	19,022,594.00 154,459.44		09AUG01 00	09AUG01	123 004997 189.49	19,022,594.00 189.49 SS
** JPY **	2336 31,244,434.00 -254,172.06	-31,244,434.00 254,172.05		09AUG01 00	09AUG01	123 004997 -01	-31,244,434.00 01 SS BTC
** JPY **	2344 3,432,285.00 29,746.73	3,432,285.00 29,714.05		10AUG01 00	10AUG01	122 025002 52.68	3,432,285.00 52.68 SS
** JPY **	2351 3,413,085.00 27,892.66	3,413,085.00 27,907.90		13AUG01 00	13AUG01	122 364998 15.24	3,413,085.00 15.24 SS
** JPY **	2362 7,703,415.00 63,363.48	7,703,415.00 63,321.24		16AUG01 00	16AUG01	121 574997 42.24	7,703,415.00 42.24 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	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 ++	2369	3,585,324 00 29,893 89	3,585,324 00 29,803 14	15AUG01	15AUG01	119 934998 90 75	3,585,324 00 90 75	SS 90 75	
++ JPY ++	2378	-1,064,268 00 -8,842 74	-1,064,268 00 -8,842 73	17AUG01	17AUG01	120 354996 - 01	-1,064,268 00 - 01	SS BTC - 01	
++ JPY ++	2381	2,582,039 00 21,388 66	2,582,039 00 21,408 93	20AUG01	20AUG01	120 720001 -20 27	2,582,039 00 -20 27	SS -20 27	
++ JPY ++	2392	5,408,324 00 45,105 08	5,408,324 00 45,059 65	21AUG01	21AUG01	119 904999 45 43	5,408,324 00 45 43	SS 45 43	
++ JPY ++	2407	3,130,872 00 26,133 07	3,130,872 00 26,127 46	23AUG01	23AUG01	119 805000 5 41	3,130,872 00 5 41	SS 5 41	
++ JPY ++	2411	30,544,580 00 254,283 89	30,544,580 00 254,301 55	24AUG01	24AUG01	120 119995 -17 66	30,544,580 00 -17 66	SS -17 66	
++ JPY ++	2417	10,241,000 00 85,259 96	10,241,000 00 85,259 69	27AUG01	27AUG01	120 114998 27	10,241,000 00 27	SS 27	
++ JPY ++	2429	5,670,033 00 47,065 93	5,670,033 00 47,085 73	28AUG01	28AUG01	120 470001 -19 80	5,670,033 00 -19 80	SS -19 80	
++ JPY ++	2434	2,425,706 00 20,255 57	2,425,706 00 20,215 59	29AUG01	29AUG01	119 754997 39 98	2,425,706 00 39 98	SS 39 98	
++ JPY ++	2437	4,186,966 00 35,075 53	4,186,966 00 35,053 79	30AUG01	30AUG01	119 369995 21 74	4,186,966 00 21 74	SS 21 74	
++ JPY ++	2443	2,732,536 00 23,013 74	2,732,536 00 22,891 31	31AUG01	31AUG01	118 735001 122 43	2,732,536 00 122 43	SS 122 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 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 ++	2444	3,464,970 00 29,182 38	3,464,970 00 29,113 42	31AUG01	31AUG01	118 735001 68 96	3,464,970 00 68 96	SS 68 96	
++ JPY ++	2455	5,410,374 00 45,547 62	5,410,374 00 45,566 80	03SEP01	03SEP01	118 785004 -19 18	5,410,374 00 -19 18	SS -19 18	
++ JPY ++	2456	3,671,051 00 30,905 00	3,671,051 00 30,918 02	03SEP01	03SEP01	118 785004 -13 02	3,671,051 00 -13 02	SS -13 02	
++ JPY ++	2457	3,208,941 00 27,014 70	3,208,941 00 27,026 07	03SEP01	03SEP01	118 785004 -11 37	3,208,941 00 -11 37	SS -11 37	
++ JPY ++	2459	3,188,225 00 26,679 71	3,188,225 00 26,723 22	04SEP01	04SEP01	119 500000 -43 51	3,188,225 00 -43 51	SS -43 51	
++ JPY ++	2476	2,627,819 00 21,763 38	2,627,819 00 21,833 00	05SEP01	05SEP01	120 745003 -69 62	2,627,819 00 -69 62	SS -69 62	
++ JPY ++	2484	2,688,333 00 22,231 41	2,688,333 00 22,241 36	06SEP01	06SEP01	120 925003 -9 95	2,688,333 00 -9 95	SS -9 95	
++ JPY ++	2492	5,174,482 00 42,744 88	5,174,482 00 42,752 05	10SEP01	10SEP01	121 055000 -7 17	5,174,482 00 -7 17	SS -7 17	
++ JPY ++	2506	2,601,809 00 21,837 33	2,601,809 00 21,808 82	11SEP01	11SEP01	119 145004 28 51	2,601,809 00 28 51	SS 28 51	
++ JPY ++	2507	2,603,365 00 21,850 39	2,603,365 00 21,821 86	11SEP01	11SEP01	119 145004 28 53	2,603,365 00 28 53	SS 28 53	
++ JPY ++	2508	3,738,867 00 31,380 81	3,738,867 00 31,339 84	11SEP01	11SEP01	119 145004 40 97	3,738,867 00 40 97	SS 40 97	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/L S BASE COST BASE SECY GN/L S	TRD DT STL DT	SPIL RATE BASE CURR GN/L S	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/L S
(CONTINUED)					
JPY - JAPANESE YEN					
** JPY **	2518 1 348,728 00 11,279 82	1 348 728 00 11 282 50	12SEP01 00 00	12SEP01 119 570000 2 48	1,348 728 00 2 48 SS
** JPY **	2519 5,671 563 00 30,706 39	5 671 563 00 30 715 13	12SEP01 00 00	12SEP01 119 570000 -6 74	5,671,563 00 -6 74 SS
** JPY **	2520 2 467 707 00 20,638 18	2,467,707 00 20 642 71	12SEP01 00 00	12SEP01 119 570000 -4 53	2,467 707 00 4 53 SS
** JPY **	2526 5 702 488 00 31 155 23	5,702,488 00 31,115 26	13SEP01 00 00	13SEP01 118 839996 39 97	3,702,488 00 39 97 SS
** JPY **	2534 1,219,879 00 10,386 37	1,219,879 00 10 506 01	14SEP01 00 00	14SEP01 117 449997 80 36	1,219,879 00 80 36 SS
** JPY **	2585 554,373 00 4,782 17	554,373 00 4,726 43	20SEP01 00 00	20SEP01 115 925003 55 54	554,373 00 55 54 SS
** JPY **	2597 6,527,200 00 54,203 72	6 527 200 00 54 224 42	21SEP01 00 00	21SEP01 116 729996 -22 70	6,527,200 00 22 70 SS
** JPY **	2645 3 079,427 00 26,124 75	3 079 427 00 26,152 83	26SEP01 00 00	26SEP01 117 864998 -6 10	3 079 427 00 -6 10 SS
** JPY **	2867 25 365 106 00 211,024 18	25,365,106 00 209 755 85	09OCT01 00 00	09OCT01 120 199997 1,268 33	25,365,106 00 1,268 33 SS
** JPY **	2802 14,883,140 00 123 583 33	14 883 140 00 123,819 80	10OCT01 00 00	10OCT01 120 430000 -236 47	14,883,140 00 236 47 SS
** JPY **	2803 3,139,393 00 26,068 20	3 139,393 00 26,118 08	10OCT01 00 00	10OCT01 120 430000 -49 88	3 139 393 00 -49 88 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/L S BASE COST BASE SECY GN/L S	TRD DT STL DT	SPIL RATE BASE CURR GN/L S	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/L S
(CONTINUED)					
JPY - JAPANESE YEN					
** JPY **	2821 7,193,129 00 59 180 79	7,193,129 00 59,749 49	11OCT01 00 00	11OCT01 121 544998 -568 70	7,193 129 00 -568 70 SS
** JPY **	2822 4 416 383 00 36,335 37	4,416,383 00 36,684 54	11OCT01 00 00	11OCT01 121 544998 -349 17	4,416 383 00 -349 17 SS
** JPY **	2831 2,777,171 00 22 968 91	2 777 171 00 22,967 98	12OCT01 00 00	12OCT01 120 910004 93	2,777,171 00 93 SS
** JPY **	2832 3,199,055 00 26,458 15	3 199 055 00 26 457 08	12OCT01 00 00	12OCT01 120 910004 1 07	3,199 055 00 1 07 SS
** JPY **	2842 2 698 737 00 22,317 44	2 698 737 00 22,319 53	15OCT01 00 00	15OCT01 120 925003 2 09	2,698,737 00 2 09 SS
** JPY **	2843 5,512,348 00 45,584 85	5,512,348 00 45,589 10	15OCT01 00 00	15OCT01 120 925003 -4 25	5 512 348 00 -4 25 SS
** JPY **	2868 4,691 702 00 38 798 44	4 691 702 00 38,797 87	15OCT01 00 00	15OCT01 120 925003 57	4,691,702 00 57 SS
** JPY **	2857 2 466 454 00 20 380 55	2 466 454 00 20,397 49	17OCT01 00 00	17OCT01 121 020004 16 94	2,466 454 00 -16 94 SS
** JPY **	3025 2 034,657 00 16,721 38	2 034,657 00 16,699 42	02NOV01 00 00	02NOV01 121 680000 21 96	2,034 657 00 21 96 SS
** JPY **	3026 2,777 505 00 22,826 31	2 777 505 00 22 817 09	02NOV01 00 00	02NOV01 121 680000 9 22	2 777,505 00 9 22 SS
** JPY **	3076 9 358 800 00 77 853 76	9 358 800 00 77 854 33	12NOV01 00 00	12NOV01 120 209999 19 45	9 358,800 00 19 45 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 GN/LS BASE 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)									
JPY - JAPANESE YEN									
++ JPY ++	3077	4,596,364 00 38,236 12	4,596,364 00 38,226 58	12NOV01	00 00	12NOV01	120 209999 4,596,364 00 9 54		SS 9 54
++ JPY ++	3164	2,677,759 00 21,829 85	2,677,759 00 21,834 00	16NOV01	00 00	16NOV01	122 665001 2,677,759 00 -4 15		SS -4 15
++ JPY ++	3179	3,000,289 00 24,343 12	3,000,289 00 24,363 25	19NOV01	00 00	19NOV01	123 250000 3,000,289 00 -20 13		SS -20 13
++ JPY ++	3194	2,971,529 00 24,231 66	2,971,529 00 24,210 31	20NOV01	00 00	20NOV01	122 630005 2,971,529 00 21 35		SS 21 35
++ JPY ++	3195	-6,491,273 00 -52,933 81	-6,491,273 00 -52,933 80	20NOV01	00 00	20NOV01	122 630005 -6,491,273 00 - 01		SS BTC - 01
++ JPY ++	3220	-5,131,520 00 -41,662 09	-5,131,520 00 -41,662 08	21NOV01	00 00	21NOV01	123 169998 -5,131,520 00 - 01		SS BTC - 01
++ JPY ++	3245	-5,096,581 00 -41,027 02	-5,096,581 00 -41,027 03	26NOV01	00 00	26NOV01	124 224998 -5,096,581 00 01		SS BTC 01
++ JPY ++	3246	1,239,130 00 9,974 88	1,239,130 00 9,974 89	26NOV01	00 00	26NOV01	124 224998 1,239,130 00 - 01		SS - 01
++ JPY ++	3260	2,920,828 00 23,532 29	2,920,828 00 23,513 19	27NOV01	00 00	27NOV01	124 119995 2,920,828 00 19 10		SS 19 10
++ JPY ++	3301	-3,276,029 00 -26,368 55	-3,276,029 00 -26,415 49	04DEC01	00 00	04DEC01	124 240005 -3,276,029 00 46 94		SS BTC 46 94
++ JPY ++	3327	2,899,287 00 23,076 15	2,899,287 00 23,257 26	07DEC01	00 00	07DEC01	125 639999 2,899,287 00 -181 11		SS -181 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 GN/LS BASE 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)									
JPY - JAPANESE YEN									
++ JPY ++	3389	3,982,802 00 31,525 72	3,982,802 00 31,661 28	13DEC01	00 00	13DEC01	126 334999 3,982,802 00 -135 56		SS -135 56
++ JPY ++	3401	-6,257,800 00 -49,173 35	-6,257,800 00 -49,533 39	14DEC01	00 00	14DEC01	127 260002 -6,257,800 00 360 04		SS BTC 360 04
++ JPY ++	3403	-13,319,726 00 -104,665 45	-13,319,726 00 -104,881 29	14DEC01	00 00	14DEC01	127 260002 -13,319,726 00 215 84		SS BTC 215 84
++ JPY ++	3415	4,134,717 00 32,418 98	4,134,717 00 32,432 04	17DEC01	00 00	17DEC01	127 539993 4,134,717 00 -13 06		SS -13 06
++ JPY ++	3428	4,400,000 00 34,388 43	4,400,000 00 34,436 32	18DEC01	00 00	18DEC01	127 949997 4,400,000 00 -47 89		SS -47 89
++ JPY ++	3438	10,937,845 00 85,325 26	10,937,845 00 85,339 87	19DEC01	00 00	19DEC01	128 190002 10,937,845 00 -14 61		SS -14 61
++ JPY ++	3440	2,758,056 00 21,456 79	2,758,056 00 21,519 06	20DEC01	00 00	20DEC01	128 540009 2,758,056 00 -62 27		SS -62 27
++ JPY ++	3449	4,036,360 00 31,171 21	4,036,360 00 31,414 70	21DEC01	00 00	21DEC01	129 490005 4,036,360 00 -243 49		SS -243 49
++ JPY ++	3496	2,715,742 00 20,770 49	2,715,742 00 20,942 15	26DEC01	00 00	26DEC01	130 750000 2,715,742 00 -171 66		SS -171 66
++ JPY ++	3497	52,664,006 00 402,783 98	52,664,006 00 406,112 78	26DEC01	00 00	26DEC01	130 750000 52,664,006 00 -3,328 80		SS -3 328 80
++ JPY ++	3498	2,684,711 00 20,533 16	2,684,711 00 20,702 86	26DEC01	00 00	26DEC01	130 750000 2,684,711 00 -169 70		SS -169 70

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY GN/LS BASE SECURITY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED) IPY - JAPANESE YEN							
** IPY **	3508 2 931 752 00 22 126 59	2 931 752 00 22 309 96	08JAN02	08JAN02	132 505005 -184 37	2,931 752 00	SS -184 37
** JPY **	3510 2,958 887 00 22 322 80	2 958 887 00 22,472 84	09JAN02	09JAN02	132 551003 150 04	2,958,887 00	SS -150 04
** IPY **	3538 11 988 800 00 90 416 68	11 988 800 00 90,807 04	10JAN02	10JAN02	132 595001 390 36	11,988 800 00	SS 390 36
** IPY **	3539 5,819 015 00 44 023 42	5 819 015 00 44 075 10	11JAN02	11JAN02	132 179993 -51 68	5 819 015 00	SS -51 68
** JPY **	3562 2,789 284 00 21 271 13	2 789 284 00 21,153 28	15JAN02	15JAN02	131 130005 117 85	2 789,284 00	SS 117 85
** JPY **	3567 1 424 662 00 10 810 91	1 424,662 00 10,808 49	16JAN02	16JAN02	131 779999 2 42	1 424 662 00	SS 2 42
** JPY **	3621 -7 145 354 00 -53 232 17	-7 145,354 00 -53,355 08	23JAN02	23JAN02	134 229996 102 91	7,145 354 00	SS BIC 102 91
** IPY **	3709 2 915 042 00 21 793 08	2 915 042 00 21 743 08	01FEB02	01FEB02	133 760010 50 00	2,915 042 00	SS 50 00
** JPY **	3711 5 436 033 00 40 969 46	5,436 033 00 40 554 53	04FEB02	04FEB02	132 684998 414 93	5 436 033 00	SS 414 93
** JPY **	3712 2 833 023 00 21 351 49	2,833 023 00 21 135 25	04FEB02	04FEB02	132 684998 216 24	2,833 023 00	SS 216 24
** JPY **	3716 2 829 424 00 21 156 96	2 829 424 00 21 158 14	06FEB02	06FEB02	133 735001 -1 18	2,829 424 00	SS -1 18

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY GN/LS BASE SECURITY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED) IPY - JAPANESE YEN							
** JPY **	3729 2 855 264 00 21,372 54	2 855,264 00 21,351 26	07FEB02	07FEB02	133 595001 21 28	2 855,264 00	SS 21 28
** IPY **	3741 2 809 280 00 20 841 90	2 809 280 00 20,994 09	08FEB02	08FEB02	134 790009 -154 19	2,809 280 00	SS 154 19
** JPY **	3745 25 741 607 00 193,822 81	25,741 607 00 192,286 55	12FEB02	12FEB02	132 809998 1,536 26	25 741 607 00	SS 1 536 26
** IPY **	3766 3 724 573 00 28,044 37	3 724,573 00 27 822 09	12FEB02	12FEB02	132 809998 222 28	3 724 573 00	SS 222 28
** JPY **	3788 29 853 116 00 224 105 68	29,853 116 00 224 460 76	13FEB02	13FEB02	133 209991 -355 08	29 853 116 00	SS 355 08
** JPY **	3804 2,790 855 00 21,102 07	2 790 855 00 20,955 72	14FEB02	14FEB02	132 255005 146 35	2 790 855 00	SS 146 35
** IPY **	3912 956 337 00 7 122 23	956 337 00 7 172 37	21FEB02	21FEB02	134 274994 50 14	956 337 00	SS 50 14
** JPY **	3913 2 865 396 00 21 339 74	2 865 396 00 21 490 00	21FEB02	21FEB02	134 274994 -150 24	2 865,396 00	SS -150 24
** JPY **	4201 3 499 559 00 27,048 68	3 499 559 00 26 630 84	13MAR02	13MAR02	129 380004 417 84	3,499,559 00	SS 417 84
** JPY **	4202 4 292 782 00 33 179 66	4 292 782 00 33 084 92	13MAR02	13MAR02	129 380005 94 72	4 292,782 00	SS 94 72
** IPY **	4203 3 283 742 00 -24,380 60	3 283 742 00 -25,380 59	13MAR02	13MAR02	129 380005 01	-3,283 742 00	SS BIC 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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	4263	5,162,500 00 -24,498 41	-3,162,500 00 -24,530 72	15MAR02	00 00	15MAR02	129 089996 32 31	-3,162,500 00	SS BTC 32 31
++ JPY ++	4732	3,238,527 00 25,700 56	3,238,527 00 25,639 92	17MAY02	00 00	17MAY02	126 010000 60 64	3,238,527.00	SS 60 64
++ JPY ++	4774	-18,723,600 00 -150,814 34	-18,723,600 00 -151,252 93	22MAY02	00 00	22MAY02	124 150000 438 59	-18,723,600 00	SS BTC 438 59
++ JPY ++	4776	-7,863,809 00 -63,341 19	-7,863,809 00 -63,468 08	22MAY02	00 00	22MAY02	124 150000 126 89	-7,863,809 00	SS BTC 126 89
++ JPY ++	4781	-24,795,000 00 -198,598 32	-24,795,000 00 -199,688 52	23MAY02	00 00	23MAY02	124 850000 1,090 20	-24,795,000 00	SS BTC 1,090 20
++ JPY ++	4792	-2,915,500 00 -25,380 11	-2,915,500 00 -23,360 57	24MAY02	00 00	24MAY02	124 700000 -19 54	-2,915,500 00	SS BTC -19 54
++ JPY ++	4859	-3,125,000 00 -25,398 24	-3,125,000 00 -25,229 80	30MAY02	00 00	30MAY02	123 040000 -168 44	-3,125,000 00	SS BTC -168 44
++ JPY ++	4891	9,749,031 00 78,412 54	9,749,031 00 78,363 42	06JUN02	00 00	06JUN02	124 330000 49 12	9,749,031 00	SS 49 12
JPY TOTAL									
		493,680,009 00 3,955,096 07	493,680 009 00 3,955,020 01		00 00			76 06	76 06
NOK - NORWEGIAN KRONE									
++ NOK ++	2132	-520,505 07 -55,499 82	-520,505 07 -56,440 03	04JUL01	00 00	04JUL01	9 378500 940 21	-520,505 07	SS BTC 940 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	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)									
NOK - NORWEGIAN KRONE									
++ NOK ++	2133	-354,953 73 -37,847 60	-354,953 73 -37,848 58	04JUL01	00 00	04JUL01	9 378500 98	-354,953 73	SS BTC 98
++ NOK ++	2273	-116,693 58 -12,826 99	-116,693 58 -12,826 81	01AUG01	00 00	01AUG01	9 097500 - 18	-116,693 58	SS BTC - 18
++ NOK ++	2569	264,416 03 31,010 72	264,416 03 30,555 96	19SEP01	00 00	19SEP01	8 526600 454 76	264,416 03	SS 454 76
NOK TOTAL									
		-127,736 35 -75,163 69	-127,736 35 -76,559 46		00 00		1,395 77	-	1,595 77
SEK - SWEDISH KRONA									
++ SEK ++	2305	956,886 25 91,858 14	956,886 25 91,857 93	08AUG01	00 00	08AUG01	10 417000 21	956,886 25	SS 21
++ SEK ++	2768	3,904,376 60 368,720 01	3,904,376 60 369,313 34	08OCT01	00 00	08OCT01	10 589001 -593 33	3,904,376 60	SS -593 33
++ SEK ++	2936	3,191,463 76 302,041 78	3,191,463 76 302,041 77	25OCT01	00 00	25OCT01	10 566299 01	3,191,463 76	SS 01
SEK TOTAL									
		8,052,726 61 762,619 93	8,052,726 61 763,213 04		00 00		-593 11	-	-593 11
SGD - SINGAPORE DOLLAR									
++ SGD ++	4654	-60,028 41 -33,120 04	-60,028 41 -33,120 05	30APR02	00 00	30APR02	1 812450 01	-60,028 41	SS BTC 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT	SELL RATE BASE LURR GN/L S	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/L S
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(CONTINUED)

SGD - SINGAPORE DOLLAR

SGD TOTAL

-60 028 41
-33 120 04-60,028 41
-33,120 0500
00

01

01

CURRENCY TRADES

AUD - AUSTRALIAN DOLLAR

** AUD **	2139	-24 013 93 -12,365 97	-24 013 93 -12,365 96	05 JUL 01 00 00	05 JUL 01	1 961934 01	24 013 93	CT BIC - 01
** AUD **	2156	16 937 02 8,653 65	16 937 02 8,721 71	09 JUL 01 00 00	09 JUL 01	1 961746 -88 06	16 937 02	CT -88 06
** AUD **	2591	261 900 00 129,025 01	261,900 00 136,908 25	20 SEP 01 00 00	20 SEP 01	2 029839 -7,883 24	261,900 00	CT -7 883 24
** AUD **	3109	28,051 32 14,062 12	28,051 32 13,960 57	09 OCT 01 00 00	09 OCT 01	1 994814 101 55	28,051 32	CT 101 55
** AUD **	3111	17,715 00 9,104 62	17,715 00 8,821 08	15 OCT 01 00 00	15 OCT 01	1 945715 283 54	17,715 00	CT 283 54
** AUD **	3117	5 46 2 77	5 46 2 78	05 NOV 01 00 00	05 NOV 01	1 969473 - 01	5 46	CT - 01
** AUD **	3172	7,500 00 3,905 63	7,500 00 3,892 87	19 NOV 01 00 00	19 NOV 01	1 920307 12 76	7,500 00	CT 12 76
** AUD **	3351	2 556 88 1 318 33	2 556 88 1,318 46	10 DEC 01 00 00	10 DEC 01	1 939488 - 13	2 556 88	CT - 13

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT	SELL RATE BASE LURR GN/L S	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/L S
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(CONTINUED)

AUD - AUSTRALIAN DOLLAR

** AUD **	4190	22 200 00 11,300 91	22 200 00 11,516 10	24 DEC 01 00 00	24 DEC 01	1 964444 -215 19	22,200 00	CT -215 19
** AUD **	4188	6 86 3 48	6 86 3 56	27 DEC 01 00 00	27 DEC 01	1 969279 - 08	6 86	CT - 08
** AUD **	4189	6 86 3 51	6 86 3 56	31 DEC 01 00 00	31 DEC 01	1 953697 - 05	6 86	CT - 05
** AUD **	4194	115,215 93 59,076 97	115,215 93 59,076 96	11 FEB 02 00 00	11 FEB 02	1 950268 01	115 215 93	CT 01
** AUD **	4198	62 462 95 32 277 73	62,462 95 32,277 74	14 FEB 02 00 00	14 FEB 02	1 935172 01	62,462 95	CT - 01
** AUD **	4200	17 639 37 9,123 96	17 639 37 9 123 95	15 FEB 02 00 00	15 FEB 02	1 933301 01	17 639 37	CT 01
** AUD **	4572	1 71 92	1 71 91	22 APR 02 00 00	22 APR 02	1 855116 01	1 71	CT 01
** AUD **	4461	2 316 00 1 246 12	2 316 00 1 248 43	29 APR 02 00 00	29 APR 02	1 858563 -2 31	2,316 00	CT -2 31
** AUD **	4672	13,130 66 7,080 60	13 130 66 7 064 83	04 MAY 02 00 00	04 MAY 02	1 854427 15 77	13 130 66	CT 15 77
** AUD **	4749	7 500 00 4 143 75	7 500 00 4 096 87	20 MAY 02 00 00	20 MAY 02	1 809955 46 88	7 500 00	CT 46 88
** AUD **	4519	1 716 154 86 912 908 64	1 716 154 86 912,908 55	16 APR 02 00 00	16 APR 02	1 879876 - 01	1 716 154 86	CT - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DYS 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)

AUD - AUSTRALIAN DOLLAR

AUD TOTAL

2,267,286 75	2,267,286 75	00						
1,190,852 65	1,198,581 22	00			-7,728 57			-7,728 57

CAD - CANADIAN DOLLAR

** CAD **	2155	6,090 00 4,002 23	6,090 00 4,015 84	09JUL01	09JUL01	1 521650	6,090 00	CT
							-13 61	-13 61
** CAD **	2229	335 50 217 84	335 50 221 07	16JUL01	16JUL01	1 540100	335 50	CT
							-3 23	-3 23
** CAD **	2293	19,670 80 12,823 21	19,670 80 12,875 70	07AUG01	07AUG01	1 534000	19,670 80	CT
							-52 49	52 49
** CAD **	2317	1,227,540 00 800,639 19	1,227,540 00 800,654 41	08AUG01	08AUG01	1 533200	1,227,540 00	CT
							-15 22	-15 22
** CAD **	2413	180,098 80 116,856 22	180,098 80 116,878 54	24AUG01	24AUG01	1 541200	180,098 80	CT
							-22 32	-22 32
** CAD **	2420	179,236 40 116,221 24	179,236 40 116,223 91	27AUG01	27AUG01	1 542200	179,236 40	CT
							-2 67	-2 67
** CAD **	2621	3,000 00 1,912 17	3,000 00 1,924 84	24SEP01	24SEP01	1 568900	3,000 00	CT
							-12 67	-12 67
** CAD **	2790	6,090 00 3,895 11	6,090 00 3,895 81	09OCT01	09OCT01	1 563500	6,090 00	CT
							- 70	- 70
** CAD **	2965	19,535 88 12,401 76	19,535 88 12,410 81	26OCT01	26OCT01	1 575250	19,535 88	CT
							-9 05	-9 05

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DYS 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)

CAD - CANADIAN DOLLAR

** CAD **	2988	43,390 40 27,493 60	43,390 40 27,503 69	30OCT01	30OCT01	1 578200	43,390 40	CT
							-10 09	-10 09
** CAD **	3000	19,306 00 12,166 62	19,306 00 12,200 32	31OCT01	31OCT01	1 586800	19,306 00	CT
							-33 70	-33 70
** CAD **	3001	78,555 05 49,505 33	78,555 05 49,537 60	31OCT01	31OCT01	1 586800	78,555 05	CT
							32 27	-32 27
** CAD **	3017	13,614 60 8,555 65	13,614 60 8,579 91	01NOV01	01NOV01	1 591300	13,614 60	CT
							-24 26	-24 26
** CAD **	3022	25,946 21 16,305 04	25,946 21 16,310 12	01NOV01	01NOV01	1 591300	25,946 21	CT
							-5 08	-5 08
** CAD **	3032	18,299 12 11,492 98	18,299 12 11,498 05	02NOV01	02NOV01	1 592200	18,299 12	CT
							-5 07	-5 07
** CAD **	3042	23,634 00 14,812 45	23,634 00 14,829 00	05NOV01	05NOV01	1 595550	23,634 00	CT
							-16 55	-16 55
** CAD **	3044	11,924 80 7,473 79	11,924 80 7,482 14	05NOV01	05NOV01	1 595550	11,924 80	CT
							-8 35	-8 35
** CAD **	3050	11,697 12 7,339 60	11,697 12 7,339 49	06NOV01	06NOV01	1 593700	11,697 12	CT
							11	11
** CAD **	3058	11,646 27 7,308 38	11,646 27 7,308 09	07NOV01	07NOV01	1 593550	11,646 27	CT
							29	29
** CAD **	3065	22,985 87 14,383 25	22,985 87 14,392 25	08NOV01	08NOV01	1 598100	22,985 87	CT
							-9 00	-9 00

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 (N/LS)	TRD DIS OF ORIG SHS/PAR NET BASE (N/LS)	BUYRS DIL FUND RSN NET BASE (N/LS)
(CONTINUED) CAD - CANADIAN DOLLAR							
** CAD **	3089 27,919 50 17,469 89	27,919 50 17,470 60	13NOV01 00	13NOV01 00	1 598150 - 71	27 919 50	LT - 71
** CAD **	3127 -100 703 76 -63,260 10	-100,703 76 -63 260 11	14NOV01 00	14NOV01 00	1 591900 01	-100 703 76	CT BTC 01
** CAD **	3146 58 917 60 37 132 16	58 917 60 37 129 17	15NOV01 00	15NOV01 00	1 586700 2 99	58 917 60	CT 2 99
** CAD **	3147 34 650 46 21,838 07	34 650 46 21,836 31	15NOV01 00	15NOV01 00	1 586700 1 76	34,650 46	CT 1 76
** CAD **	3166 231,094 60 145 612 68	231,094 60 145 613 16	16NOV01 00	16NOV01 00	1 587050 - 48	231 094 60	CT - 48
** CAD **	3181 135 640 92 85,599 47	135,640 92 85,593 38	19NOV01 00	19NOV01 00	1 584600 6 09	135,640 92	CT 6 09
** CAD **	3198 24 879 33 15,615 95	24 879 33 15 616 79	20NOV01 00	20NOV01 00	1 593200 - 84	24,879 33	CT - 84
** CAD **	3454 3,000 00 1,882 88	3 000 00 1 908 03	24DEC01 00	24DEC01 00	1 593300 -25 15	3,000 00	CT 25 15
** CAD **	3471 493 00 309 62	493 00 313 26	31DEC01 00	31DEC01 00	1 592300 -3 64	493 00	CT -3 64
** CAD **	3545 6 090 00 3 813 16	6 090 00 3,842 87	14 JAN02 00	14 JAN02 00	1 597100 -29 71	6,090 00	CT -29 71
** CAD **	3575 335 50 211 05	335 50 211 62	15JAN02 00	15JAN02 00	1 589700 - 57	335 50	CT - 57

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 (N/LS)	TRD DIS OF ORIG SHS/PAR NET BASE (N/LS)	BUYRS DIL FUND RSN NET BASE (N/LS)
(CONTINUED) CAD - CANADIAN DOLLAR							
** CAD **	3703 6,917 60 4 345 91	6 917 60 4,324 26	04FEB02 00	04FEB02 00	1 591750 21 65	6,917 60	CT 21 65
** CAD **	3755 6 460 00 4 064 81	6,460 00 4 038 22	11FEB02 00	11FEB02 00	1 589250 26 59	6 460 00	CT 26 59
** CAD **	3843 6,569 00 4,128 59	6 569 00 4 106 35	15FEB02 00	15FEB02 00	1 591100 27 24	6 569 00	CT 22 24
** CAD **	4369 3,500 00 2,207 23	3,500 00 2,206 17	25MAR02 00	25MAR02 00	1 585700 1-06	3 500 00	CT 1 06
** CAD **	4430 493 00 308 26	493 00 308 28	01APR02 00	01APR02 00	1 599300 - 02	493 00	CT - 02
** CAD **	4470 6,090 00 3 820 82	6 090 00 3 808 19	08APR02 00	08APR02 00	1 593900 12 63	6 090 00	CT 12 63
** CAD **	4673 11 336 00 7 227 75	11 336 00 7 242 71	06MAY02 00	06MAY02 00	1 568400 -14 96	11 336 00	CT -14 96
** CAD **	4756 3 250 00 2,112 45	3 250 00 2,112 31	21MAY02 00	21MAY02 00	1 538500 14	3,250 00	CT 14
** CAD **	4931 3,023 64 1 965 46	3 023 64 1,971 08	10JUN02 00	10JUN02 00	1 538400 -5 64	3,023 64	CT -5 64
** CAD **	5019 3 500 00 2,307 87	3 500 00 2,266 91	24JUN02 00	24JUN02 00	1 516550 40 96	3,500 00	CT 40 96
** CAD **	2467 1 115,075 00 718,106 00	1 115,075 00 718,135 01	04SEP01 00	04SEP01 00	1 542800 -29 01	1 115 075 00	CT -29 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	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)							
CAD - CANADIAN DOLLAR							
++ CAD ++				28SEP01	28SEP01	1 579200	
2673	790,634 00 500,454 76	790,634 00 500,709 81		00 00		-55 05	790,634 00 -55 05 CT
++ CAD ++				23OCT01	23OCT01	1 571950	
2900	507,000 00 322,529 34	507,000 00 322,552 38		00 00		-23 04	507,000 00 -23 04 CT
++ CAD ++				20NOV01	20NOV01	1 593200	
3200	621,148 50 389,874 78	621,148 50 389,895 80		00 00		-21 02	621,148 50 -21 02 CT
++ CAD ++				23JAN02	23JAN02	1 603800	
3627	615,431 70 383,733 45	615,431 70 383,780 49		00 00		-47 04	615,431 70 -47 04 CT
++ CAD ++				21MAY02	21MAY02	1 538500	
4758	629,215 25 408,979 69	629,215 25 408,952 52		00 00		27 17	629,215 25 27 17 CT
CAD TOTAL							
-----	6,674,557 66 4,268,397 64	6,674,557 66 4,268,767 16		00 00		-369 52	-369 52
CHF - SWISS FRANC							
++ CHF ++				19SEP01	19SEP01	1 585700	
2574	-72,576 01 -45,769 07	-72,576 01 -45,769 08		00 00		01	-72,576 01 01 CT BTC
++ CHF ++				24SEP01	24SEP01	1 601900	
2617	85,356 70 53,284 66	85,356 70 53,410 72		00 00		-126 06	85,356 70 -126 06 CT
++ CHF ++				03OCT01	03OCT01	1 615050	
2722	200,503 17 124,146 73	200,503 17 124,146 72		00 00		01	200 503 17 01 CT
++ CHF ++				24OCT01	24OCT01	1 659350	
2924	-118,357 86 -71,327 85	-118,357 86 -71,327 84		00 00		- 01	-118,357 86 - 01 CT BTC

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 DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		
(CONTINUED)							
CHF - SWISS FRANC							
++ CHF ++				20DEC01	20DEC01	1 635900	
3447	-8,066 19 -4,930 74	-8,066 19 -4,930 73		00 00		- 01	-8,066 19 - 01 CT BTC
++ CHF ++				19FEB02	19FEB02	1 689200	
4169	41,450 87 24,538 76	41,450 87 24,528 98		00 00		9 78	41,450 87 9 78 CT
++ CHF ++				19FEB02	19FEB02	1 689200	
4170	155,570 49 92,097 14	155,570 49 92,060 45		00 00		36 69	155,570 49 36 69 CT
++ CHF ++				27MAR02	27MAR02	1 679100	
4407	15,438 21 9,313 45	15,438 21 9,316 18		00 00		-2 73	15,438 21 -2 73 CT
++ CHF ++				02APR02	02APR02	1 665200	
4441	30,010 50 18,022 16	30,010 50 17,878 21		00 00		143 95	30,010 50 143 95 CT
++ CHF ++				18APR02	18APR02	1 649300	
4544	264,077 41 160,114 84	264,077 41 160,081 89		00 00		32 95	264,077 41 32 95 CT
++ CHF ++				19APR02	19APR02	1 650700	
4558	398,684 23 241,524 34	398,684 23 241,530 30		00 00		-5 96	398,684 23 -5 96 CT
++ CHF ++				22APR02	22APR02	1 653900	
4573	15,895 36 9,610 83	15,895 36 9,629 70		00 00		-18 87	15,895 36 -18 87 CT
++ CHF ++				06MAY02	06MAY02	1 589050	
4674	21,450 00 13,498 63	21,450 00 13,163 14		00 00		335 49	21 450 00 335 49 CT
++ CHF ++				13MAY02	13MAY02	1 598000	
4710	31,495 75 19,709 48	31,495 75 19,788 04		00 00		-78 58	31,495 75 -78 58 CT
++ CHF ++				21MAY02	21MAY02	1 579300	
4759	27,017 25 17,107 10	27,017 25 16,974 33		00 00		132 77	27,017 25 132 77 CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG SHS/PAR NET	BUY'S DIL FUND RSM NET BASE GN/L
(CONTINUED)		CHF - SWISS FRANC					
** CHF **	4853	21 258 25 13 594 40	21 258 25 13,491 31	03JUN02	03JUN02	1 563750 103 09	21,258 25 103 09
** CHF **	2635	528,100 96 332,097 20	528 100 96 332 097 19	25SEP01	25SEP01	1 590200 01	528 100 96 01
** CHF **	4409	574 039 30 341 873 21	574 039 30 341,973 39	27MAR02	27MAR02	1 679100 -100 18	574 039 30 100 18
CHF TOTAL	-----	2,211,548 39 1,348,505 27	2 211,548 39 1,348 042 92	00 00		462 35	462 35
		DKK - DANISH KRONE					
** DKK **	4574	12,804 48 1,529 67	12 804 48 1,513 79	22APR02	22APR02	8 570750 15 88	12,804 48 15 88
DKK TOTAL	-----	12 804 48 1 529 67	12,804 48 1,513 79	00 00		15 88	15 88
		EUR - EURO CURRENCY					
** EUR **	2329	99 88	99 87	07MAY01	07MAY01	1 121579 01	99 01
** EUR **	2140	40,617 10 34 004 63	40 617 10 34,411 95	05JUL01	05JUL01	1 194458 407 32	40,617 10 -407 32
** EUR **	2146	-77 854 28 -65,923 12	-77,854 28 -65 906 34	06JUL01	06JUL01	1 180986 -16 76	-77 854 28 16 76

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG SHS/PAR NET	BUY'S DIL FUND RSM NET BASE GN/L
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	2163	-49 111 11 -42 024 37	-49 111 11 -42,006 36	10JUL01	10JUL01	1 168634 -18 01	49,111 11 -18 01
** EUR **	2175	-82 889 90 -71 388 93	-82,889 90 -71,387 89	11JUL01	11JUL01	1 161103 -1 04	-82,889 90 -1 04
** EUR **	2196	12 476 81 10,668 92	12 476 81 10 708 40	16JUL01	16JUL01	1 169454 -39 68	12,476 81 -39 68
** EUR **	2198	1 603 10 1 370 81	1 603 10 1,375 91	16JUL01	16JUL01	1 169454 5 10	1,603 10 -5 10
** EUR **	2201	416 613 96 356,225 84	416,613 96 356,139 76	17JUL01	17JUL01	1 169522 113 92	416 613 96 113 92
** EUR **	2214	88,977 87 77,437 44	88,977 87 77,382 45	18JUL01	18JUL01	1 149029 55 00	88 977 87 55 00
** EUR **	2226	46 207 46 40,147 34	46 207 46 40 169 14	19JUL01	19JUL01	1 150947 -21 80	46 207 46 21 80
** EUR **	2319	-1 156,464 45 1 014,202 12	-1 156 464 45 1 015,202 13	08AUG01	08AUG01	1 139147 01	1 156,464 45 01
** EUR **	2385	46 425 34 42,379 38	46,425 34 42 367 00	20AUG01	20AUG01	1 095470 12 38	46 425 34 12 38
** EUR **	2388	23 28 21 25	23 28 21 24	20AUG01	20AUG01	1 095470 01	23 28 01
** EUR **	2402	-46 939 85 -43 165 90	-46,939 85 -43 165 91	22AUG01	22AUG01	1 087429 01	46,939 85 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	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)									
EUR - EURO CURRENCY									
++ EUR ++	2425	62,700 33 57,057 31	62,700 33 57,077 18	27AUG01	00 00	1 098901 -19 87	27AUG01	62,700 33 -19 87	CT
++ EUR ++	2480	10,993 97 9,783 53	10,993 97 9,768 02	05SEP01	00 00	1 123722 15 51	05SEP01	10,993 97 15 51	CT
++ EUR ++	2488	50,174 95 45,383 25	50,174 95 44,993 31	07SEP01	00 00	1 105583 389 94	07SEP01	50,174 95 389 94	CT
++ EUR ++	2493	-17,461 29 -15,698 58	-17,461 29 -15,739 26	10SEP01	00 00	1 112285 40 68	10SEP01	-17,461 29 40 68	CT BTC
++ EUR ++	2494	-12,433 62 -11,178 45	-12,433 62 -11,188 37	10SEP01	00 00	1 112285 9 92	10SEP01	-12,433 62 9 92	CT BTC
++ EUR ++	2537	604 99 557 29	604 99 551 03	14SEP01	00 00	1 085600 6 26	14SEP01	604 99 6 26	CT
++ EUR ++	2540	6,277 50 5,782 52	6,277 50 5,743 01	17SEP01	00 00	1 085600 39 51	17SEP01	6,277 50 39 51	CT
++ EUR ++	2564	23,443 57 21,632 56	23,443 57 21,596 70	19SEP01	00 00	1 083717 35 86	19SEP01	23,443 57 35 86	CT
++ EUR ++	2676	3,491 25 3,177 21	3,491 25 3,177 58	28SEP01	00 00	1 098841 - 37	28SEP01	3,491 25 - 37	CT
++ EUR ++	2681	46,205 07 42,048 91	46,205 07 42,053 73	28SEP01	00 00	1 098841 -4 82	28SEP01	46,205 07 -4 82	CT
++ EUR ++	2683	3,622 24 3,296 42	3,622 24 3,296 80	01OCT01	00 00	1 098841 - 38	01OCT01	3,622 24 - 38	CT

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)									
EUR - EURO CURRENCY									
++ EUR ++	2698	3,491 25 3,199 21	3,491 25 3,191 89	01OCT01	00 00	1 091286 7 32	01OCT01	3,491 25 7 32	CT
++ EUR ++	2711	3,708 32 3,393 67	3,708 32 3,394 02	02OCT01	00 00	1 092717 - 35	02OCT01	3,708 32 - 35	CT
++ EUR ++	2723	51,322 04 47,136 72	51,322 04 47,090 75	03OCT01	00 00	1 088791 45 97	03OCT01	51,322 04 45 97	CT
++ EUR ++	2742	6,982 50 6,403 30	6,982 50 6,403 28	05OCT01	00 00	1 090453 02	05OCT01	6,982 50 02	CT
++ EUR ++	2811	14,038 91 12,801 38	14,038 91 12,811 83	10OCT01	00 00	1 096672 -10 45	10OCT01	14,038 91 -10 45	CT
++ EUR ++	2812	3,541 12 3,228 97	3,541 12 3,231 61	10OCT01	00 00	1 096672 -2 64	10OCT01	3,541 12 -2 64	CT
++ EUR ++	2837	5,702 66 5,180 58	5,702 66 5,171 22	15OCT01	00 00	1 100776 9 36	15OCT01	5,702 66 9 36	CT
++ EUR ++	2845	306,543 86 278,265 16	306,543 86 278,254 83	15OCT01	00 00	1 101625 10 33	15OCT01	306,543 86 10 33	CT
++ EUR ++	2925	3,491 25 3,115 77	3,491 25 3,105 11	24OCT01	00 00	1 120511 10 66	24OCT01	3,491 25 10 66	CT
++ EUR ++	2952	-385,780 55 -345,871 48	-385,780 55 -345,871 49	25OCT01	00 00	1 115387 01	25OCT01	-385,780 55 01	CT BTC
++ EUR ++	2979	-241,301 75 -218,088 62	-241,301 75 -218,088 63	29OCT01	00 00	1 106439 01	29OCT01	-241,301 75 01	CT BTC

ASSET ID	SECURITY DESCRIPTION LOI 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 DIS SHS/PAR	OF ORG NET BASE CN/LS	BUY'S DTL FUND RSN
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3045	31 15 27 97	31 15 28 17	05NOV01	00 00	1 115634 - 25	31 15		CT - 25
** EUR **	3098	17 575 17 15 486 95	17 575 17 15 486 96	13NOV01	00 00	1 134881 - 01	17 575 17		CT - 01
** EUR **	3130	-401,014 52 354,075 76	-401 014 52 354,075 77	14NOV01	00 00	1 132567 01	401,014 52		CT BIC 01
** EUR **	3168	27 591 61 24 419 95	27 591 61 24 374 31	16NOV01	00 00	1 129880 45 44	27 591 61		CT 45 44
** EUR **	3184	37 422 06 32 862 17	37 422 06 32 979 92	19NOV01	00 00	1 138758 -117 75	37 422 06		CT -117 75
** EUR **	3231	37 135 38 32 567 72	37 135 38 32 591 45	23NOV01	00 00	1 140251 -23 71	37 135 38		CT 23 71
** EUR **	3232	42 589 89 37 351 33	42 589 89 37 378 52	23NOV01	00 00	1 140251 -27 19	42 589 89		CT 27 19
** EUR **	3235	7 002 45 6 141 15	7 002 45 6 141 47	23NOV01	00 00	1 140251 - 32	7 002 45		CT 32
** EUR **	3240	7 504 96 6 613 37	7 504 96 6 582 20	26NOV01	00 00	1 134816 31 17	7 504 96		CT 31 17
** EUR **	3248	12 899 10 11 566 69	12 899 10 11 350 57	27NOV01	00 00	1 134816 16 12	12 899 10		CT 16 12
** EUR **	3251	68 673 33 60 532 17	68 673 33 -60 529 87	28NOV01	00 00	1 134494 -2 25	-68 673 33		CT BIC -2 25

ASSET ID	SECURITY DESCRIPTION LOI 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 DIS SHS/PAR	OF ORG NET BASE CN/LS	BUY'S DTL FUND RSN
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3272	4 640 23 4 119 37	4 640 23 4 098 60	29NOV01	00 00	1 126443 20 77	4 640 23		CT 20 77
** EUR **	3281	540 363 23 484 057 21	540 363 23 483 955 75	30NOV01	00 00	1 116321 121 46	540 363 23		CT 121 46
** EUR **	3283	-82 913 33 -74 273 73	-82 913 33 -74 273 72	30NOV01	00 00	1 116321 01	-82 913 33		CT BIC - 01
** EUR **	3285	7 480 63 6 701 15	7 480 63 6 701 14	30NOV01	00 00	1 116321 - 01	7 480 63		CT 01
** EUR **	3324	7 385 20 6 586 49	7 385 20 6 574 87	07DEC01	00 00	1 121265 11 62	7 385 20		CT 11 62
** EUR **	3347	7 314 96 6 513 60	7 314 96 6 512 51	10DEC01	00 00	1 123028 1 09	7 314 96		CT 1 09
** EUR **	3348	3 646 69 3 247 19	3 646 69 3 246 75	10DEC01	00 00	1 123028 54	3 646 69		CT 54
** EUR **	3352	2 169 53 1 951 86	2 169 53 1 951 81	10DEC01	00 00	1 123028 05	2 169 53		CT 05
** EUR **	3362	3 680 62 3 270 42	3 680 62 3 274 52	11DEC01	00 00	1 125429 -4 10	3 680 62		CT 4 10
** EUR **	3375	7 355 26 6 551 35	7 355 26 6 545 66	12DEC01	00 00	1 122712 5 67	7 355 26		CT 5 67
** EUR **	3430	44 071 68 39 747 04	44 071 68 39 769 51	19DEC01	00 00	1 108525 -12 46	44 071 68		CT -12 46

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 GN/LS BASE SECTY GN/LS	DT	DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM NET BASE GN/LS	RSM
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3474	57,986 23 52,152 83	57,986 23 52,164 68	03JAN02	00	1 111852	57,986 23		CT
					00	-11 85			-11 85
** EUR **	3477	58,343 19 52,217 13	58,343 19 52,267 54	04JAN02	00	1 117319	58,343 19		CT
					00	-50 41			-50 41
** EUR **	3478	2,092 50 1,872 79	2,092 50 1,874 60	07JAN02	00	1 117319	2,092 50		CT
					00	-1 81			-1 81
** EUR **	3480	91,241 99 81,479 08	91,241 99 81,508 07	07JAN02	00	1 119821	91,241 99		CT
					00	-28 99			-28 99
** EUR **	3483	35,791 77 31,945 96	35,791 77 31,952 58	08JAN02	00	1 120385	35,791 77		CT
					00	-6 62			-6 62
** EUR **	3489	106,387 80 94,504 27	106,387 80 94,549 88	09JAN02	00	1 125746	106,387 80		CT
					00	-45 61			-45 61
** EUR **	3660	-138,298 77 -118,964 64	-138,298 77 -118,964 65	28JAN02	00	1 162520	-138,298 77		CT BTC
					00	01			01
** EUR **	3669	-69,398 85 -59,984 88	-69,398 85 -59,984 89	29JAN02	00	1 156939	-69,398 85		CT BTC
					00	01			01
** EUR **	3704	2,517 97 2,184 98	2,517 97 2,184 60	04FEB02	00	1 151344	2,517 97		CT
					00	38			38
** EUR **	3720	152,625 00 132,646 34	152,625 00 132,627 77	06FEB02	00	1 150616	152,625 00		CT
					00	18 57			18 57
** EUR **	3811	13,385 97 11,663 20	13,385 97 11,670 27	14FEB02	00	1 147710	13,385 97		CT
					00	-7 07			-7 07

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 GN/LS BASE SECTY GN/LS	DT	DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM NET BASE GN/LS	RSM
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3829	-25,108 69 -21,919 89	-25,108 69 -21,919 90	15FEB02	00	1 145475	-25,108 69		CT BTC
					00	01			01
** EUR **	3835	16,372 21 14,292 94	16,372 21 14,292 95	15FEB02	00	1 145475	16,372 21		CT
					00	- 01			- 01
** EUR **	3837	11,387 50 9,941 29	11,387 50 9,941 28	15FEB02	00	1 145475	11,387 50		CT
					00	01			01
** EUR **	3842	-35,457 33 -30,954 26	-35,457 33 -30,954 25	15FEB02	00	1 145475	-35,457 33		CT BTC
					00	- 01			- 01
** EUR **	3938	517,325 33 450,823 07	517,325 33 450,809 54	25FEB02	00	1 147513	517,325 33		CT
					00	13 53			13 53
** EUR **	3941	59,950 00 52,243 42	59,950 00 52,241 85	25FEB02	00	1 147513	59,950 00		CT
					00	1 57			1 57
** EUR **	3970	62,746 25 54,331 97	62,746 25 54,331 96	28FEB02	00	1 154868	62,746 25		CT
					00	01			01
** EUR **	3973	63,431 55 54,925 37	63,431 55 54,925 35	28FEB02	00	1 154868	63,431 55		CT
					00	02			02
** EUR **	4012	-60,567 07 -52,693 36	-60,567 07 -52,693 37	05MAR02	00	1 149425	-60,567 07		CT BTC
					00	01			01
** EUR **	4026	57,703 10 50,602 73	57,703 10 50,598 53	06MAR02	00	1 140316	57,703 10		CT
					00	4 20			4 20
** EUR **	4027	23,384 94 20,507 42	23,384 94 20,505 72	06MAR02	00	1 140316	23,384 94		CT
					00	1 70			1 70

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	SLL DT	SLL RATE BASE (CURR GN/LS)	TRD DIS OF ORIG BUYS SUS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	4030	4,353 36 3,817 68	4,353 36 3,817 36	06MAR02 00 00	06MAR02	1 140316 52 4,353 36	CT 57
** EUR **	4045	42,274 98 37,180 83	42,274 98 37,180 24	07MAR02 00 00	07MAR02	1 137010 59 42,274 98	CT 59
** EUR **	4209	13,397 99 11,755 40	13,397 99 11,755 39	13MAR02 00 00	13MAR02	1 159731 01 13,397 99	CT 01
** EUR **	4232	450,122 27 396,872 67	450,122 27 396,792 68	16MAR02 00 00	16MAR02	1 134173 79 99 450,122 27	CT 79 99
** EUR **	4279	6,721 91 5,933 09	6,721 91 5,928 68	15MAR02 00 00	15MAR02	1 132952 4 41 6,721 91	CT 4 41
** EUR **	4298	13,187 25 11,641 05	13,187 25 11,640 74	18MAR02 00 00	18MAR02	1 132823 29 13,187 25	CT 29
** EUR **	4299	130,555 59 115,248 00	130,555 59 115,245 12	18MAR02 00 00	18MAR02	1 132823 2 88 130,555 59	CT 2 88
** EUR **	4304	7,522 66 6,640 63	7,522 66 6,640 47	18MAR02 00 00	18MAR02	1 132823 16 7,522 66	CT 16
** EUR **	4309	2,190 42 1,933 59	2,190 42 1,933 55	18MAR02 00 00	18MAR02	1 132823 04 2,190 42	CT 04
** EUR **	4311	4,403 31 3,887 02	4,403 31 3,884 22	18MAR02 00 00	18MAR02	1 132823 80 4,403 31	CT 80
** EUR **	4313	3,396 84 2,998 56	3,396 84 2,997 53	18MAR02 00 00	18MAR02	1 132823 1 03 3,396 84	CT 1 03

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	SLL DT	SELL RATE BASE (CURR GN/LS)	TRD DIS OF ORIG BUYS SUS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	4315	3,003 80 2,651 61	3,003 80 2,650 38	18MAR02 00 00	18MAR02	1 132823 1 23 3,003 80	CT 1 23
** EUR **	4331	10,668 76 9,417 85	10,668 76 9,401 29	18MAR02 00 00	18MAR02	1 132823 16 56 10,668 76	CT 16 56
** EUR **	4333	18 51 16 34	18 51 16 31	18MAR02 00 00	18MAR02	1 132823 03 18 51	CT 03
** EUR **	4392	1,270 82 1,121 82	1,270 82 1,114 06	18MAR02 00 00	18MAR02	1 132823 7 76 1,270 82	CT 7 76
** EUR **	4394	1,554 98 1,372 66	1,554 98 1,379 43	18MAR02 00 00	18MAR02	1 132823 -6 37 1,554 98	CT -6 37
** EUR **	4320	39,996 97 35,221 34	39,996 97 35,271 43	19MAR02 00 00	19MAR02	1 155589 50 09 39,996 97	CT -50 09
** EUR **	4340	-155,905 73 -137,773 86	-155,905 73 -137,773 85	20MAR02 00 00	20MAR02	1 131606 - 01 155,905 73	CT BIC 01
** EUR **	4341	27,062 25 23,914 91	27,062 25 23,914 90	20MAR02 00 00	20MAR02	1 131606 01 27,062 25	CT 01
** EUR **	4353	24,766 91 21,875 38	24,766 91 21,885 22	21MAR02 00 00	21MAR02	1 132182 -9 84 24,766 91	CT -9 84
** EUR **	4364	10,665 71 9,378 36	10,665 71 9,417 31	22MAR02 00 00	22MAR02	1 137268 -38 95 10,665 71	CT 38 95
** EUR **	4381	14,171 64 12,423 57	14,171 64 12,503 77	24MAR02 00 00	24MAR02	1 140706 80 20 14,171 64	CT -80 20

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 DTL FUND RSM NET BASE GN/LS	BUYS
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	4389 914 11 801 31	914 11 801 35		26MAR02 00 00	26MAR02	1 140771 - 04	914 11	CT - 04
++ EUR ++	4425 -22,400 63 -19,500 87	-22,400 63 -19,500 88		28MAR02 00 00	28MAR02	1 148699 01	-22,400 63	CT BTC 01
++ EUR ++	4456 14,252 60 12,510 21	14,252 60 12,510 22		04APR02 00 00	04APR02	1 139277 - 01	14,252 60	CT - 01
++ EUR ++	4461 -155,400 00 -138,845 28	-155,400 00 -138,845 27		05APR02 00 00	05APR02	1 135589 - 01	-155,400 00	CT BTC - 01
++ EUR ++	4476 -61,669 37 -54,253 61	-61,669 37 -54,253 62		09APR02 00 00	09APR02	1 136687 01	-61,669 37	CT BTC 01
++ EUR ++	4694 99 87	99 89		12APR02 00 00	12APR02	1 137333 - 02	99	CT - 02
++ EUR ++	4696 38 33	38 34		13APR02 00 00	13APR02	1 137333 - 01	38	CT - 01
++ EUR ++	4508 3,544 02 3,119 62	3,544 02 3,119 72		15APR02 00 00	15APR02	1 136041 - 10	3,544 02	CT - 10
++ EUR ++	4511 49,349 47 43,439 87	49,349 47 43,441 22		15APR02 00 00	15APR02	1 136041 -1 35	49,349 47	CT -1 35
++ EUR ++	4698 21 18	21 19		15APR02 00 00	15APR02	1 136041 - 01	21	CT - 01
++ EUR ++	4530 56,047 16 49,789 51	56,047 16 49,762 85		17APR02 00 00	17APR02	1 125682 26 66	56,047 16	CT 26 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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSM NET BASE GN/LS	BUYS
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	4543 744 25 662 46	744 25 662 44		18APR02 00 00	18APR02	1 123469 02	744 25	CT 02
++ EUR ++	4545 43,444 14 38,669 64	43,444 14 38,668 48		18APR02 00 00	18APR02	1 123469 1 16	43,444 14	CT 1 16
++ EUR ++	4562 26,602 89 23,659 27	26,602 89 23,661 44		19APR02 00 00	19APR02	1 124417 -2 17	26,602 89	CT -2 17
++ EUR ++	4586 -3,576 61 -3,181 75	-3,576 61 -3,181 19		23APR02 00 00	23APR02	1 124101 - 56	-3,576 61	CT BTC - 56
++ EUR ++	4599 -6,955 16 -6,201 22	-6,955 16 6,192 35		24APR02 00 00	24APR02	1 121579 -8 87	-6,955 16	CT BTC -8 87
++ EUR ++	4618 28,626 89 -25,702 65	-28,626 89 -25,682 82		25APR02 00 00	25APR02	1 113772 -19 83	-28,626 89	CT BTC -19 83
++ EUR ++	4619 -6,952 12 -6,241 96	-6,952 12 -6,237 14		25APR02 00 00	25APR02	1 113772 -4 82	-6,952 12	CT BTC -4 82
++ EUR ++	4648 -8,518 15 -7,670 17	-8,518 15 -7,670 33		30APR02 00 00	30APR02	1 110556 16	-8,518 15	CT BTC 16
++ EUR ++	4660 -33,621 90 -30,372 33	-33,621 90 -30,354 96		02MAY02 00 00	02MAY02	1 106991 -17 37	-33,621 90	CT BTC -17 37
++ EUR ++	4661 -6,822 22 -6,162 85	6,822 22 -6,159 33		02MAY02 00 00	02MAY02	1 106991 -3 52	-6,822 22	CT BTC -3 52
++ EUR ++	4662 -6,813 72 -6,155 17	-6,813 72 -6,151 65		02MAY02 00 00	02MAY02	1 106991 -3 52	-6,813 72	CT BTC -3 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 GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	DTL FUND RSN NET BASE CN/LS
(CONTINUED) EUR - EURO CURRENCY									
++ EUR ++	4665	6 775 68 6 190 26	6 775 68 -6 163 56		03MAY02	00 00	03MAY02 1 094571 -26 72	6,775 68	CT BTC -26 72
++ EUR ++	4666	10 962 74 9 997 29	-10,962 74 -9,954 12		03MAY02	00 00	03MAY02 1 094571 -43 17	10 962 74	CT BTC 43 17
++ EUR ++	4670	-6,702 74 6,144 07	-6 702 74 -6 145 76		06MAY02	00 00	06MAY02 1 090929 - 31	6 702 74	CT BTC 31
++ EUR ++	4671	-7 003 12 6 419 41	-7 003 12 -6 419 08		06MAY02	00 00	06MAY02 1 090929 - 33	-7,003 12	CT BTC - 33
++ EUR ++	4680	17,456 53 15,970 11	-17 456 53 -15,979 03		07MAY02	00 00	07MAY02 1 093075 8 92	17 456 53	CT BTC 8 92
++ EUR ++	4691	-6,767 67 6,117 63	-6 767 67 6 117 62		08MAY02	00 00	08MAY02 1 106256 01	-6 767 67	CT BTC 01
++ EUR ++	4711	17 266 82 15,724 90	17 266 82 15 724 91		13MAY02	00 00	13MAY02 1 098056 - 01	17,266 82	CT - 01
++ EUR ++	4777	84 126 50 -77 951 64	84 126 50 -77 939 16		22MAY02	00 00	22MAY02 1 079214 12 48	-84,126 50	CT BTC -12 48
++ EUR ++	4811	12 636 00 11 733 16	12 636 00 11 731 14		28MAY02	00 00	28MAY02 1 076968 2 02	12,636 00	CT 2 02
++ EUR ++	4854	47 073 08 44 199 29	47 073 08 43 981 56		03JUN02	00 00	03JUN02 1 065019 217 73	47 073 08	CT 217 73
++ EUR ++	4867	12 392 17 11,677 76	12 392 17 11,593 12		04JUN02	00 00	04JUN02 1 061177 84 44	12 392 17	CT 84 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 CN/LS	TRD DTS OF ORIG SHS/PAR	DTL FUND RSN NET BASE CN/LS
(CONTINUED) EUR - EURO CURRENCY									
++ EUR ++	4883	33 772 32 31 710 53	33,772 32 31 577 11		05JUN02	00 00	05JUN02 1 065019 133 42	33 772 32	CT 133 42
++ EUR ++	4884	12,604 74 11 835 23	12 604 74 11,785 43		05JUN02	00 00	05JUN02 1 065019 49 80	12 604 74	CT 49 80
++ EUR ++	4898	12 626 81 11 943 07	12 626 81 11 915 02		06JUN02	00 00	06JUN02 1 057250 28 05	12 626 81	CT 28 05
++ EUR ++	4899	2 779 78 2 429 26	2 779 78 2,623 08		06JUN02	00 00	06JUN02 1 057250 6 18	2 779 78	CT 6 18
++ EUR ++	4932	28 975 89 27 370 63	28 975 89 27,356 57		10JUN02	00 00	10JUN02 1 058649 14 06	28,975 89	CT 14 06
++ EUR ++	4959	92 830 70 -87,627 53	-92 830 70 87 627 54		13JUN02	00 00	13JUN02 1 059378 - 01	-92 830 70	CT BTC 01
++ EUR ++	5020	233 36 228 40	233 36 221 97		24JUN02	00 00	24JUN02 1 021711 6 43	233 36	CT 6 43
++ EUR ++	5044	7 315 96 7 231 46	7,315 96 7 225 35		27JUN02	00 00	27JUN02 1 011685 6 11	7 315 96	CT 6 11
++ EUR ++	2184	343 983 84 296 256 09	343 983 84 296 256 10		11JUL01	00 00	11JUL01 1 161103 - 01	343 983 84	CT - 01
++ EUR ++	2216	475 998 70 414 261 69	475 998 70 413 967 49		18JUL01	00 00	18JUL01 1 149029 294 20	475 998 70	CT 294 20
++ EUR ++	2255	1 644 675 59 1 441 640 68	1 644 675 59 1 441,508 06		26JUL01	00 00	26JUL01 1 140834 132 62	1,644 675 59	CT 132 62

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 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
(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	2356 174,739 06 156,915 64	174,739 06 156,138 99		13AUG01 00 00	13AUG01	1 113586 776 65	174,739 06 776 65 CT
++ EUR ++	2387 653,594 69 596,634 04	653,594 69 596,459 68		20AUG01 00 00	20AUG01	1 095470 174 36	653,594 69 174 36 CT
++ EUR ++	2424 1,066,214 94 970,255 68	1,066,214 94 970,593 57		27AUG01 00 00	27AUG01	1 098901 -337 89	1,066,214 94 -337 89 CT
++ EUR ++	2465 805,044 36 713,993 74	805,044 36 714,896 78		04SEP01 00 00	04SEP01	1 127523 -903 04	805,044 36 -903 04 CT
++ EUR ++	2675 377,506 00 343,549 25	377,506 00 343,588 81		28SEP01 00 00	28SEP01	1 098841 -39 56	377,506 00 -39 56 CT
++ EUR ++	2680 558,870 43 508,599 91	558,870 43 508,658 14		28SEP01 00 00	28SEP01	1 098841 -58 23	558,870 43 -58 23 CT
++ EUR ++	3004 577,100 45 519,072 78	577,100 45 519,122 32		31OCT01 00 00	31OCT01	1 111791 -49 54	577,100 45 -49 54 CT
++ EUR ++	3006 -581,875 29 -523,367 51	-581,875 29 -523,367 50		31OCT01 00 00	31OCT01	1 111791 - 01	-581,875 29 - 01 CT BTC
++ EUR ++	3067 845,231 30 753,227 57	845,231 30 753,348 60		08NOV01 00 00	08NOV01	1 122146 -121 03	845,231 30 -121 03 CT
++ EUR ++	3208 677,984 61 598,830 06	677,984 61 598,830 07		21NOV01 00 00	21NOV01	1 152102 - 01	677,984 61 - 01 CT
++ EUR ++	3214 -677,984 61 -595,439 96	-677,984 61 -598,558 10		21NOV01 00 00	21NOV01	1 138620 3,118 14	-677,984 61 3,118 14 CT BTC

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 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
(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	3236 237,050 04 207,892 86	237,050 04 207,903 75		23NOV01 00 00	23NOV01	1 140251 -10 89	237,050 04 -10 89 CT
++ EUR ++	3551 509,869 70 455,543 01	509,869 70 455,501 09		15JAN02 00 00	15JAN02	1 119257 41 92	509,869 70 41 92 CT
++ EUR ++	3626 -435,595 92 -384,892 49	-435,595 92 -384,892 48		23JAN02 00 00	23JAN02	1 151734 - 01	-435,595 92 - 01 CT BTC
++ EUR ++	3897 454,096 95 395,336 85	454,096 95 395,535 65		20FEB02 00 00	20FEB02	1 148633 -198 80	454,096 95 -198 80 CT
++ EUR ++	3972 715,574 66 619,615 97	715,574 66 619,615 87		28FEB02 00 00	28FEB02	1 154868 10	715,574 66 10 CT
++ EUR ++	4029 98,142 86 86,066 37	98,142 86 86,059 22		06MAR02 00 00	06MAR02	1 140316 7 15	98,142 86 7 15 CT
++ EUR ++	4301 1,097,732 54 969,023 88	1,097,732 54 968,999 65		18MAR02 00 00	18MAR02	1 152023 24 23	1,097,732 54 24 23 CT
++ EUR ++	4391 275,218 57 241,256 63	275,218 57 241,269 56		26MAR02 00 00	26MAR02	1 140771 -12 93	275,218 57 -12 93 CT
++ EUR ++	4420 -2,509,070 86 -2,184,271 82	-2,509,070 86 -2,184,271 83		28MAR02 00 00	28MAR02	1 148699 01	-2,509,070 86 01 CT BTC
++ EUR ++	4542 573,820 66 510,757 89	573,820 66 510,742 67		18APR02 00 00	18APR02	1 123469 15 22	573,820 66 15 22 CT
++ EUR ++	4587 -590,805 47 -525,580 41	-590,805 47 -525,573 00		23APR02 00 00	23APR02	1 124101 -7 41	-590,805 47 -7 41 CT BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	4623	-1 875,656 22 -1 684 526 48	-1,875 656 22 -1,684,522 29	26APR02	00 00	26APR02	1 113462 -1 875,656 22 -4 19	CT BIC -4 19
** EUR **	4757	-453 913 76 417,350 90	453 913 76 -417,354 19	21MAY02	00 00	21MAY02	1 087607 453,913 76 3 29	CT BIC 3 29
** EUR **	4806	821,249 35 762,571 03	821 249 35 762 368 40	28MAY02	00 00	28MAY02	1 076968 821 249 35 202 63	CT 202 63
** EUR **	4901	111,692 29 105,644 16	111,692 29 105,396 01	06JUN02	00 00	06JUN02	1 057250 111,692 29 248 15	CT 248 15
** EUR **	5043	398 736 89 394 131 46	398 736 89 393,798 42	27JUN02	00 00	27JUN02	1 011685 398 736 89 333 04	CT 333 04
EUR TOTAL	-----	7 291,388 35 6 563,076 47	7,291 388 35 6 559,097 51		00 00		3,978 96	3,978 96
(CONTINUED)		GBP - POUND STERLING						
** GBP **	2262	6,015 50 8,578 71	6 015 50 8 582 32	30JUL01	00 00	30JUL01	0 701213 6 015 50 3 61	CT 3 61
** GBP **	2389	9 702 89 14,020 67	9 702 89 13,798 96	20AUG01	00 00	20AUG01	0 692042 9,702 89 221 71	CT 221 71
** GBP **	2449	-165,849 57 -240,796 87	-165 849 57 -240 796 86	31AUG01	00 00	31AUG01	0 688753 165 849 57 01	CT BIC 01
** GBP **	2462	87 498 54 126 422 33	87 498 54 127,064 83	04SEP01	00 00	04SEP01	0 692113 87,498 54 -642 50	CT -642 50

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)		GBP - POUND STERLING						
** GBP **	2498	1,886 50 2 751 74	1,886 50 2 725 72	10SEP01	00 00	10SEP01	0 685565 1,886 50 26 02	CT 26 02
** GBP **	2588	8,424 73 12,348 12	8 424 73 12,358 65	20SEP01	00 00	20SEP01	0 682268 8,424 73 -10 53	CT 10 53
** GBP **	2590	4,536 40 6 449 00	4 536 40 6 654 66	20SEP01	00 00	20SEP01	0 682268 4,536 40 -5 66	CT -5 66
** GBP **	2602	25 276 24 36,769 34	25 276 24 36 840 32	21SEP01	00 00	21SEP01	0 687427 25 276 24 70 98	CT 70 98
** GBP **	2605	15 871 05 23 087 72	15 871 05 23,132 18	21SEP01	00 00	21SEP01	0 687427 15,871 05 -44 56	CT -44 56
** GBP **	2892	-15 871 05 -23,087 72	-15 871 05 -23 143 04	21SEP01	00 00	21SEP01	0 687427 -15,871 05 55 42	CT BIC 55 42
** GBP **	2615	-8 847 02 -12,918 41	-8,847 02 -12,918 40	24SEP01	00 00	24SEP01	0 684838 -8,847 02 -01	CT BIC 01
** GBP **	2619	5 133 01 7 495 22	5 133 01 7,495 21	24SEP01	00 00	24SEP01	0 684838 5,133 01 01	CT 01
** GBP **	2743	561,954 21 832 059 05	-561 954 21 -832,025 73	05OCT01	00 00	05OCT01	0 675379 561 955 21 -33 32	CT BIC 33 32
** GBP **	2795	-7 695 80 -11 394 79	-7,695 80 -11 323 60	05OCT01	00 00	05OCT01	0 675379 -7 695 80 -71 19	CT BIC -71 19
** GBP **	2910	4 015 00 5 824 36	4 015 00 5,824 38	17OCT01	00 00	17OCT01	0 689346 4 015 00 02	CT -02

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	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)									
GBP - POUND STERLING									
++ GBP ++	2956	-133,093 25	-133,093 25	25OCT01	25OCT01	0 698519	-133,093 25		CT BTC
		-190,536 33	-190,536 32				- 01		- 01
++ GBP ++	3046	6,911 91	6,911 91	05NOV01	05NOV01	0 686389	6,911 91		CT
		10,069 96	10,039 95				30 01		30 01
++ GBP ++	3097	137,672 64	137,672 64	13NOV01	13NOV01	0 693097	137,672 64		CT
		198,634 02	198,634 04				- 02		- 02
++ GBP ++	3153	94,885 00	94,885 00	15NOV01	15NOV01	0 698885	94,885 00		CT
		135,766 26	135,766 27				- 01		- 01
++ GBP ++	3169	136,925 93	136,925 93	16NOV01	16NOV01	0 700305	136,925 93		CT
		195,523 28	195,549 23				-25 95		-25 95
++ GBP ++	3185	81,496 16	81,496 16	19NOV01	19NOV01	0 708692	81,496 16		CT
		114,995 17	115,141 52				-146 35		-146 35
++ GBP ++	3204	146,739 26	146,739 26	20NOV01	20NOV01	0 705119	146,739 26		CT
		208,105 67	208,057 56				48 11		48 11
++ GBP ++	3237	9,568 00	9,568 00	26NOV01	26NOV01	0 709371	9,568 00		CT
		13,488 01	13,566 21				-78 20		-78 20
++ GBP ++	3294	2,349 00	2,349 00	03DEC01	03DEC01	0 701631	2,349 00		CT
		3,347 91	3,343 79				4 12		4 12
++ GBP ++	3353	4,327 75	4,327 75	10DEC01	10DEC01	0 698666	4,327 75		CT
		6 194 30	6,168 13				26 17		26 17
++ GBP ++	3455	6,161 25	6,161 25	24DEC01	24DEC01	0 695555	6,161 25		CT
		8,858 03	8,965 19				-107 16		-107 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 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)									
GBP - POUND STERLING									
++ GBP ++	3523	199,521 12	199,521 12	11JAN02	11JAN02	0 692089	199,521 12		CT
		288,288 24	288,282 58				5 66		5 66
++ GBP ++	3555	68,583 52	68,583 52	15JAN02	15JAN02	0 690465	68,583 52		CT
		99,329 47	99,329 48				- 01		- 01
++ GBP ++	3572	68,060 39	68,060 39	16JAN02	16JAN02	0 695652	68,060 39		CT
		97,836 84	97,866 31				-29 47		-29 47
++ GBP ++	3588	129,588 38	129,588 38	17JAN02	17JAN02	0 696646	129,588 38		CT
		186,017 55	186,027 66				-10 11		-10 11
++ GBP ++	3611	4,199 50	4,199 50	22JAN02	22JAN02	0 694258	4,199 50		CT
		6,031 53	6,031 14				39		39
++ GBP ++	3616	28,943 79	28,943 79	22JAN02	22JAN02	0 699521	28,943 79		CT
		41,376 58	41,567 85				-191 27		-191 27
++ GBP ++	3635	34,724 63	34,724 63	23JAN02	23JAN02	0 700673	34,724 63		CT
		49,558 97	49,558 99				- 02		- 02
++ GBP ++	3650	53,596 25	53,596 25	25JAN02	25JAN02	0 709320	53,596 25		CT
		75,560 04	75,560 06				- 02		- 02
++ GBP ++	3670	46,488 62	46,488 62	29JAN02	29JAN02	0 707489	46,488 62		CT
		65,709 32	65,709 31				01		01
++ GBP ++	3759	7,453 84	7,453 84	11FEB02	11FEB02	0 702469	7,453 84		CT
		10,610 92	10,543 04				67 88		67 88
++ GBP ++	3775	15,427 81	15,427 81	12FEB02	12FEB02	0 698105	15,427 81		CT
		22,099 56	21,979 04				120 50		120 50

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE MAT RATE LOCAL COST LOCAL SETTY GN/LS		TRD DT LOCAL SETTY GN/LS	STL DT	SELL RATE		TRD QTS OF ORIC SHS/PAR	DTL FUND RSN	
		BASE	PRINCIPAL NET	BASE	LOST			BASE	CURR GN/LS		NET	BASE GN/LS
(CONTINUED) CBP - POUND STERLING												
** GBP **	3796	50,651 35	72,454 19	50,651 35	72,398 51	13FEB02	13FEB02	0.699081	55.68	50,651 35		CT 55.68
** CBP **	3812	9,492 93	13,562 54	9,492 93	13,565 97	14FEB02	14FEB02	0.699937	-3.42	9,492 93		CT 3.42
** CBP **	3838	3,515 21	5,033 78	3,515 21	5,025 82	15FEB02	15FEB02	0.698524	7.96	3,515 21		CT 7.96
** GBP **	3872	25,294 44	36,196 34	25,294 44	36,154 37	19FEB02	19FEB02	0.698812	41.97	25,294 44		CT 41.97
** GBP **	3879	11,818 09	16,911 69	11,818 09	16,892 08	19FEB02	19FEB02	0.698812	19.61	11,818 09		CT 19.61
** CBP **	3880	5,725 83	8,193 66	5,725 83	8,184 16	19FEB02	19FEB02	0.698812	9.50	5,725 83		CT 9.50
** GBP **	3881	4,282 60	6,128 40	4,282 60	6,121 29	19FEB02	19FEB02	0.698812	7.11	4,282 60		CT 7.11
** GBP **	3903	4,263 59	6,083 29	4,263 59	6,083 30	20FEB02	20FEB02	0.700869	-0.01	4,263 59		CT -0.01
** CBP **	3974	18,208 80	25,737 27	18,208 80	25,737 23	28FEB02	28FEB02	0.707489	-0.01	18,208 80		CT -0.01
** GBP **	4002	25,002 47	35,584 78	25,002 47	35,584 77	04MAR02	04MAR02	0.707617	0.01	25,002 47		CT 0.01
** GBP **	4087	252,356 75	357,059 43	252,356 75	357,059 44	12MAR02	12MAR02	0.706764	-0.01	252,356 75		CT -0.01

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE MAT RATE LOCAL COST LOCAL SETTY GN/LS		TRD DT LOCAL SETTY GN/LS	STL DT	SELL RATE		TRD QTS OF ORIC SHS/PAR	DTL FUND RSN	
		BASE	PRINCIPAL NET	BASE	LOST			BASE	CURR GN/LS		NET	BASE GN/LS
(CONTINUED) CBP - POUND STERLING												
** CBP **	4253	484,531 29	688,034 78	484,531 29	688,034 77	14MAR02	14MAR02	0.704225	0.01	484,531 29		CT 0.01
** CBP **	4280	-303,262 62	-451,830 72	-303,262 62	-451,830 73	15MAR02	15MAR02	0.702277	0.01	303,262 62		CT BTL 0.01
** GBP **	4282	15,202 12	21,647 05	15,202 12	21,647 06	15MAR02	15MAR02	0.702272	0.01	15,202 12		CT -0.01
** CBP **	4302	309,053 90	440,680 24	309,053 90	440,680 23	18MAR02	18MAR02	0.701311	0.01	309,053 90		CT 0.01
** CBP **	4303	3,124 42	4,455 11	3,124 42	4,455 12	18MAR02	18MAR02	0.701311	0.01	3,124 42		CT 0.01
** CBP **	4478	15,869 60	22,710 18	-15,869 60	22,644 74	08APR02	08APR02	0.698788	63.42	15,869 60		CT BTL 63.42
** GBP **	4512	15,869 60	22,810 95	15,869 60	22,651 64	15APR02	15APR02	0.695701	179.31	15,869 60		CT 179.31
** GBP **	4546	56,350 00	81,591 93	56,350 00	81,541 73	18APR02	18APR02	0.690652	50.20	56,350 00		CT 50.20
** CBP **	4643	6,266 00	9,143 35	6,266 00	9,116 09	29APR02	29APR02	0.685307	27.26	6,266 00		CT 27.26
** CBP **	4801	8,657 37	-12,656 72	-8,657 37	-12,656 23	28MAY02	28MAY02	0.684041	0.01	8,657 37		CT BTL 0.01
** GBP **	4824	13,919 63	-20,325 43	13,919 63	20,325 42	29MAY02	29MAY02	0.684838	0.01	13,919 63		CT BTL -0.01

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 BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING				
++ GBP ++	4829 -3,489 96 -5,116 46	-3,489 96 -5,116 47	30MAY02	00 00	30MAY02 0 682105	-3,489 96 01 CT BTC 01
++ GBP ++	4933 14,320 85 20,922 75	14,320 85 20,921 62	10JUN02	00 00	10JUN02 0 684463	14,320 85 1 13 CT 1 13
++ GBP ++	4982 32,156 48 47,540 13	32,156 48 47,540 14	17JUN02	00 00	17JUN02 0 676407	32,156 48 - 01 CT - 01
++ GBP ++	5016 -3,510 65 -5,261 77	-3,510 65 -5,261 78	21JUN02	00 00	21JUN02 0 647200	-3,510 65 01 CT BTC 01
++ GBP ++	2253 1,013,794 48 1,446,381 00	1,013,794 48 1,446,330 16	26JUL01	00 00	26JUL01 0 700918	1,013,794 48 50 84 CT 50 84
++ GBP ++	3007 358,667 93 521,037 18	358,667 93 520,977 13	31OCT01	00 00	31OCT01 0 688373	358,667 93 60 05 CT 60 05
++ GBP ++	4390 -169,600 69 -242,113 42	-169,600 69 -242,011 14	26MAR02	00 00	26MAR02 0 700501	-169,600 69 -102 28 CT BTC -102 28
++ GBP ++	4624 1,165,401 48 1,695,484 55	1,165,401 48 1,695,445 07	26APR02	00 00	26APR02 0 687356	1,165,401 48 39 48 CT 39 48
GBP TOTAL	3,925,712 80 5,613,215 82	3,925,712 80 5,613,699 82		00 00		-484 00 -484 00
		HKD - HONG KONG DOLLAR				
++ HKD ++	2294 -1,114,540 05 -142,905 32	-1,114,540 05 -142,905 31	07AUG01	00 00	07AUG01 7 799150	-1,114,540 05 - 01 CT BTC - 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 BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		HKD - HONG KONG DOLLAR				
++ HKD ++	2499 46,880 00 6,010 26	46,880 00 6,010 76	10SEP01	00 00	10SEP01 7 800000	46,880 00 - 50 CT - 50
++ HKD ++	2725 117,987 00 15,128 28	117,987 00 15,127 79	03OCT01	00 00	03OCT01 7 799100	117,987 00 49 CT 49
++ HKD ++	2890 51,867 00 6,650 89	51,867 00 6,649 62	22OCT01	00 00	22OCT01 7 798500	51,867 00 1 27 CT 1 27
++ HKD ++	2926 -1,890,092 98 -242,319 61	-1,890,092 98 -242,319 62	24OCT01	00 00	24OCT01 7 800000	1,890 092 98 01 CT BTC 01
++ HKD ++	2972 29,260 00 3,751 40	29,260 00 3,751 28	29OCT01	00 00	29OCT01 7 799750	29,260 00 12 CT 12
++ HKD ++	3354 74,000 00 9,488 46	74,000 00 9,488 34	10DEC01	00 00	10DEC01 7 798950	74,000 00 12 CT 12
++ HKD ++	3869 -1,137,158 85 -145,803 62	-1,137,158 85 -145 803 61	19FEB02	00 00	19FEB02 7 799250	-1,137 158 85 - 01 CT BTC - 01
++ HKD ++	3917 898,902 84 -115,256 51	898,902 84 -115,256 52	21FEB02	00 00	21FEB02 7 799150	-898 902 84 01 CT BTC 01
++ HKD ++	3925 -557,502 22 -71,481 52	-557,502 22 -71,481 51	22FEB02	00 00	22FEB02 7 799250	-557,502 22 - 01 CT BTC - 01
++ HKD ++	4033 596,421 31 76,469 66	596,421 31 76,469 65	06MAR02	00 00	06MAR02 7 799450	596,421 31 01 CT 01
++ HKD ++	4443 111,440 00 14,288 28	111,440 00 14,288 55	02APR02	00 00	02APR02 7 799400	111,440 00 - 27 CT - 27

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET FUND RSN	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS		NET FUND RSN	NET FUND RSN
(CONTINUED)									
HKD - HONG KONG DOLLAR									
** HKD **	4513	40 700 00	40,700 00	15APR02	00	15APR02	7 799650	40 700 00	CT
		5,218 18	5,218 28		00		- 10		18
** HKD **	4768	108 410 00	108,410 00	21MAY02	00	21MAY02	7 799350	108,410 00	CT
		13 899 88	13 900 14		00		- 26		- 26
** HKD **	4855	222,894 00	222 894 00	03JUN02	00	03JUN02	7 799750	222,894 00	CT
		28 577 07	28,576 89		00		18		18
** HKD **	4934	68 700 00	68,700 00	10JUN02	00	10JUN02	7 799750	68 700 00	CT
		8,807 97	8,807 92		00		05		05
** HKD **	2182	2,379,061 00	2,379 061 00	11JUL01	00	11JUL01	7 799800	2 379 061 00	CT
		305 015 64	305 015 59		00		05		05
** HKD **	2183	-2 379,061 00	-2 379 061 00	11 JUL01	00	11 JUL01	7 799800	-2,379 061 00	CT BIC
		-505 015 64	-505,015 63		00		01		- 01
HKD TOTAL									
		4,129,637 63	4,129 637 63		00		1 14		1 14
		529 476 25	529 477 39		00				
JPY - JAPANESE YEN									
** JPY **	2111	2,243,787 00	2,243,787 00	02JUL01	00	02JUL01	124 709999	2 243,787 00	CT
		17 992 04	17 997 51		00		5 47		5 47
** JPY **	2141	3 194 092 00	3,194 092 00	05JUL01	00	05JUL01	125 770004	3,194 092 00	CT
		25 396 29	25 714 90		00		318 61		-318 61
** JPY **	2147	17,905,242 00	17,905 242 00	06JUL01	00	06JUL01	125 815007	-17 905 242 00	CT BIC
		-142,314 05	-142 314 06		00		01		01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET FUND RSN	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS		NET FUND RSN	NET FUND RSN
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	2158	4,703 262 00	4,703,262 00	09 JUL01	00	09 JUL01	125 419998	4 703 262 00	CT
		37 500 10	37 500 09		00		01		01
** JPY **	2189	2,987 532 00	2 987,532 00	12 JUL01	00	12 JUL01	124 099998	2 987 532 00	CT
		21 073 59	24,074 34		00		75		- 75
** JPY **	2217	8,892 174 00	8 892 174 00	18 JUL01	00	18 JUL01	124 354996	8 892 174 00	CT
		71,506 37	71,506 36		00		01		01
** JPY **	2227	12,604,945 00	12 604 945 00	19 JUL01	00	19 JUL01	123 635002	12 604 945 00	CT
		101,952 88	101,917 11		00		35 77		35 77
** JPY **	2236	2 637,373 00	2,637 373 00	23 JUL01	00	23 JUL01	124 175003	2 637 373 00	CT
		21,259 16	21,263 00		00		-23 84		-23 84
** JPY **	2238	216,750 00	216 750 00	23 JUL01	00	23 JUL01	124 175003	216 750 00	CT
		1,745 52	1,747 48		00		-1 96		-1 96
** JPY **	2248	40,379 889 00	40,379,889 00	25 JUL01	00	25 JUL01	123 645004	40 379,889 00	CT
		326 579 22	326 562 16		00		17 06		17 06
** JPY **	2290	393,750 00	393 750 00	06AUG01	00	06AUG01	123 849998	393 750 00	CT
		3,179 25	3 189 03		00		9 78		-9 78
** JPY **	2324	-96 965 189 00	-96 965,189 00	08AUG01	00	08AUG01	123 705002	-96 965,189 00	CT BIC
		-787 023 15	-787 023 14		00		- 01		01
** JPY **	2347	23,931,976 00	-23 931,976 00	10AUG01	00	10AUG01	122 025002	23 931 976 00	CT BIC
		-196 123 55	-196,123 56		00		01		01
** JPY **	2354	3 309 453 00	3 309 453 00	13AUG01	00	13AUG01	122 364998	3 309 453 00	CT
		27,045 75	27 048 28		00		2 53		2 53

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 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						
** JPY **	2377 1,064,268 00 8,842 74	1,064 268 00 8,846 21	17AUG01 00 00	17AUG01	120 354996 -25 47	1,064,268 00 -23 47 CT
** JPY **	2409 -5,799,316 00 -48,406 29	-5,799,316 00 -48,406 30	23AUG01 00 00	23AUG01	119 805000 01	-5,799,316 00 01 CT BTC
** JPY **	2433 -8,097,144 00 -67,212 95	-8,097,144 00 -67,212 96	28AUG01 00 00	28AUG01	120 470001 01	-8,097,144 00 01 CT BTC
** JPY **	2450 -7,960,037 00 -67,040 36	-7,960,037 00 -67,040 37	31AUG01 00 00	31AUG01	118 735001 01	-7,960,037 00 01 CT BTC
** JPY **	2485 -2,688,333 00 -22,231 41	-2,688,333 00 -22,231 42	06SEP01 00 00	06SEP01	120 925003 01	-2,688,333 00 01 CT BTC
** JPY **	2496 -5,174,482 00 -42,744 88	-5,174,482 00 -42,744 87	10SEP01 00 00	10SEP01	121 055000 -01	-5,174,482 00 -01 CT BTC
** JPY **	2532 -6,179,738 00 -52,000 49	-6,179,738 00 -52,000 48	13SEP01 00 00	13SEP01	118 839996 -01	-6,179,738 00 -01 CT BTC
** JPY **	2578 60,021,678 00 511,759 18	60,021,678 00 511,749 65	19SEP01 00 00	19SEP01	117 285004 9 53	60,021,678 00 9 53 CT
** JPY **	2684 806,893 00 6,768 67	806,893 00 6,845 91	01OCT01 00 00	01OCT01	119 210007 -77 24	806,893 00 -77 24 CT
** JPY **	2813 15,030,327 00 124,805 51	15,030,327 00 124,848 91	10OCT01 00 00	10OCT01	120 430000 -43 40	15,030,327 00 -43 40 CT
** JPY **	2927 -12,920,281 00 -105,162 63	-12,920,281 00 -105,162 64	24OCT01 00 00	24OCT01	122 860001 -01	-12,920,281 00 01 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 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)						
JPY - JAPANESE YEN						
** JPY **	2980 -5,981,720 00 -49,006 39	-5,981,720 00 -49,006 40	29OCT01 00 00	29OCT01	122 059998 01	-5,981,720 00 01 CT BTC
** JPY **	3005 -9,051,901 00 -73,865 94	-9,051,901 00 -73,865 93	31OCT01 00 00	31OCT01	122 544998 -01	-9,051,901 00 -01 CT BTC
** JPY **	3134 7,343,728 00 -60,367 68	-7,343,728 00 -60,367 67	14NOV01 00 00	14NOV01	121 650002 -01	-7,343,728 00 -01 CT BTC
** JPY **	3170 -2,677,759 00 -21,829 85	-2,677,759 00 -21,829 84	16NOV01 00 00	16NOV01	122 645001 -01	-2,677,759 00 -01 CT BTC
** JPY **	3206 6,491,273 00 52,933 81	6,491,273 00 52,933 80	20NOV01 00 00	20NOV01	122 630005 01	6,491,273 00 01 CT
** JPY **	3216 5,151,520 00 41,662 09	5,151,520 00 41,682 32	21NOV01 00 00	21NOV01	123 149998 -20 23	5,151,520 00 -20 23 CT
** JPY **	3238 45,475 00 345 47	45,475 00 347 04	26NOV01 00 00	26NOV01	124 430000 -1 59	45,475 00 -1 59 CT
** JPY **	3242 5,231,101 00 42,189 89	5,231,101 00 42,203 15	26NOV01 00 00	26NOV01	124 224998 -93 26	5,231,101 00 -93 26 CT
** JPY **	3243 5,096,581 00 41,027 02	5,096,581 00 41,058 40	26NOV01 00 00	26NOV01	124 224998 -31 38	5,096,581 00 -31 38 CT
** JPY **	3271 6,937,634 00 56,030 00	6,937,634 00 56,014 24	29NOV01 00 00	29NOV01	123 820000 15 74	6,937,634 00 15 74 CT
** JPY **	3282 3,496,056 00 28,372 47	3,496,056 00 28,343 68	30NOV01 00 00	30NOV01	123 220001 28 79	3,496,056 00 28 79 CT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECITY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECITY	GN/LS			NET	BASE (N/LS)
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	3295	142,375.00 1,155.45	142,375.00 1,154.75	03DEC01	00 00	123.220001		142,375.00	CT 72
** JPY **	3300	3,276,029.00 26,445.18	3,276,029.00 26,493.56	04DEC01	00 00	123.880005		3,276,029.00	CT 48.38
** IPY **	3310	16,128,459.00 129,650.00	16,128,459.00 129,664.91	05DEC01	00 00	124.599994		16,128,459.00	CT -14.91
** JPY **	3355	1,061,225.00 8,444.55	1,061,225.00 8,476.36	10DEC01	00 00	125.639999		1,061,225.00	CT -29.81
** IPY **	3395	3,202,620.00 25,350.22	3,202,620.00 25,389.13	13DEC01	00 00	126.534999		3,202,620.00	CT -38.91
** JPY **	3397	19,577,526.00 154,965.18	19,577,526.00 155,001.51	14DEC01	00 00	126.534999		19,577,526.00	CT -36.33
** JPY **	3398	-6,577,266.00 -52,062.11	-6,577,266.00 -52,062.10	14DEC01	00 00	126.534999		6,577,266.00	CT BTC 01
** JPY **	3417	2,470,652.00 19,371.59	2,470,652.00 19,379.39	17DEC01	00 00	127.539993		2,470,652.00	CT 7.80
** IPY **	3420	4,511,000.00 35,569.30	4,511,000.00 35,583.09	18DEC01	00 00	127.539993		4,511,000.00	CT -13.79
** IPY **	3431	13,061,502.00 102,082.86	13,061,502.00 102,120.26	19DEC01	00 00	127.949997		13,061,502.00	CT 37.40
** JPY **	3432	-10,937,845.00 85,485.31	-10,937,845.00 85,485.30	19DEC01	00 00	127.949997		10,937,845.00	CT BTC -01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECITY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECITY	GN/LS			NET	BASE (N/LS)
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	3500	157,930.00 1,207.88	157,930.00 1,215.48	26DEC01	00 00	130.750000		157,930.00	CT -7.60
** JPY **	3501	10,591,141.00 80,596.15	10,591,141.00 81,512.95	27DEC01	00 00	131.410004		10,591,141.00	CT 916.80
** IPY **	3504	11,988,800.00 90,414.48	-11,988,800.00 -91,232.02	10JAN02	00 00	132.595001		11,988,800.00	CT BTC 815.34
** IPY **	3524	3,258,532.00 24,640.72	3,258,532.00 24,708.05	11JAN02	00 00	132.799993		3,258,532.00	CT 57.33
** JPY **	3617	7,158,789.00 53,445.71	7,158,789.00 54,001.94	22JAN02	00 00	133.919998		7,158,789.00	CT -544.23
** IPY **	3618	6,487,870.00 48,445.86	6,487,870.00 48,485.57	22JAN02	00 00	133.919998		6,487,870.00	CT 39.71
** IPY **	3640	7,064,022.00 52,444.05	7,064,022.00 52,476.00	24JAN02	00 00	134.644989		7,064,022.00	CT -11.95
** IPY **	3651	3,547,583.00 26,585.89	3,547,583.00 26,581.00	25JAN02	00 00	134.449997		3,547,583.00	CT 4.89
** JPY **	3663	2,956,197.00 22,149.57	2,956,197.00 22,133.18	28JAN02	00 00	133.404999		2,956,197.00	CT 26.39
** JPY **	3748	3,022,166.00 22,421.29	3,022,166.00 22,575.20	08FEB02	00 00	134.790009		3,022,166.00	CT 153.91
** IPY **	3776	393,750.00 2,974.76	393,750.00 2,960.54	12FEB02	00 00	132.809998		393,750.00	CT 4.22

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 BASE GN/LS		
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	3798	2,678,359 00 20,106 29	2,678,359 00 20,111 02	13FEB02	13FEB02	133 209991 -4 73		2,678,359 00 -4 73	CT -4 73
++ JPY ++	3814	2,712,836 00 20,512 16	2,712,836 00 20,390 37	14FEB02	14FEB02	132 255005 121 79		2,712,836 00 121 79	CT 121 79
++ JPY ++	3839	21,815,367 00 144,247 60	21,815,367 00 144,075 58	15FEB02	15FEB02	132 820007 172 02		21,815,367 00 172 02	CT 172 02
++ JPY ++	3840	35,520,391 00 267,432 53	35,520,391 00 267,152 44	15FEB02	15FEB02	132 820007 280 09		35,520,391 00 280 09	CT 280 09
++ JPY ++	3873	22,225,545 00 166,583 31	22,225,545 00 167,422 03	19FEB02	19FEB02	133 419998 838 72		22,225,545 00 838 72	CT -838 72
++ JPY ++	3877	2,877,247 00 21,565 34	2,877,247 00 21,673 92	19FEB02	19FEB02	133 419998 -108 58		2,877,247 00 -108 58	CT -108 58
++ JPY ++	3906	2,935,427 00 21,943 84	2,935,427 00 22,015 22	20FEB02	20FEB02	133 770004 -71 38		2,935,427 00 -71 38	CT -71 38
++ JPY ++	4212	3,283,742 00 25,380 60	3,283,742 00 25,380 59	13MAR02	13MAR02	129 380005 01		3,283,742 00 01	CT 01
++ JPY ++	4383	5,461,865 00 40,925 11	5,461,865 00 40,925 12	25MAR02	25MAR02	133 459991 -01		5,461,865 00 -01	CT -01
++ JPY ++	4736	4,105,981 00 32,584 56	4,105,981 00 32,559 99	17MAY02	17MAY02	126 010000 24 57		4,105,981 00 24 57	CT 24 57
++ JPY ++	4748	31,341,381 00 249,453 84	31,341,381 00 249,435 02	20MAY02	20MAY02	125 640000 18 82		31,341,381 00 18 82	CT 18 82

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 BASE GN/LS		
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	4778	26,587,409 00 214,155 53	26,587,409 00 214,155 52	22MAY02	22MAY02	124 150000 01		26,587,409 00 01	CT 01
++ JPY ++	4837	-4,945,351 00 -39,841 70	-4,945,351 00 -40,063 71	31MAY02	31MAY02	124 125000 222 01		-4,945,351 00 222 01	CT BTC 222 01
++ JPY ++	4852	-4,930,255 00 -39,858 16	-4,930,255 00 -39,804 59	03JUN02	03JUN02	123 695000 -53 57		-4,930,255 00 -53 57	CT BTC -53 57
++ JPY ++	4866	-9,181,549 00 -74,083 58	-9,181,549 00 -74,083 59	04JUN02	04JUN02	123 935000 01		-9,181,549 00 01	CT BTC 01
++ JPY ++	4903	2,803,647 00 22,550 04	2,803,647 00 22,550 05	06JUN02	06JUN02	124 330000 -01		2,803,647 00 -01	CT -01
++ JPY ++	4917	-7,852,116 00 -63,074 27	-7,852,116 00 -63,074 28	07JUN02	07JUN02	124 490000 01		-7,852,116 00 01	CT BTC 01
++ JPY ++	5021	21,250 00 175 27	21,250 00 172 62	24JUN02	24JUN02	121 240000 2 65		21,250 00 2 65	CT 2 65
++ JPY ++	5073	7,369,856 00 61,484 64	7,369,856 00 61,601 36	28JUN02	28JUN02	119 865000 -116 72		7,369,856 00 -116 72	CT -116 72
++ JPY ++	5074	2,495,333 00 20,817 86	2,495,333 00 20,857 38	28JUN02	28JUN02	119 865000 -39 52		2,495,333 00 -39 52	CT -39 52
++ JPY ++	2213	51,069,900 00 410,678 31	51,069,900 00 410,622 70	18JUL01	18JUL01	124 354996 55 61		51,069,900 00 55 61	CT 55 61
++ JPY ++	2386	-71,647,050 00 -593,497 76	-71,647,050 00 -593,497 77	20AUG01	20AUG01	120 720001 01		-71,647,050 00 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 SETTY CN/LS BASE SETTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	2633	38,918,400.00 330,489.14	38,918,400.00 330,549.60		25SEP01 00 00	25SEP01	117.759995 -60.46	38,918,400.00	CT 60.46
** JPY **	3315	10,645,200.00 85,572.35	10,645,200.00 85,573.81		06DEC01 00 00	06DEC01	124.399994 1.46	10,645,200.00	CT 1.46
** JPY **	3317	-10,645,200.00 85,572.35	-10,645,200.00 85,572.34		06DEC01 00 00	06DEC01	124.399994 01	-10,645,200.00	CT BTC -01
** JPY **	4093	41,256,840.00 313,955.09	41,256,840.00 314,498.37		27DEC01 00 00	27DEC01	131.410004 -743.28	41,256,840.00	CT 743.28
** JPY **	4094	-41,256,840.00 313,955.09	-41,256,840.00 -313,955.08		27DEC01 00 00	27DEC01	131.410004 -01	-41,256,840.00	CT BIC 01
** JPY **	3598	65,071,480.00 490,587.16	65,071,480.00 490,612.77		18JAN02 00 00	18JAN02	152.639999 -25.61	65,071,480.00	CT -25.61
** JPY **	3599	-65,071,480.00 490,587.16	-65,071,480.00 490,587.17		18JAN02 00 00	18JAN02	132.639999 01	-65,071,480.00	CT BIC 01
** JPY **	4762	73,200,000.00 591,324.02	73,200,000.00 591,245.78		21MAY02 00 00	21MAY02	123.790000 78.24	73,200,000.00	CT 78.24
** JPY **	4804	94,657,200.00 761,124.11	94,657,200.00 761,071.46		28MAY02 00 00	28MAY02	124.565000 52.65	94,657,200.00	CT 52.65
** JPY **	4900	-13,016,619.00 -104,694.11	-13,016,619.00 -104,694.12		06JUN02 00 00	06JUN02	124.330000 01	-13,016,619.00	CT BIC 01
** JPY **	5041	47,138,675.00 394,862.41	47,138,675.00 394,045.44		27JUN02 00 00	27JUN02	119.380000 816.95	47,138,675.00	CT 816.95

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 SETTY CN/LS BASE SETTY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	5042	-47,138,675.00 -394,862.41	-47,138,675.00 -394,862.40		27JUN02 00 00	27JUN02	119.380000 -01	-47,138,675.00	CT BIC 01
JPY TOTAL		377,312,420.00 2,975,666.03	377,312,420.00 2,977,540.51				-1,874.48		-1,874.48
KRW - SOUTH KOREAN WON									
** KRW **	3815	5,701.00 4.35	5,701.00 4.37		15FEB02 00 00	15FEB02	1311.199951 -02	5,701.00	CT -02
KRW TOTAL		5,701.00 4.35	5,701.00 4.37				-02		-02
NOK - NORWEGIAN KRONE									
** NOK **	2142	354,953.73 37,644.50	354,953.73 37,847.30		05JUL01 00 00	05JUL01	9.429100 202.80	354,953.73	CT -202.80
** NOK **	2259	-542.48 58.03	-542.48 -57.54		09JUL01 00 00	09JUL01	9.348700 -49	-542.48	CT BIC 49
** NOK **	2291	407.84 44.95	-407.84 44.83		06AUG01 00 00	06AUG01	9.073500 -12	-407.84	CT BIC -12
** NOK **	4812	79,900.00 10,049.18	79,900.00 9,871.38		28MAY02 00 00	28MAY02	7.950900 177.80	79,900.00	CT 177.80
** NOK **	4856	251,940.00 31,802.17	251,940.00 31,126.36		03JUN02 00 00	03JUN02	7.922100 675.81	251,940.00	CT 675.81

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 STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)						
NOK - NORWEGIAN KRONE						
NOK TOTAL	685,843 41 79,392 87	685,843 41 78,742 67	00 00		650 20	650 20
SEK - SWEDISH KRONA						
++ SEK ++	2526 -9,513,329 17 -913,250 38	-9,513,329 17 -913,250 39	08AUG01 00 00	08AUG01 10 417000	-9,513,329 17 01	CT BTC 01
++ SEK ++	2891 191,095 13 17,874 89	191,095 13 18,075 59	22OCT01 00 00	22OCT01 10 690701	191,095 13 -200 70	CT -200 70
++ SEK ++	5841 296 10 28 20	296 10 28 02	15FEB02 00 00	15FEB02 10 498700	296 10 18	CT 18
++ SEK ++	4514 465,018 18 44,879 86	465,018 18 44,853 03	15APR02 00 00	15APR02 10 361401	465,018 18 26 83	CT 26 83
++ SEK ++	4644 170,637 50 16,701 00	170,637 50 16,521 83	29APR02 00 00	29APR02 10 217200	170,637 50 179 17	CT 179 17
++ SEK ++	4712 29,750 00 2,897 41	29,750 00 2,900 29	13MAY02 00 00	13MAY02 10 267800	29,750 00 -2 88	CT -2 88
SEK TOTAL	-8,656,532 26 -830,869 02	8,656,532 26 -830 871 63	00 00		2 61	2 61
SGD - SINGAPORE DOLLAR						
++ SGD ++	2159 2,500 00 1,367 84	2 500 00 1,371 62	09JUL01 00 00	09JUL01 1 827700	2,500 00 -3 78	CT -3 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 STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)						
SGD - SINGAPORE DOLLAR						
++ SGD ++	2428 2,959 60 1,692 75	2,959 60 1,689 12	27AUG01 00 00	27AUG01 1 748400	2,959 60 3 63	CT 3 63
++ SGD ++	2973 3,866 81 2,116 42	3,866 81 2,143 35	29OCT01 00 00	29OCT01 1 827050	3,866 81 -26 93	CT -26 93
++ SGD ++	3705 23,405 00 12,762 77	23,405 00 12,755 81	04FEB02 00 00	04FEB02 1 833850	23,405 00 6 96	CT 6 96
++ SGD ++	4640 40,057 27 22,148 83	40,057 27 22,095 31	29APR02 00 00	29APR02 1 888550	40,057 27 53 52	CT 53 52
++ SGD ++	4649 60,028 41 33,120 04	60,028 41 33,116 41	30APR02 00 00	30APR02 1 812450	60,028 41 3 63	CT 3 63
++ SGD ++	4676 9,362 00 5,199 23	9,362 00 5,165 39	06MAY02 00 00	06MAY02 1 800650	9,362 00 33 84	CT 33 84
++ SGD ++	4813 3,382 40 1,886 18	3,382 40 1,869 20	28MAY02 00 00	28MAY02 1 793250	3,382 40 16 98	CT 16 98
++ SGD ++	4857 112 00 62 73	112 00 61 93	03JUN02 00 00	03JUN02 1 785350	112 00 80	CT 80
++ SGD ++	4973 15,500 00 8,466 48	15,500 00 8,582 00	14JUN02 00 00	14JUN02 1 788500	15,500 00 84 48	CT 84 48
++ SGD ++	4983 2,500 00 1,396 84	2,500 00 1,384 19	17JUN02 00 00	17JUN02 1 789750	2,500 00 12 65	CT 12 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 SECY CN/LS	LOCAL SECY CN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BASE CN/LS	NET BASE CN/LS

(CONTINUED)

SGD - SINGAPORE DOLLAR

SGD TOTAL

163 673 49	163 673 49	00		
90 420 11	90 234 33	00	185 78	185 78

MISCELLANEOUS RECEIPT

AUD - AUSTRALIAN DOLLAR

** AUD **	3514	-14 620 00	-14 620 00	12DEC01	12DEC01	1 921599	14,620 00	MR BTC
		7 608 25	7 608 24			- 01		- 01
** AUD **	4576	-2 316 00	-2 316 00	23APR02	23APR02	1 855116	-2 316 00	MR BTC
		-1,248 44	-1 248 43			01		- 01
** AUD **	4645	13 125 00	-13 125 00	30APR02	30APR02	1 858543	13 125 00	MR BTC
		7,061 91	7,061 90			- 01		- 01
** AUD **	4721	-7,500 00	7 500 00	15MAY02	15MAY02	1 830664	-7 500 00	MR BTC
		-4,096 87	-4,096 86			00		- 01

AUD TOTAL

37 561 00	-37 561 00	00		
20 015 47	-20 015 45	00	- 04	- 04

EUR - EURO CURRENCY

** EUR **	2143	-213 77	-213 77	15JUN01	15JUN01	1 158011	-213 77	MR BTC
		184 60	-178 97			00		-5 63
** EUR **	2165	1 603 10	-1,603 10	10JUL01	10JUL01	1 168434	-1 603 10	MR BTC
		-1 371 77	-1 371 19			00		- 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	LOCAL SECY CN/LS	LOCAL SECY CN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BASE CN/LS	NET BASE CN/LS

(CONTINUED)

EUR - EURO CURRENCY

** EUR **	4006	1 943 70	1 943 70	04MAR02	04MAR02	1 148455	-1,943 70	MR BTC
		-1 692 48	-1 692 49			00		01
** EUR **	4606	-686 02	-686 02	12APR02	12APR02	1 137333	-686 02	MR BTC
		-603 18	-611 65			00		8 47
** EUR **	4608	794 12	-794 12	12APR02	12APR02	1 137333	-794 12	MR BTC
		698 23	-708 04			00		9 81
** EUR **	4610	992 64	992 64	12APR02	12APR02	1 137333	-992 64	MR BTC
		872 78	-885 04			00		12 26
** EUR **	4667	10 152 00	10 152 00	03MAY02	03MAY02	1 094571	-10,152 00	MR BTC
		-9,274 87	-9 234 83			00		-40 04
** EUR **	4682	1,404 00	-1 404 00	08MAY02	08MAY02	1 091075	1 404 00	MR BTC
		1,284 45	-1 285 17			00		72
** EUR **	4683	5,709 24	-5 709 24	08MAY02	08MAY02	1 091075	5 709 24	MR BTC
		5 223 10	5,225 93			00		2 83
** EUR **	4714	14 325 00	-14 325 00	13MAY02	13MAY02	1 098056	14 325 00	MR BTC
		-13 045 78	-13 045 79			00		01
** EUR **	4779	7 507 50	-7 507 50	23MAY02	23MAY02	1 079214	-7 507 50	MR BTC
		-6,956 45	-6 956 19			00		- 26

EUR TOTAL

45 331 09	-45 331 09	00		
41 207 69	-41 195 29	00	-12 40	-12 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 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
GBP - POUND STERLING						
++ GBP ++ 2796	-3,136 40 -4,582 12	-3,136 40 -4,614 90	10OCT01 00	10OCT01 00	0 684486 32 78	-3,136 40 32 78 MR BTC
++ GBP ++ 2911	-4,015 00 -5,866 72	-4,015 00 -5,824 38	17OCT01 00	17OCT01 00	0 684368 -42 34	-4,015 00 -42 34 MR BTC
++ GBP ++ 4432	-1,670 00 -2,406 14	-1,670 00 -2,383 00	02APR02 00	02APR02 00	0 694059 -23 14	-1,670 00 -23 14 MR BTC
++ GBP ++ 4465	-3 56 -5 11	-3 56 -5 08	05APR02 00	05APR02 00	0 696815 - 03	-3 56 - 03 MR BTC
GBP TOTAL -----	-8,824 96 -12,860 09	-8,824 96 -12,827 36	00 00		-32 73	-32 73
SGD - SINGAPORE DOLLAR						
++ SGD ++ 2930	-3,866 81 -2,209 61	-3,866 81 -2,191 45	04OCT01 00	04OCT01 00	1 749996 -18 16	-3,866 81 -18 16 MR BTC
SGD TOTAL -----	-3,866 81 -2,209 61	-3,866 81 -2,191 45	00 00		-18 16	-18 16
FOREIGN CASH TOTAL -----	43,043,239 78	43,035,458 34	00		7,781 44	7,781 44

AUD USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	568,680 99 295,654 52	00	295,654 52
	COMMON STOCK UNIT	00 00	1,889 92	1,889 92
	EQUITY TOTAL	568,680 99 295,654 52	1,889 92	297,544 44
	CURRENCY TOTAL	568,680 99 295,654 52	1,889 92	297,544 44

AUD USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00	-51,761 97	-51,761 97
	COMMON STOCK UNIT	-220,241 37 111,363 45	-8,365 85	119,729 30
	EQUITY TOTAL	-220,241 37 111,363 45	-60,127 82	171,491 27
	CURRENCY TOTAL	-220,241 37 111,363 45	-60,127 82	-171,491 27

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	568,680 99 295,654 52	51,761 97	243,892 55
	COMMON STOCK UNIT	220,241 37 -111,363 45	-7,475 93	117,859 38
	EQUITY TOTAL	348,439 62 184,291 07	58,237 90	176,053 17
	FOREIGN CASH			
	SECURITY SETTLEMENTS	00 00	-26 16	26 16
	CURRENCY TRADES SPOTS	00 00	-7,728 56	-7,728 56
	CURRENCY TRADES FORWARDS	00 00	- 01	- 01
	MISCELLANEOUS RECEIPT	00 00	04	- 04
	FOREIGN CASH TOTAL	00 00	-7,754 77	7,754 77
	CURRENCY TOTAL	348,439 62 184,291 07	65,992 67	118,298 40

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	1,421,773 85 905,405 60 -----	86 38 -----	905,491 98 -----
	EQUITY TOTAL	1,421,773 85 905,405 60	86 38	905,491 98
	CURRENCY TOTAL	1,421,773 85 905,405 60 -----	86 38 -----	905,491 98 -----

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-21,874 77 -13,941 50 -----	-106,155 65 -----	-120,097 15 -----
	EQUITY TOTAL	-21,874 77 -13,941 50	-106,155 65	-120,097 15
	CURRENCY TOTAL	-21,874 77 -13,941 50 -----	-106,155 65 -----	-120,097 15 -----

LAB USD	CANADIAN DOLLAR US DOLLAR	LOCAL SFL CN/LS BASE SEC CN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	1,399,899.08 891,464.10 =====	106,069.27 =====	785,394.83 =====
	EQUITY TOTAL	1,399,899.08 891,464.10	106,069.27	785,394.83
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	20.91	20.91
	CURRENCY TRADES SPOTS	00 00	221.55	-221.53
	CURRENCY TRADES FORWARDS	00 00 =====	-147.99 =====	-147.99 =====
	FOREIGN CASH TOTAL	00 00	-348.61	348.61
	CURRENCY TOTAL	1,399,899.08 891,464.10 =====	-106,417.88 =====	785,046.22 =====

CHF USD	SWISS FRANK US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	214,105.83 129,593.35	23,154.69	152,748.04
	WARRANTS	48,317.05 28,417.31	00	28,417.31
	COMMON STOCK UNIT	37,746.08 22,807.67 =====	00 =====	22,807.67 =====
	EQUITY TOTAL	300,168.94 180,818.33	23,154.69	203,973.02
	CURRENCY TOTAL	300,168.94 180,818.33 =====	23,154.69 =====	203,973.02 =====

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-119,916 61 -73,163 77	-65,391 33	-138,555 10
	COMMON STOCK UNIT	00 00	-11,513 44	-11,513 44
EQUITY TOTAL		-119,916 61 -73,163 77	-76,904 77	-150,068 54
CURRENCY TOTAL		-119,916 61 -73,163 77	-76,904 77	-150,068 54

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	94,189 22 56,429 58	-42,236 64	14,192 94
	WARRANTS	48,317 03 28,417 31	00	28,417 31
	COMMON STOCK UNIT	37,746 08 22,807 67	-11,513 44	11,294 23
EQUITY TOTAL		180,252 33 107,654 56	-53,750 08	53,904 48
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	3,102 35	3,102 35
	CURRENCY TRADES SPOTS	00 00	562 52	562 52
	CURRENCY TRADES FORWARDS	00 00	-100 17	-100 17
FOREIGN CASH TOTAL		00 00	3,564 70	3,564 70
CURRENCY TOTAL		180,252 33 107,654 56	-50,185 38	57,469 18

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	15 88	15 88
FOREIGN CASH TOTAL				
		00 00	15 88	15 88
CURRENCY TOTAL				
		00 00	15 88	15 88

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	775,573 58 683 743 10	49,211 39	732 954 49
	RIGHTS	12 25 10 77	00	10 77
EQUITY TOTAL				
		775 535 83 683 753 87	49 211 39	732,965 26
FIXED INCOME				
	CONVERTIBLE BONDS	135 45 120 63	00	120 63
FIXED INCOME TOTAL				
		135 45 120 63	00	120 63
CURRENCY TOTAL				
		775 771 28 683,874 50	49,211 39	733 085 89

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,697,175 63 -1,523,781 79 -----	-231,896 95 -----	-1,755,678 74 -----
	EQUITY TOTAL	-1,697,175 63 -1,523,781 79	-231,896 95	-1,755,678 74
FIXED INCOME				
	CONVERTIBLE BONDS	00 00 -----	-327 96 -----	-327 96 -----
	FIXED INCOME TOTAL	00 00	327 96	-327 96
	CURRENCY TOTAL	-1,697,175 63 -1,523,781 79 -----	-232,224 91 -----	-1,756,006 70 -----

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-921,652 05 -840,038 69 -----	-182,685 56 -----	-1,022,724 25 -----
	RIGHTS	12 25 10 77 -----	00 -----	10 77 -----
	EQUITY TOTAL	-921,639 80 -840,027 92	-182,685 56	-1,022,715 48
FIXED INCOME				
	CONVERTIBLE BONDS	135 45 120 63 -----	-327 96 -----	-207 33 -----
	FIXED INCOME TOTAL	135 45 120 63	-327 96	-207 33
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	12,624 61	12,624 61
	CURRENCY TRADES SPOTS	00 00	350 80	350 80
	CURRENCY TRADES FORWARDS	00 00	3,628 16	3,628 16
	MISCELLANEOUS RECEIPT	00 00 -----	-12 40 -----	-12 40 -----
	FOREIGN CASH TOTAL	00 00	16,591 17	16,591 17
	CURRENCY TOTAL			

CUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-921,504 35		
		-819,907 29	-166,472 15	-1,006,329 64
		=====	=====	=====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	COMMON STOCK	317,720 68		
		452,477 39	7,071 84	459,549 23
		=====	=====	=====
	EQUITY TOTAL	317,720 68		
		452,477 39	7,071 84	459,549 23
		=====	=====	=====
	CURRENCY TOTAL	317,720 68		
		452,477 39	7,071 84	459,549 23
		=====	=====	=====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-569,126 35 -817,711 35 =====	-170,932 77 =====	-988,644 12 =====
	EQUITY TOTAL	-569,126 35 -817,711 35	-170,932 77	-988,644 12
	CURRENCY TOTAL	-569,126 35 817,711 35 =====	-170,932 77 =====	988,644 12 =====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-251,405 67 -365,233 96 =====	-163,860 93 =====	-529,094 89 =====
	EQUITY TOTAL	-251,405 67 -365,233 96	-163,860 93	-529,094 89
	FOREIGN CASH			
	SECURITY SETTLEMENTS	00 00	-3,601 98	3,601 98
	CURRENCY TRADES SPOTS	00 00	-532 09	-532 09
	CURRENCY TRADES FORWARDS	00 00	48 09	48 09
	MISCELLANEOUS RECEIPT	00 00 =====	-32 73 =====	-32 73 =====
	FOREIGN CASH TOTAL	00 00	-4,118 71	-4,118 71
	CURRENCY TOTAL	-251,405 67 -365,233 96 =====	-167,979 64 =====	-533,213 60 =====

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	1,197,012.32 153,475.91 =====	6.11 =====	153,482.02 =====
	EQUITY TOTAL	1,197,012.32 153,475.91	6.11	153,482.02
	CURRENCY TOTAL	1,197,012.32 153,475.91 =====	6.11 =====	153,482.02 =====

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-752,856.59 -93,961.40 =====	2,098.25 =====	-96,059.65 =====
	EQUITY TOTAL	-752,856.59 -93,961.40	2,098.25	-96,059.65
	CURRENCY TOTAL	-752,856.59 -93,961.40 =====	-2,098.25 =====	-96,059.65 =====

HKD USD	HONG KONG 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	464,175 93 59,514 51	-2,092 14	57,422 37
EQUITY TOTAL		464,175 93 59,514 51	-2,092 14	57,422 37
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	5 98	5 98
	CURRENCY TRADES SPOTS	00 00	1 10	1 10
	CURRENCY TRADES FORWARDS	00 00	04	04
FOREIGN CASH TOTAL		00 00	7 12	7 12
CURRENCY TOTAL		464,175 93 59,514 51	-2,085 02	57,429 49

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	116,071,487 00 924,783 31	9,685 51	934,468 82
	PREFERRED STOCK UNIT	00 00	5,700 58	5,700 58
EQUITY TOTAL		116,071,487 00 924,783 31	15,386 09	940,169 40
FIXED INCOME				
	CONVERTIBLE BONDS	00 00	4,752 31	4,752 31
FIXED INCOME TOTAL		00 00	4,752 31	4,752 31
CURRENCY TOTAL		116,071,487 00 924,783 31	20,138 40	944,921 71

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-212 924 115 00 1 664 869 44	-491 593 96	2,156 463 40
	PREFERRED STOCK	2 032 500 00 -15,871 47	-12 938 70	-28,810 17
	PREFERRED STOCK UNIT	64 124 400 00 -503,431 56	210 70	-503 642 26
EQUITY TOTAL		-279 081 015 00 -2,184 172 47	-504 743 36	-2 688,915 83
FIXED INCOME				
	CONVERTIBLE BONDS	-13,204 042 00 102 650 47	-113 052 10	-215 702 57
FIXED INCOME TOTAL		-13,204,042 00 -102,650 47	-113 052 10	-215,702 57
CURRENCY TOTAL				
		-292 285 057 00 2,286 822 94	-417 795 46	2 904 618 40

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-96,852 628 00 -740 086 13	481 908 45	1,221,994 58
	PREFERRED STOCK	-2,032 500 00 15,871 47	12 938 70	-28,810 17
	PREFERRED STOCK UNIT	64,124 400 00 -503,431 56	5 489 88	-497,941 68
EQUITY TOTAL		-163,009 528 00 1 259 389 16	-489 357 27	-1 748 746 43
FIXED INCOME				
	CONVERTIBLE BONDS	-13 204,042 00 -102,650 47	-108 299 79	-210,950 26
FIXED INCOME TOTAL		-13 204,042 00 -102,650 47	108,299 79	-210,950 26
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	76 06	76 06
	CURRENCY TRADES SPOTS	00 00	-2 047 12	-2 047 12
	CURRENCY TRADES FORWARDS	00 00	172 64	172 64
FOREIGN CASH TOTAL		00 00	1,798 42	1 798 42
CURRENCY TOTAL		-176,213,570 00		

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-1,362,039 63	-599,455 48	-1,961,495 11

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	- 02	- 02
	FOREIGN CASH TOTAL	00 00	- 02	- 02
	CURRENCY TOTAL	00 00	- 02	- 02

NOK USD	NORWEGIAN KRONE US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	278 058 07 31,299 47 -----	00 -----	31 299 47 -----
	EQUITY TOTAL	278,058 07 31,299 47	00	31 299 47
	CURRENCY TOTAL	278 058 07 31,299 47 -----	00 -----	31 299 47 -----

NOK USD	NORWEGIAN KRONE US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00 -----	-18,781 37 -----	18 781 37 -----
	EQUITY TOTAL	00 00	-18,781 37	-18 781 37
	CURRENCY TOTAL	00 00 -----	18,781 37 -----	18 781 37 -----

NOX USD	NORWEGIAN KRONE US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	278,038 07 31,299 47	-18,781 37	12,518 10
EQUITY TOTAL		278,038 07 31,299 47	-18,781 37	12,518 10
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	1,395 77	1,395 77
	CURRENCY TRADES SPOTS	00 00	650 20	650 20
FOREIGN CASH TOTAL		00 00	2,045 97	2,045 97
CURRENCY TOTAL		278,038 07 31,299 47	-16,735 40	14,564 97

SEK USD	SWEDISH KRONA US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-593 11	-593 11
	CURRENCY TRADES SPOTS	00 00	2 61	2 61
FOREIGN CASH TOTAL		00 00	-590 50	-590 50
CURRENCY TOTAL		00 00	-590 50	-590 50

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00	-611 01	611 01
EQUITY TOTAL		00 00	-611 01	-611 01
CURRENCY TOTAL		00 00	611 01	-611 01

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	00 00	611 01	-611 01
EQUITY TOTAL		00 00	-611 01	611 01
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	01	01
	CURRENCY TRADES SPOTS	00 00	185 78	185 78
	MISCELLANEOUS RECEIPT	00 00	18 16	-18 16
FOREIGN CASH TOTAL		00	167 63	167 63
CURRENCY TOTAL		00	463 58	463 58

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	6,979,862 17	00	6,979,862 17
	MUTUAL FUNDS	523,307 76	00	523,307 76
	EQUITY TOTAL	7,503,169 93	00	7,503,169 93
	CURRENCY TOTAL	7,503,169 93	00	7,503,169 93

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-5,832,487 32	00	-5,832,487 32
	DEPOSITORY RECEIPTS	-813,731 63	00	-813,731 63
	MUTUAL FUNDS	-673,635 10	00	-673,635 10
	EQUITY TOTAL	-7,319,854 05	00	-7,319,854 05
	FIXED INCOME			
	CONVERTIBLE BONDS	-7,897 50	00	-7,897 50
	FIXED INCOME TOTAL	-7,897 50	00	-7,897 50
	CURRENCY TOTAL	7,327,751 55	00	-7,327 751 55

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	1,147,374 85	00	1,147,374 85
	DEPOSITORY RECEIPTS	-813,731 63	00	-813,731 63
	MUTUAL FUNDS	150,327 34	00	150,327 34
	EQUITY TOTAL	183,315 88	00	183,315 88
FIXED INCOME				
	CONVERTIBLE BONDS	7,897 50	00	7,897 50
	FIXED INCOME TOTAL	7,897 50	00	-7,897 50
	CURRENCY TOTAL	175,418 38	00	175,418 38

FUND	GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	10,556,294 82	89,215 92	10,645,510 74
	MUTUAL FUNDS	523,507 76	00	523,507 76
	RIGHTS	10 77	00	10 77
	WARRANTS	28,417 31	00	28,417 31
	COMMON STOCK UNIT	22,807 67	1,889 92	24,697 59
	PREFERRED STOCK UNIT	00	5,700 58	5,700 58
	EQUITY TOTAL	11,130,838 33	96,806 42	11,227,644 75
FIXED INCOME				
	CONVERTIBLE BONDS	120 63	4,752 31	4,872 94
	FIXED INCOME TOTAL	120 63	4,752 31	4,872 94
	CURRENCY TOTAL	11,130,958 96	101,558 73	11,232,517 69

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-10,019,916 57	-1,139,223 26	-11,159,139 83
PREFERRED STOCK	-15,871 47	-12,938 70	-28,810 17
DEPOSITORY RECEIPTS	-813,731 63	00	-813,731 63
MUTUAL FUNDS	-673,635 10	00	-673,635 10
COMMON STOCK UNIT	-111,363 45	-19,879 29	-131,242 74
PREFERRED STOCK UNIT	-503,431 56	-210 70	-503,642 26
EQUITY TOTAL	-12,137,949 78	-1,172,251 95	-13,310,201 73
FIXED INCOME			
CONVERTIBLE BONDS	-110,547 97	-113,380 06	-223,928 03
FIXED INCOME TOTAL	-110,547 97	-113,380 06	-223,928 03
CURRENCY TOTAL	-12,248,497 75	-1,285,632 01	-13,534,129 76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	536,378 25	-1,050,007 34	-513,629 09
PREFERRED STOCK	-15,871 47	-12,938 70	-28,810 17
DEPOSITORY RECEIPTS	-813,731 63	00	-813,731 63
MUTUAL FUNDS	-150,327 34	00	-150,327 34
RIGHTS	10 77	00	10 77
WARRANTS	28,417 31	00	28,417 31
COMMON STOCK UNIT	-88,555 78	-17,989 37	-106,545 15
PREFERRED STOCK UNIT	503,431 56	5,489 88	-497,941 68
EQUITY TOTAL	-1,007,111 45	-1,075,445 53	-2,082,556 98
FIXED INCOME			
CONVERTIBLE BONDS	-110,427 34	-108,627 75	219,055 09
FIXED INCOME TOTAL	-110,427 34	-108,627 75	-219,055 09
FOREIGN CASH			
SECURITY SETTLEMENTS	00	13,004 44	13,004 44
CURRENCY TRADES SPOTS	00	-8,760 43	-8,760 43

FUND GAIN/LOSS TOTALS	BASE SFC (N/LS)	BASE CURR GN/LS	BASE TOTAL (N/LS)
CURRENCY TRADES FORWARDS	00	3 600 76	3 600 76
MISCELLANEOUS RECEIPT	00	-63 33	-63 33
FOREIGN CASH TOTAL	00	7,781 44	7,781 44
CURRENCY TOTAL	-1 117 538 79	-1 176 291 84	-2 293 830 63

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	65,727 560 68	64 241 189 77	3 682 179 000	975
PREFERRED STOCK	161 522 48	190 332 65	22 000 000 000	2
DEPOSITORY RECEIPTS	917 962 29	1,731 693 92	66 301 185	79
MUTUAL FUNDS	12 900 523 80	13 050 851 14	2 629,822 063	17
RIGHTS	10 77	00	49 000	1
WARRANTS	28 417 31	00	5 985 000	3
COMMON STOCK UNIT	1 585 526 50	1 692 071 65	160 708 000	10
PREFERRED STOCK UNIT	391,645 92	889 507 60	114 000,000 000	3
TOTAL	79,713 169 75	81,795 726 73	142,545,044 248	1 040
FIXED INCOME				
CONVERTIBLE BONDS	587,643 96	806 699 05	52 267,000 00	7
FOREIGN CASH				
SECURITY SETTLEMENTS	3 099 713 40	3 102 672 53	N/A	N/A
SECURITY SETTLEMENTS	22 348 817 03	22 335 812 59	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	17 921 766 35	17,925 524 72	N/A	N/A
SLIPS	5 898 097 95	5 906 858 38	N/A	N/A
FORWARDS	14 872 617 66	14 869 016 90	N/A	N/A
MISCELLANEOUS RECEIPT	76 292 86	76 229 53	N/A	N/A
MISCELLANEOUS RECEIPT	-76 292 86	76 229 53	N/A	N/A
TOTAL	64 141 012 39	64,159 885 12	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	3 099 713 40	3 102 672 53	-146 028 478 16	53
CURRENCY TRADES	17 921 766 35	-17,925 524 72	-547 899 208 60	98
MISCELLANEOUS RECEIPT	-76 292 86	76 229 53	-95 583 86	70
TOTAL	21 097 772 61	-21,104 426 78	-694 023 270 62	171

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	10,556,294.82	89,215.92	10,645,510.74
MUTUAL FUNDS	523,307.76	00	523,307.76
RIGHTS	10.77	00	10.77
WARRANTS	28,417.31	00	28,417.31
COMMON STOCK UNIT	22,807.67	1,889.92	24,697.59
PREFERRED STOCK UNIT	00	5,700.58	5,700.58
EQUITY TOTAL	11,130,838.33	96,806.42	11,227,644.75
FIXED INCOME			
CONVERTIBLE BONDS	120.63	4,752.71	4,872.94
FIXED INCOME TOTAL	120.63	4,752.31	4,872.94
CURRENCY TOTAL			
	11,130,958.96	101,558.73	11,232,517.69

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-10,019,916.57	-1,159,223.26	-11,179,139.83
PREFERRED STOCK	14,871.47	12,938.70	28,810.17
DEPOSITORY RECEIPTS	-813,731.63	00	-813,731.63
MUTUAL FUNDS	673,635.10	00	673,635.10
COMMON STOCK UNIT	111,363.45	19,879.29	-131,242.74
PREFERRED STOCK UNIT	-503,631.56	-210.70	-503,842.26
EQUITY TOTAL	-12,137,949.78	-1,172,251.96	-13,310,201.74
FIXED INCOME			
CONVERTIBLE BONDS	110,547.97	113,380.06	-223,928.03
FIXED INCOME TOTAL	-110,547.97	-113,380.06	-223,928.03
CURRENCY TOTAL			
	12,248,497.75	1,285,632.01	-13,534,129.76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	536,378 25	-1,050,007 34	-513,629 09
PREFERRED STOCK	-15,871 47	-12,938 70	-28,810 17
DEPOSITORY RECEIPTS	-813,731 63	00	-813,731 63
MUTUAL FUNDS	-150,327 34	00	-150,327 34
RIGHTS	10 77	00	10 77
WARRANTS	28,417 31	00	28,417 31
COMMON STOCK UNIT	-88,555 78	-17,989 37	-106,545 15
PREFERRED STOCK UNIT	-503,431 56	5,489 88	-497,941 68
EQUITY TOTAL	-1,007,111 45	-1,075,445 53	-2,082,556 98
FIXED INCOME			
CONVERTIBLE BONDS	-110,427 34	-108,627 75	-219,055 09
FIXED INCOME TOTAL	-110,427 34	-108,627 75	219,055 09
FOREIGN CASH			
SECURITY SETTLEMENTS	00	13,004 44	13,004 44
CURRENCY TRADES SPOTS	00	-8,760 43	-8,760 43

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
CURRENCY TRADES FORWARDS	00	3,600 76	3,600 76
MISCELLANEOUS RECEIPT	00	-63 33	-63 33
FOREIGN CASH TOTAL	00	7,781 44	7,781 44
CURRENCY TOTAL	-1,117,538 79	-1,176,291 84	-2,293,830 63

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DIS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SEITY	LOCAL SEITY	BASE CURR CH/LS	SHS/DAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SEITY	BASE SEITY		NFI BASE CH/LS	NFI BASE CH/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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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 SECY GN/LS BASE SECY GN/LS	LOCAL SECY GN/LS BASE SECY GN/LS		BASE CURR GN/LS	SHS/PAR NET BASE GN/LS

EQUITY

COMMON STOCK

AUD - AUSTRALIAN DOLLAR

613316900	CABLE + WIRELESS OPTUS	NPV		24AUG01	04SEP01	1 909367	04OCT00 TO 20NOV00
011	724,333 22 379,357 70	462 433 22 244 885 12		261,900 00 137 165 85			116,400 000
19OCT00	BUY LOT 041	20 183 81		22 231 69 S 11,643 48 S		111 74 S	9 800 000
31OCT00	BUY LOT 151	19,913 33		20,077 51 S 10,515 27 S		206 82 S	9 400 000
05NOV00	BUY LOT 185	20 306 52		19,818 86 S 10,379 80 S		50 90 S	9 400 000
10NOV00	BUY LOT 245	20,322 00		21,448 69 S 11 233 40 S		57 74 S	9,700 000
20NOV00	BUY LOT 361	8,513 04		7 050 38 S 3,692 52 S		178 96 S	3 800 000
04OCT00	BUY LOT 661	23,265 87		23,844 21 S 12,488 02 S		555 75 S	10 800 000
05OCT00	BUY LOT 675	21 746 73		21,576 97 S 11,500 59 S		-655 95 S	10,000 000
06OCT00	BUY LOT 707	23,529 32		21 944 57 S 11,493 11 S		-476 11 S	10,600 000
09OCT00	BUY LOT 720	20,520 93		20 777 57 S 10 881 91 S		441 52 S	9 500 000
10OCT00	BUY LOT 740	24 670 78		29 100 17 S 15 240 74 S		-476 57 S	12,100 000
11OCT00	BUY LOT 753	21,213 37		27,003 01 S 14,142 39 S		-483 53 S	10 700 000
12OCT00	BUY LOT 771	20 699 92		27 026 37 S 14 154 62 S		-508 22 S	10,600 000
614469005	BHP BILLITON LTD	NPV		06FEB02	11FEB02	1 963287	31JUL00 TO 09JUL01
056	115 215 93 58 685 22	66 695 64 42 310 29		48,520 29 24 713 80		-8 338 87	9,700 000
31JUL00	BUY LOT 081	42 416 26		48,080 05 L 24,489 52 L		8 359 74 L	9,677 000
09JUL01	BUY LOT 266	99 86		115 77 S 58 97 S		-19 68 S	23 000

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 SECY GN/LS BASE SECY GN/LS	LOCAL SECY GN/LS BASE SECY GN/LS		BASE CURR GN/LS	SHS/PAR NET BASE GN/LS

(CONTINUED)

AUD - AUSTRALIAN DOLLAR

083	41,400 29 20,992 02	24,065 44 15,266 60		07FEB02	12FEB02	1 972192	09JUL01 TO 09JUL01
09JUL01	BUY LOT 266	15 196 54		17,334 85 8,789 64		-3 064 22	5 500 000
140	62,462 95 32 027 80	36 441 95 23 117 99		11FEB02	14FEB02	1 950268	09JUL01 TO 09JUL01
09JUL01	BUY LOT 266	73 011 90		26,071 00 13 342 27		-4,432 38	5 300 000
162	17 639 37 8 974 03	10 194 87 6 448 67		12FEB02	15FEB02	1 965602	09JUL01 TO 09JUL01
09JUL01	BUY LOT 266	6,438 99		7 442 50 3 786 37		-1 281 01	1 483 000
614469005	TOTAL	157 399 90 87,165 55		99 318 64 50 632 08		17 116 48	53 515 60
618549901	CSL LIMITED	NPV		11MAR02	14MAR02	1 917913	31JUL00 TO 31JUL00
602	112,510 24 58 462 85	77 904 87 44,545 96		34,605 43 18,043 27		-5 946 38	2 700 000
31JUL00	BUY LOT 131	46,445 96		34 605 43 L 18 043 27 L		-5 946 38 L	2,700 000
648	46 405 45 24,161 00	31,739 00 18 971 32		12MAR02	15MAR02	1 920676	31JUL00 TO 31JUL00
31JUL00	BUY LOT 131	18 971 32		14 666 45 7 636 09		-2 446 41	1,100 000
				14 666 45 L 7 636 09 L		2 446 41 L	1 100 000

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	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	BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
677	46,813 18 24,355 83	31,739 00 18,971 31		13MAR02 15,074 18 7,836 31	18MAR02	1 923632 -2,471 79	31JUL00 1,100 000	TO 31JUL00	
31JUL00	BUY LOT 131	18,971 31		15,074 18 L 7,836 31 L		-2,471 79 L	1,100 000		
687	46,084 50 24,099 89	31,739 00 18,971 32		14MAR02 14,345 50 7,501 98	19MAR02	1 912229 -2,373 41	31JUL00 1,100 000	TO 31JUL00	
31JUL00	BUY LOT 131	18,971 32		14,345 50 L 7,501 98 L		-2,373 41 L	1,100 000		
747	70,714 15 37,022 39	49,051 18 29,319 30		19MAR02 21,662 95 11,341 64	22MAR02	1 910037 -3,638 55	31JUL00 1,700 000	TO 31JUL00	
31JUL00	BUY LOT 131	29,319 30		21,662 95 L 11,341 64 L		-3,638 55 L	1,700 000		
618549901 TOTAL									
	322,527 51 168,281 96	222,173 00 132,799 21		100,354 51 52,359 29		-16,876 54			35,482 75
651200008	LEND LEASE CORP 398	NPV		27JUL01 19,122 04 9,684 36	01AUG01	1 974529 -3,445 09	31JUL00 3,500 000	TO 31JUL00	
31JUL00	BUY LOT 089	14,254 13		19,122 04 S 9,684 36 S		-3,445 09 S	3,500 000		
586	40,722 76 20,900 96	21,989 53 14,686 07		10AUG01 18,733 23 9,614 83	15AUG01	1 948368 -3,399 94	31JUL00 3,400 000	TO 31JUL00	
31JUL00	BUY LOT 089	14,686 07		18,733 23 L 9,614 83 L		3,399 94 L	3,400 000		

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	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	BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
643	48,901 52 26,037 61	27,551 59 18,400 78		20AUG01 21,349 93 11,367 77	23AUG01	1 878111 -3,730 94	31JUL00 4,260 000	TO 31JUL00	
31JUL00	BUY LOT 089	18,400 78		21,349 93 L 11,367 77 L		3,730 94 L	4,260 000		
651200008 TOTAL									
	130,089 10 67,431 97	70,883 90 47,340 98		59,205 20 30,666 96		-10,575 97			20,090 99
671574002	QBE INS GROUP 685	NPV		14JAN02 47,902 44 24,830 34	17JAN02	1 929198 -4,499 71	31JUL00 25,000 000	TO 31JUL00	
31JUL00	BUY LOT 102	94,947 11		59,730 11 L 20,594 11 L		-16,686 91 L	25,000 000		
AUD TOTAL									
	1,604,377 90 834,605 09	1,035,696 91 590,712 54		568,680 99 295,654 52		-51,761 97			243,892 55
CAD - CANADIAN DOLLAR									
001941954	ATI TECHNOLOGIES INC 652	COM		23OCT01 8,201 75 5,217 56	26OCT01	1 571950 -172 61	21FEB01 1,400 000	TO 21FEB01	
21FEB01	BUY LOT 506	7,364 58		8,218 00 S 5,227 90 S		-164 68 S	1,400 000		
684	45,390 40 27,510 16	25,904 59 16,875 08		25OCT01 17,483 81 11,085 00	30OCT01	1 577250 -449 92	21FEB01 3,200 000	TO 21FEB01	
21FEB01	BUY LOT 506	16,833 31		17,520 96 S 11,108 55 S		-431 70 S	3,200 000		

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	LOCAL SECY	CM/LS	BASE CURR CM/LS	SHS/PAR	DTL FUND RSN	NET BASE CM/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS			NET	
(CONTINUED)									
CAD - CANADIAN DOLLAR									
701	30,338.00 19,259.17	17,810.78 11,601.61		26OCT01 12,527.22 7,957.53	31OCT01	1.575250 -294.97	21FEB01	TO 21FEB01	2,200.000
21FEB01	BUY LOT 506		11,572.90	12,552.76 S 7,968.74 S					2,200.000
21FEB01	BUY LOT 506		18,411.44	19,922.35 S 12,647.10 S		-782.47 S			3,500.000
21FEB01	BUY LOT 506		3,482.29	3,994.06 S 2,555.51 S		-449.40 S			700.000
21FEB01	BUY LOT 507		3,671.26	4,011.00 S 2,546.26 S		89.88 S			700.000
						-89.61 S			
703	48,217.05 30,609.14	28,335.34 18,457.11		26OCT01 19,881.71 12,621.30	31OCT01	1.575250 -469.27	21FEB01	TO 21FEB01	3,500.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
706	19,306.00 12,255.83	11,334.14 7,382.85		26OCT01 7,971.86 5,060.70	31OCT01	1.575250 187.72	21FEB01	TO 21FEB01	1,400.000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
715	25,946.21 16,475.88	15,382.04 10,019.58		29OCT01 10,544.17 6,708.26	01NOV01	1.576800 251.96	21FEB01	TO 21FEB01	1,900.000
21FEB01	BUY LOT 507		9,964.86	10,632.21 S 6,751.47 S		-240.45 S			1,900.000
21FEB01	BUY LOT 507		5,244.67	5,554.60 S 3,527.18 S		1,000.000			1,000.000
						-126.56 S			
723	13,614.60 8,645.29	8,095.81 5,273.46		29OCT01 5,518.79 3,504.44	01NOV01	1.576800 -132.61	21FEB01	TO 21FEB01	1,000.000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									

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	CM/LS	BASE CURR CM/LS	SHS/PAR	DTL FUND RSN	NET BASE CM/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS			NET	
(CONTINUED)									
CAD - CANADIAN DOLLAR									
740	18,299.12 11,594.93	11,334.14 7,382.85		30OCT01 4,964.98 4,413.24	02NOV01	1.578200 -201.16	21FEB01	TO 21FEB01	1,400.000
21FEB01	BUY LOT 507		7,342.53	7,015.12 S 4,445.01 S		-192.61 S			1,400.000
753	23,634.00 14,894.13	14,572.46 9,492.23		31OCT01 9,061.54 5,710.57	05NOV01	1.586800 108.47	21FEB01	TO 22FEB01	1,800.000
21FEB01	BUY LOT 507		8,915.93	8,619.00 S 5,431.69 S		1,700.000			1,700.000
22FEB01	BUY LOT 515		527.41	502.00 S 316.36 S		280.94 S			100.000
						-16.32 S			
767	11,497.12 7,350.47	7,286.23 4,746.12		01NOV01 4,410.89 2,771.88	06NOV01	1.591300 -167.33	22FEB01	TO 22FEB01	900.000
22FEB01	BUY LOT 515		4,746.70	4,598.12 S 2,763.85 S		-159.88 S			900.000
780	11,644.27 7,314.58	7,286.23 4,746.11		02NOV01 4,360.04 2,738.37	07NOV01	1.592200 -169.90	22FEB01	TO 22FEB01	900.000
22FEB01	BUY LOT 515		4,746.70	4,347.27 S 2,730.35 S		-142.47 S			900.000
791	22,985.87 14,406.24	13,762.88 8,964.88		05NOV01 9,222.99 5,780.45	08NOV01	1.595500 339.09	22FEB01	TO 22FEB01	1,700.000
22FEB01	BUY LOT 515		8,965.99	9,198.87 S 5,765.33 S		1,700.000			1,700.000
						325.08 S			
815	27,919.50	17,001.20		07NOV01 10,918.30	13NOV01	1.593500	22FEB01	TO 22FEB01	2,100.000

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	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	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET DTL FUND RSN	
								NET BASE GN/LS	
(CONTINUED)									
CAD - CANADIAN DOLLAR									
		17,520 32	11,074 27		6,851 56		-405 51		
22FEB01	BUY LOT 515				6,222 00 S			1,200 000	
22FEB01	BUY LOT 518		6,328 93		3,904 49 S		-221 81 S	900 000	
			4,757 41		4,650 03 S		-164 73 S		
					2,918 03 S				
005		15,888 00	9,714 97	08NOV01	6,173 03	14NOV01	1 598100	22FEB01 TO 22FEB01	
		9,941 81	6,328 15		3,862 73		-249 07	1,200 000	
22FEB01	BUY LOT 518				6,134 04 S			1,200 000	
22FEB01	BUY LOT 518		6,343 21		3,838 33 S		-239 73 S	700 000	
			3,700 21		3,612 07 S		-139 85 S		
					2,260 23 S				
007		9,301 88	5,467 07	08NOV01	3,634 81	14NOV01	1 598100	22FEB01 TO 22FEB01	
		5,820 59	3,691 42		2 274 46		-145 29	700 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
032		34,650 46	21,049 11	09NOV01	13,601 35	15NOV01	1 602200	22FEB01 TO 22FEB01	
		21,626 80	13,711 00		8,489 17		-573 37	2,600 000	
22FEB01	BUY LOT 518				15,516 88 S			2,600 000	
			13,743 63		8,456 45 S		-553 28 S		
055		58,917 60	36,431 15	12NOV01	22,486 45	15NOV01	1 603700	22FEB01 TO 22FEB01	
		36,738 54	23,730 58		14,021 61		-1,013 65	4 500 000	
22FEB01	BUY LOT 518				22,340 25 S			4,500 000	
			23,787 05		13,930 44 S		-978 95 S		
069		231,094 60	137,628 78	13NOV01	93,465 82	16NOV01	1 598150	22FEB01 TO 27FEB01	
		144,601 32	89,648 84		58,483 76		-3,531 28	17,000 000	
22FEB01	BUY LOT 518				4,372 40 S			800 000	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	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	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET DTL FUND RSN	
								NET BASE GN/LS	
(CONTINUED)									
CAD - CANADIAN DOLLAR									
			4,228 81		2,735 91 S		-159 95 S		
23FEB01	BUY LOT 528				60,432 72 S			10,600 000	
26FEB01	BUY LOT 542		54,412 25		37,814 17 S		-2,063 24 S	5,200 000	
27FEB01	BUY LOT 553		14,874 15		17,667 52 S		-710 06 S	2,400 000	
			13 505 37		12,521 12 S		-600 68 S		
					7,709 41 S				
104		135,640 92	78,529 36	14NOV01	57,111 56	19NOV01	1 591900	27FEB01 TO 28FEB01	
		85,206 94	51,152 58		35,876 35		-1,821 99	9,700 000	
27FEB01	BUY LOT 553				14,361 36 S			2,600 000	
28FEB01	BUY LOT 565		14,414 14		9,021 52 S		-596 71 S	7,100 000	
			37,711 25		41,513 70 S		1 421 36 S		
					26 078 08 S				
125		24,879 33	13,762 88	15NOV01	11,116 45	20NOV01	1 586700	28FEB01 TO 28FEB01	
		15,679 92	8,964 88		7,006 02		-290 98	1,700 000	
28FEB01	BUY LOT 565				11,047 11 S			1,700 000	
			9 029 45		6,962 32 S		-311 85 S		
001941954 TOTAL									
		826,902 81	492,225 29		334,677 52				
		519,880 06	320,626 45		210,429 96		-11,176 35	199,253 41	
013716956	ALCAN INC		COM	11MAR02	225,615 05	14MAR02	1 584000	13OCT00 TO 02OCT01	
627		826 540 00	600 924 95		142,433 74		-13,681 92	13,000 000	
		521,805 56	393,053 74						
16OCT00	BUY LOT 007				29,990 40 L			1,600 000	
17OCT00	BUY LOT 009		47,225 75		18,933 33 L		-1,934 86	4,700 000	
02OCT01	BUY LOT 325		146,503 71		74,330 82 L		-6,039 58 L	3,000 000	
13OCT00	BUY LOT 806		89,792 54		48,188 45 L		-853 14 S	3,700 000	
			109,533 74		49,860 00 S				
					31,477 27 S				
					69,433 83 L				
					43,834 49 L		-4,854 34 L		

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY IN/L BASEL SECY CN/L	TRD DT LOCAL SECY IN/L BASEL SECY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/L
(CONTINUED) CAD - CANADIAN DOLLAR									
097751200	BOMBARDIER INC 221	18,633 55 11,834 58	CLASS B 21,855 78 13,939 47		18APR02 3 222 23 -2,046 51	23APR02	1 574500 -58 38	24APR01 TO 24APR01 1,300 000	
24APR01	BUY LOT 257		18 989 10		10,772 97 S -6,842 15 S			1,300 000	
245		34 296 00 21,818 18	40,349 13 25,734 40		19APR02 -6 053 13 -3,850 84	24APR02	1 571900 65 38	24APR01 TO 24APR01 2,400 000	
24APR01	BUY LOT 237		35,056 80		-19,992 96 S 12,718 98 S			2,400 000	
277		14,047 10 8,932 12	14,812 14 10,722 67		22APR02 2,765 04 -1 758 20	25APR02	1 572650 52 35	24APR01 TO 24APR01 1,000 000	
24APR01	BUY LOT 257		14,607 00		-8,573 30 S -5,451 50 S			1 000 000	
432		52,570 54 33,474 30	62,204 91 39,673 87		03MAY02 -9,834 37 -6,285 95	08MAY02	1 566500 86 38	24APR01 TO 24APR01 3 700 000	
24APR01	BUY LOT 237		54,045 90		31 324 94 L 20,022 33 L			3,700 000	
097751200	TOTAL	119 347 19 76 059 18	141,221 96 90,070 41		21,874 77 -13,941 50			-49 73	-14 011 23
559222955	MACNA INTL INC 605	844,854 00 533,367 42	CL A SUB VIF 486 926 14 316,871 86		11MAR02 357 927 84 225,944 55	14MAR02	1 584000 9,448 99	04DEC00 TO 08DEC00 7 500 000	
04DEC00	BUY LOT 512		173,672 13		193,356 41 L 122,068 44 L			4 100 000	
04DEC00	BUY LOT 550				61 523 80 L			1,300 000	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/L BASEL SECY GN/L	TRD DT LOCAL SECY GN/L BASEL SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/L
(CONTINUED) CAD - CANADIAN DOLLAR									
07DEC00	BUY LOT 567		55,449 12		38,840 78 L 67 448 36 L		-1 859 55 L	1 400 000	
08DEC00	BUY LOT 586		59,292 31		42,581 04 L 35,599 27 L		-2,311 43 L	700 000	
			28,458 30		22,474 29 L		-1 151 63 L		
633067103	NATIONAL BK CMA MONTREAL QUE 507	1,227,540 00 796 431 58	COM 785 970 00 566,138 44		02AUG01 441 570 00 286,491 92	08AUG01	1 541300 -56 198 78	31JUL00 TO 31JUL00 41 000 000	
31JUL00	BUY LOT 285		566 138 44		441 570 00 L 286,491 92 L		56 198 78 L	41 000 000	
884903105	THOMSON CORP 671	180 098 80 116 267 79	COM 148 675 88 103 889 61		21AUG01 31 422 92 20 285 94	24AUG01	1 569000 -7 907 76	31JUL00 TO 31JUL00 3 500 000	
31JUL00	BUY LOT 071		103 889 61		31 422 92 L 20 285 94 L		7 907 76 L	3 500 000	
681		179 236 40 116,123 36	148 675 88 103,889 61		22AUG01 50 540 52 19,799 49	27AUG01	1 543500 -7,564 74	31JUL00 TO 31JUL00 3 500 000	
31JUL00	BUY LOT 071		103,889 61		50 540 52 L 19,799 49 L		-7,565 74 L	3 500 000	
884903105	TOTAL	359 335 20 232 391 15	297 351 76 207 779 22		61 985 44 40,085 43		15 475 50		24 611 93
CAD TOTAL									
		4 204 519 20 2 679,934 95	2 804,620 12 1,894 540 12		1,399 899 08 891 464 10		106 069 27		785 394 83
CHF - SWISS FRANK									
424561900	CREDIT SUISSE GRP 611	25,760 00	CHF20(RECD) 25,760 00		15AUG01 00	15AUG01	1 680000	26JAN01 TO 18MAY01 000	

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 RSM NET BASE GN/LS
(CONTINUED)					
CHF - SWISS FRANC					
ADJC-	15.333 33	15 253 83		00	79 50
26JAN01 BUY LOT 209		1,790 22		00 S	000
26JAN01 BUY LOT 212		1,167 74		00 S	000
09FEB01 BUY LOT 377		1,314 09		00 S	000
15FEB01 BUY LOT 443		6,750 58		00 S	000
18MAY01 BUY LOT 457		2,287 94		00 S	000
14FEB01 BUY LOT 461		1,942 84		00 S	000
26JAN01 BUY LOT 209		73,650 58	-2,151 54 S		1,484 000
26JAN01 BUY LOT 212		47,147 60	-1 274 04 S	-1 345 71 S	968 000
09FEB01 BUY LOT 377		53,771 78	78 77 S	-861 46 S	1,088 000
15FEB01 BUY LOT 443		272,697 30	-1,096 15 S	-1,046 18 S	5,712 000
18MAY01 BUY LOT 457		92,577 93	-649 09 S	572 24 S	2,000 000
16FEB01 BUY LOT 461		76,649 26	223 18 S	3,264 21 S	1,628 000
			132 16 S	-583 52 S	
			-191 24 S		
			-113 24 S		
			3,136 98 S		
			1,857 57 S		
614	1,041,108 13 616,494 03	1,041,108 13 616,494 03	15AUG01	15AUG01	1 688756 26JAN01 TO 18MAY01 12,880 000
			00	00	00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
424561900 TOTAL	1,066 868 13 631,827 36	1,066,868 13 631,747 86	00	00	79 50 79 50
435664909 SYNGENTA AG 102	85,356 70 53,829 03	CHF10 101,315 14 59,203 62	19SEP01	24SEP01	1 585700 24APR01 TO 24APR01 1,155 000
			-15,958 46		4,689 39
			-10,063 98		
24APR01 BUY LOT 226		59,203 62	-15,958 46 S		1,155 000
			-10,063 98 S		4,689 39 S

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 RSM NET BASE GN/LS
(CONTINUED)					
CHF - SWISS FRANC					
185	35,010 58 22,016 46	41,578 69 24,296 55	25SEP01	28SEP01	1 590200 24APR01 TO 24APR01 474 000
			-6,568 11		1,850 28
			4 130 37		
24APR01 BUY LOT 226		24,296 55	-6,568 11 S		474 000
			-4,130 37 S		1 850 28 S
205	90,175 93 56,395 20	105,174 78 61,459 00	26SEP01	01OCT01	1 599000 24APR01 TO 24APR01 1,199 000
			-14,998 85		4,316 34
			-9,380 14		
24APR01 BUY LOT 226		61,459 00	-14,998 85 S		1 199 000
			-9,380 14 S		4,316 34 S
229	48,130 41 29,829 82	54,473 34 31,831 56	27SEP01	02OCT01	1 613500 24APR01 TO 24APR01 621 000
			-6,342 93		1,929 42
			-3,931 16		
24APR01 BUY LOT 226		31,831 56	-6,342 93 S		621 000
			-3,931 16 S		1,929 42 S
257	24,535 31 15,160 23	26,666 50 15,582 60	28SEP01	03OCT01	1 618400 24APR01 TO 24APR01 304 000
			-2,131 19		894 48
			-1,316 85		
24APR01 BUY LOT 226		15,582 60	-2,131 19 S		304 000
			-1,316 85 S		894 48 S
389	58,922 41 36,483 33	68,332 91 39,930 41	03OCT01	08OCT01	1 615050 24APR01 TO 24APR01 779 000
			-9,410 50		2,379 67
			-5,826 75		
24APR01 BUY LOT 226		39,930 41	-9,410 50 S		779 000
			-5,826 75 S		2,379 67 S
435	52,049 11 32,138 01	60,175 06 35,163 36	05OCT01	10OCT01	1 619550 24APR01 TO 24APR01 686 000
			-8,125 95		1,992 06
			-5,017 41		
24APR01 BUY LOT 226			-8,125 95 S		686 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		CHF - SWISS FRANC					
		35,165 36		-5,017 41 S		1 992 06 S	
439	19 368 55 12,027 56	22 456 00 13,172 19		080101 -3 087 45 -1 917 25	11OCT01	1 610350 827 60	24APR01 TO 24APR01 256 000
24APR01 BUY LOT 276		13 122 19		-3 087 45 S -1 917 25 S		827 60 S	256 000
486	39,642 19 26,281 63	46,140 06 26,961 99		120101 -6 497 87 -3,980 07	17OCT01	1 652600 1,299 71	24APR01 TO 24APR01 526 000
24APR01 BUY LOT 226		26 961 99		6,497 87 S -3 980 07 S		1 299 71 S	526 000
435664909 TOTAL	453 191 19 282,161 25	526,312 50 307 551 28		-73 121 31 -45 563 98		20 173 95	-25,390 03
485002901	SWISS REINSURANCE 657 3 400 00 ADJ - 2 046 96	CHF10(RECD) 3 400 00 1 917 20		17AUG01 00 00	17AUG01	1 661000 134 76	17NOV00 TO 03AUG01 000
17NOV00 BUY LOT 359		579 74		00 S		29 65 S	000
25NOV00 BUY LOT 426		962 68		00 S		82 47 S	000
18MAY01 BUY LOT 456		242 52		00 S		12 75 S	000
03AUG01 BUY LOT 481		528 34		00 S		8 81 S	000
17NOV00 BUY LOT 359		181 980 04		-4 674 17 S 2 516 33 S		1 294 00 S	1 700 000
25NOV00 BUY LOT 426		465,199 49		18 385 37 S 10,340 15 S		6,604 46 S	4 340 000
18MAY01 BUY LOT 456		106 756 72		13 758 00 S 7 737 66 S		-1,786 63 S	1,060 000
03AUG01 BUY LOT 481		149 851 22		9 101 54 S 5 118 81 S		6 110 74 S	1 400 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		CHF - SWISS FRANC					
657	1 606 987 42 903 788 55	1 606 987 42 903 788 55		17AUG01 00 00	17AUG01	1 778056 00	17NOV00 TO 03AUG01 8 500 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
485002901 TOTAL	1 610,387 42 905,835 51	1,610 387 42 905 700 75		00 00		134 76	134 76
553397902	SWISSCOM AC 015 38 376 00 ADJ - 23 528 62	CHF17(RECD) 38 376 00 25 842 01		11SEP01 00 00	12SEP01	1 661500 -2 463 39	31JUL00 TO 03AUG01 000
31JUL00 BUY LOT 168		20 436 38		00 L		-2 847 59 L	000
18MAY01 BUY LOT 451		2 287 94		00 S		148 86 S	000
03AUG01 BUY LOT 486		3 227 11		00 S		125 92 S	000
258	175 967 86 108 729 52	156,620 10 105 666 39		28SEP01 19 347 76 11 956 87	05OCT01	1 618400 -8,691 74	31JUL00 TO 31JUL00 376 000
31JUL00 BUY LOT 168		107 410 23		24 221 63 L 14 976 28 L		-13 646 99 L	376 000
454	154 925 34 95 659 69	141 208 02 95 088 05		05OCT01 13 717 31 8 669 83	10OCT01	1 619550 7 898 39	31JUL00 TO 31JUL00 349 000
31JUL00 BUY LOT 168		96 860 61		18 111 40 L 11 182 98 L		-12 366 10 L	359 000
163	152 966 53 79 740 05	115 925 14 75 166 83		12APR02 17 041 39 10 219 72	17APR02	1 667500 -5,646 50	31JUL00 TO 31JUL00 267 000
31JUL00 BUY LOT 168		25,710 42 L					267 000

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	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
CHF - SWISS FRANC								
		76,272 69		15,118 69 L		-11,651 33 L		
155	264,077 41 158,462 29	231,416 11 150,052 14		15APR02 32,661 30 19,598 74	18APR02	1 666500	31JUL00 TO 31JUL00	533 000
31JUL00 BUY LOT 168				48,968 78 L 29,384 21 L		-11,188 59		533 000
165	398,684 25 239,536 31	347,341 25 225,218 98		16APR02 51,342 98 30,847 74	19APR02	1 664400	31JUL00 TO 31JUL00	800 000
31JUL00 BUY LOT 168				75,819 49 L 45,553 65 L		-16,530 41		800 000
		228,532 42				-34,549 76 L		
553397902 TOTAL								
	1,164,997 36 705,506 28	1,030,886 62 476,834 40		134,110 74 81,090 90		-52,419 02		28,671 88
710306903	NOVARTIS AG 206	279,449 30 169,435 09	CHF0 50 REGD 199,454 21 118,166 16	18APR02 79,995 09 48,502 45	23APR02	1 649300	07MAY01 TO 07MAY01	4,190 000
07MAY01 BUY LOT 324				104,496 01 S 63,357 79 S		2,766 48		4,190 000
		104,899 32				1,177 98 S		
717158901	CREDIT SUISSE GRP 037	27,992 70 16,445 50	CHF3 (REGD) 28,807 98 17,403 36	04FEB02 -815 28 -478 97	07FEB02	1 702150	15AUG01 TO 15AUG01	445 000
15AUG01 BUY LOT 615				-7,977 26 S -4,686 58 S		-478 89		445 000
		21,299 68				-167 60 S		
082	29,133 54 17,165 65	30,491 15 18,420 19		05FEB02 -1,357 61 -799 91	08FEB02	1 697200	15AUG01 TO 15AUG01	471 000
15AUG01 BUY LOT 415				-8,938 04 S -5,266 34 S		-454 63		471 000
		22,544 15				-112 16 S		

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	SMS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
CHF - SWISS FRANC								
074	139,580 79 82,326 69	149,283 62 90,184 62		04FEB02 -9,702 83 -5,722 86	11FEB02	1 695450	15AUG01 TO 15AUG01	2,306 000
15AUG01 BUY LOT 615				-46,816 36 S -27,612 94 S		-2,155 07		2,306 000
		110,375 41				-435 78 S		
096	275,954 66 162,709 12	293,194 06 177,123 21		07FEB02 -17,239 40 -10,164 74	12FEB02	1 696000	15AUG01 TO 15AUG01	4,529 000
15AUG01 BUY LOT 615				-90,130 65 S -53,143 07 S		-4,249 35		4,529 000
		216,778 06				-925 87 S		
138	162,523 87 96,162 28	170,064 21 102,738 50		08FEB02 -7,540 34 -4,461 48	13FEB02	1 690100	15AUG01 TO 15AUG01	2,627 000
15AUG01 BUY LOT 615				-49,820 16 S -29,477 64 S		-2,114 74		2,627 000
		125,739 89				-99 97 S		
159	27,316 36 16,224 01	28,290 09 17,090 49		11FEB02 -973 73 -578 33	14FEB02	1 683700	15AUG01 TO 15AUG01	437 000
15AUG01 BUY LOT 615				-8,006 95 S -4,755 57 S		-288 15		437 000
		20,916 76				62 82 S		
214	41,450 87 24,431 01	43,891 71 26,515 68		13FEB02 -2,440 84 -1,438 62	18FEB02	1 696450	15AUG01 TO 15AUG01	678 000
15AUG01 BUY LOT 615				-13,352 80 S -7,870 10 S		-646 05		678 000
		32,452 09				-150 98 S		
225	155,570 49 91,485 15	162,295 76 98,045 46		14FEB02 -6,725 27 -3,954 88	19FEB02	1 700500	15AUG01 TO 18SEP01	2,507 000
14SEP01 BUY LOT 057				5,937 97 S		-2,605 43		628 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL LOSS BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY GN/LS	STI DT	SELL RATE BASE (CURR GN/LS)	TRD DIS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)		CHF - SWISS FRANC						
18SEP01	BUY LOT 079	20 557 59		3 491 90 S 4 493 10 S		-932 59 S		497 000
15AUG01	BUY LOT 615	16 217 81		2,642 22 S -26,043 61 S		-906 02 S		1 387 000
717158901	TOTAL							
		859 523 28 506 949 61	906 318 58 547,521 51	-46,795 50 -27,599 79		-12,972 51		-60 572 10
CHF TOTAL		5,434,416 68 3,201,714 90	5,340,227 46 3,187 521 96	94,189 22 56,429 58		-42 256 64		14,192 94
		EUR - EURO CURRENCY						
GERMANY								
572797900	SIEMENS AG NPV (REGD) 294 416,613 96 355 392 61	NPV (REGD) 345,221 65 360,657 05		12JUL01 17JUL01 71 392 31 60,901 22		1 172264 66,165 66	30APR01 TO 30APR01 6,700 000	
30APR01	BUY LOT 284	315,898 75		109,931 16 S 93,776 79 S		-76,282 93 S	6 700 000	
302	88,977 87 75 875 85	72,135 87 75,361 17		13JUL01 18JUL01 16 842 00 14,362 01		1 172677 -13 847 33	30APR01 TO 18MAY01 1,400 000	
30APR01	BUY LOT 284			16 892 96 S 14,405 47 S		-10,545 73 S	950 000	
18MAY01	BUY LOT 518			47 627 44 -11 087 74 S -9 455 07 S		-980 29 S	450 000	
320	46,207 46 39 511 99	58 644 21 40 372 06		16JUL01 19JUL01 7,563 25 6 467 53		1 169444 7 327 40	18MAY01 TO 18MAY01 750 000	
18MAY01	BUY LOT 518			58 040 06 19 938 82 S 17 049 68 S		-1,478 39 S	750 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL LOSS BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STI DT	SELL RATE BASE (CURR GN/LS)	TRD DIS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY						
572797900	TOTAL							
		551 799 29 470,780 45	646 001 73 476 390 28	95 797 56 81 730 56		-87 540 39		-5 609 85
575035902	DEUTSCHE BANK AG 461 18 161 78 16 560 81	ORD NPV (REGD) 28,714 26 25 993 84		1001101 1501101 -10,552 48 -9,622 28		1 096672 189 25	16FEB01 TO 16FEB01 500 000	
16FEB01	BUY LOT 458			10,779 69 S 9,829 46 S		128 79 S	500 000	
16FEB01	BUY LOT 458			-54,587 93 S 49 775 99 S		-643 95 S	1,500 000	
20FEB01	BUY LOT 475			79,233 45 S 72 249 00 S		443 88 S	2,200 000	
18MAY01	BUY LOT 513			36 997 51 S -33,736 17 S		3,546 09 S	1 100 000	
462	288 382 08 262 961 10	459 428 18 415 901 46		100CT01 1501101 -171 046 10 155 968 33		1 096672 5 027 97	16FEB01 TO 18MAY01 4,800 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL **								
575035902	TOTAL							
		306 543 86 279 521 91	488 142 46 441 895 30	-181,598 58 -145 590 61		3 217 22		-162 375 39
578599904	EPSON 737 12 392 17 11 620 76	ORD NPV 29 649 77 25,885 64		30MAY02 06JUN02 17,257 60 -16,183 32		1 066382 1 918 44	01SEP00 TO 01SEP00 500 000	
01SEP00	BUY LOT 410			22 499 07 L 21,098 51 L		1,336 36 L	500 000	
740	33,772 32 31 543 54	79 066 04 69 028 57		31MAY02 05JUN02 -45 295 72 -42,304 33		1 070664 4 819 30	01SEP00 TO 08SEP00 800 000	
01SEP00	BUY LOT 410			-29,635 50 L			400 000	

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY				
	LOT	LOCAL	PRINCIPAL									NET	LOCAL	LOCAL	SECTY
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	GN/LS	BASE	CURR	GN/LS	NET	BASE	GN/LS	
(CONTINUED)															
EUR - EURO CURRENCY															
08SEP00	BUY LOT	453		41,843	89			-27,679	55	L	1,607	33	L	400	000
								-27,926	89	L					
08SEP00	BUY LOT	453		38,837	24			-26,083	71	L	3,018	14	L	300	000
								-21,005	05	L					
				29,127	93			-19,618	71	L	2,263	61	L		
766			12,604	74		31MAY02		31MAY02	05JUN02		1	070664		08SEP00	TO 08SEP00
			11,772	83				-17,045	83					300	000
								-15,920	06						
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***															
791			12,626	81		03JUN02		03JUN02	06JUN02		1	065019		08SEP00	TO 08SEP00
			11,855	95				-17,022	96					300	000
								-15,983	71						
08SEP00	BUY LOT	453						-20,982	97	L	2,429	99	L	300	000
								-19,701	97	L					
281			13,174	32		27JUN02		27JUN02	02JUL02		1	011685		08SEP00	TO 08SEP00
			13,022	16				-26,358	70					400	000
								-26,054	26						
08SEP00	BUY LOT	453						-31,638	73	L	5,458	22	L	400	000
								-31,275	30	L					
291			16,738	81		28JUN02		28JUN02	03JUL02		1	014456		08SEP00	TO 08SEP00
			16,500	28				-32,677	47					500	000
								-32,211	82						
08SEP00	BUY LOT	453						-39,277	50	L	6,671	53	L	500	000
								-38,717	80	L					
578599904	TOTAL														
			101,309	17				-155,655	48		20,630	61			-128,026
			96,315	32				-148,657	50						
588950907	INFINEON TECHNOLOGIES AG					ORD NPV		07NOV01			1	110926		31JUL00	TO 31JUL00
810			17,575	17				44,791	75					900	000
			15,820	29				42,612	83						
								-24,499	00						-2,293

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY				
	LOT	LOCAL	PRINCIPAL									NET	LOCAL	LOCAL	SECTY
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	GN/LS	BASE	CURR	GN/LS	NET	BASE	GN/LS	
(CONTINUED)															
EUR - EURO CURRENCY															
31JUL00	BUY LOT	200						-46,120	43	L	3,995	53	L	900	000
								-41,515	30	L					
822			27,565	26		08NOV01		08NOV01	13NOV01		1	122146		31JUL00	TO 31JUL00
			24,564	77				-37,133	93					1,300	000
								-35,091	89						
31JUL00	BUY LOT	200						-64,439	49	L	6,599	39	L	1,300	000
								-57,425	23	L					
022			12,389	09		09NOV01		09NOV01	14NOV01		1	119194		31JUL00	TO 31JUL00
			11,069	65				-17,472	08					600	000
								-15,611	31						
31JUL00	BUY LOT	200						-30,074	64	L	2,946	06	L	600	000
								-26,871	70	L					
040			12,149	69		12NOV01		12NOV01	15NOV01		1	115822		31JUL00	TO 31JUL00
			10,888	56				-17,711	48					600	000
								-15,873	03						
31JUL00	BUY LOT	200						-30,314	04	L	2,831	40	L	600	000
								-27,167	45	L					
066			27,591	61		13NOV01		13NOV01	16NOV01		1	134881		31JUL00	TO 31JUL00
			24,312	34				-37,107	58					1,300	000
								-32,697	35						
31JUL00	BUY LOT	200						-64,413	14	L	7,519	43	L	1,300	000
								-56,757	62	L					
083			11,617	55		14NOV01		14NOV01	19NOV01		1	132567		31JUL00	TO 31JUL00
			10,257	72				-13,266	76					500	000
								-11,713	89						
31JUL00	BUY LOT	200						-23,748	89	L	2,828	38	L	500	000
								-20,986	74	L					

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 CN/LS	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY CN/LS		NET FUND RSN
(CONTINUED) EUR - EURO CURRENCY							
114	11,543 81	24 884 31	15NOV01	20NOV01	1 134494	31JUL00 TO 31JUL00	
	10 175 29	23 673 79			-13,340 50	500 000	
					11 758 99		
31JUL00 BUY LOT 200		34 072 84			-23 842 63 L	500 000	
					-21,016 09 L	2,881 46 L	
134	11,520 09	24 884 30	16NOV01	21NOV01	1 129880	31JUL00 TO 31JUL00	
	10,195 85	23 673 79			-13 364 21	500 000	
					-11,827 99		
31JUL00 BUY LOT 200		34 072 84			-23 866 35 L	500 000	
					-21,122 91 L	2,754 08 L	
209	12,899 10	29 861 17	22NOV01	27NOV01	1 138628	31JUL00 TO 31JUL00	
	11 328 63	28 408 95			16,962 07	600 000	
					16 896 94		
31JUL00 BUY LOT 200		40 887 41			29 564 63 L	600 000	
					-25 965 14 L	-3,593 64 L	
230	4,640 23	9 953 72	26NOV01	29NOV01	1 134816	31JUL00 TO 31JUL00	
	4 088 97	9 449 52			5 313 49	200 000	
					-4,682 25		
31JUL00 BUY LOT 200		13,629 14			9 514 35 L	200 000	
					-8,384 05 L	1 156 12 L	
588950907 TOTAL	169,491 60	348 380 28			-198,888 68		
	132 702 07	331 435 11			176 652 62	-22 078 42	198,731 04

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 CN/LS	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY CN/LS		NET FUND RSN
(CONTINUED) EUR - EURO CURRENCY							
GERMANY TOTAL							
	1 109 143 92	1 549 489 10			-440 345 18		
	979 519 75	1 474 060 90			-409,170 17	85,570 98	-494 741 15
SPAIN							
573252905	TELEFONICA SA	EUR 1		28JUN02	03JUL02	1 014456	31JUL00 TO 31JUL00
292	84 750 96	123 725 80			-38,974 84	10,100 000	
	83 543 26	116 829 66			-38 419 45	5 133 05	
31JUL00 BUY LOT 184		127,355 60			-42,673 81 L	10 100 000	
					42,065 71 L	-1 746 63 L	
711131904	INDITEX	EURO 15		12APR02	17APR02	1 137333	23MAY01 TO 23MAY01
141	56 047 16	46,769 61			9 277 55	7 600 000	
	49,279 46	40,631 88			8 157 29		
23MAY01 BUY LOT 604		40 294 34			9 185 08 S	2,600 000	
					8,075 98 S	909 14 S	
158	43,444 14	35 976 63		15APR02	18APR02	1 136041	23MAY01 TO 23MAY01
	38,241 70	31 255 29			7 467 51	2 000 000	
					6 573 28	413 13	
23MAY01 BUY LOT 604		30 995 65			7 396 39 S	2,000 000	
					6,510 67 S	735 38 S	
164	26 602 89	21 585 98		16APR02	19APR02	1 132475	23MAY01 TO 23MAY01
	23 493 00	18 753 17			5 016 91	1 200 000	
					4 430 43	309 60	
23MAY01 BUY LOT 604		18,597 39			4 974 24 S	1,200 000	
					4 392 75 S	502 86 S	
228	6,591 83	5,394 49		19APR02	24APR02	1 124617	23MAY01 TO 23MAY01
	5,862 46	4,688 29			1,195 36	300 000	
					1,063 08	111 07	
23MAY01 BUY LOT 604					1 184 67 S	300 000	

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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SMS/PAR DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			
(CONTINUED)							
EUR - EURO CURRENCY							
4 649 35 1,053 59 S 159 50 S							
711131904 TOTAL							
	132,686 02	109,728 71		22,957 31			
	116,876 60	95,328 63		20,224 08		1 323 89	21,547 97
SPAIN TOTAL							
	217,456 98	233,454 51		-16 017 53		6,456 94	-11,738 43
	200,419 86	212,158 29		-18,195 37			
FRANCE							
406139907	CHRISTIAN DIOR	EUR2		14NOV01	19NOV01	1 132567	31JUL00 TO 31JUL00
080	12,567 69	19,180 08		-6,612 39		-110 09	400 000
	11,096 64	17,045 14		-5,838 41			
31JUL00	BUY LOT 210			-4,582 52 L		-2,681 18 L	400 000
		17,823 96		-4,046 14 L			
				27DEC01	03JAN02	1 130838	31JUL00 TO 18MAY01
558	57,986 23	81,515 34		-23,529 11		-357 82	1,700 000
	51,277 22	72,441 83		-20,806 79			
31JUL00	BUY LOT 210			-3,506 39 L			400 000
		17,823 95		-3,100 70 L		-2,658 02 L	1,300 000
18MAY01	BUY LOT 560			-18,548 40 S		430 80 S	
		55,183 54		-16,402 35 S			
				28DEC01	04JAN02	1 132888	18MAY01 TO 18MAY01
564	58,343 19	81,515 34		-23,172 15		-488 26	1,700 000
	51,499 52	72,441 83		-20,454 05			
18MAY01	BUY LOT 560			-25 898 63 S			1,700 000
		72,163 09		-21,095 32 S		431 75 S	
				02JAN02	07JAN02	1 106746	18MAY01 TO 18MAY01
576	91,241 99	124,670 53		-33,428 54		1,852 64	2,600 000
	82,441 67	110,793 38		-30,204 35			
18MAY01	BUY LOT 560			-34,539 62 S			2,600 000

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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SMS/PAR DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			
(CONTINUED)							
EUR - EURO CURRENCY							
110,367 08 -31,208 26 S 3,282 85 S							
589	35,791 77	47,950 20		03JAN02	08JAN02	1 111852	18MAY01 TO 18MAY01
	32,191 13	42,612 84		-12,158 43		513 59	1,000 000
18MAY01	BUY LOT 560			-10,935 30			
		42,448 88		-12 585 77 S		1,061 90 S	1,000 000
				-11,319 65 S			
597	14,696 55	19,180 08		04JAN02	09JAN02	1 117319	18MAY01 TO 18MAY01
	13,153 41	17,045 14		4,483 53		121 03	400 000
18MAY01	BUY LOT 560			4,012 76			
		16 979 55		-4 654 47 S		339 61 S	400 000
18MAY01	BUY LOT 560			-4,145 75 S			2,500 000
		106,122 20		-29,252 61 S		2,122 50 S	
				-26,181 07 S			
599	91,691 25	119,875 51		04JAN02	09JAN02	1 117319	18MAY01 TO 18MAY01
	82,063 63	106,532 09		-28,184 26		756 44	2,500 000
				-25,224 90			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
406139907 TOTAL							
	362,318 67	495,887 08		-131,568 41		2,287 53	-115,189 03
	323,723 22	438,912 25		-117,476 56			
483410007	SCHNEIDER ELECTRIC	EUR8		31MAY02	31MAY02	1 046382	22JUN01 TO 02NOV01
739	10,660 00	10,660 00		00		804 35	000
ADJC-	9,996 42	9,192 07		00			
22JUN01	BUY LOT 138			00 S			000
		1,782 66		00 S		167 86 S	
26JUN01	BUY LOT 165			00 S			000
		448 45		00 S		39 18 S	
29JUN01	BUY LOT 201			00 S			000
		550 84		00 S		58 70 S	
06JUL01	BUY LOT 246			00 S			000
		1 210 85		00 S		130 13 S	
13JUL01	BUY LOT 300			00 S			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 BASE SECY	STL DT CN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
20JUL01	BUY LOT 370		2,328 01		00 S	232 05 S	000
01AUG01	BUY LOT 488		453 26		00 S	34 37 S	000
02NOV01	BUY LOT 781		2 068 79		00 S	175 55 S	000
			352 66		00 S	13 06 S	
529878902	BII 199	3,491 25 3,271 03	EURS 02 4 348 93 4,299 04	25SEP01 -857 68 -791 30	2RSEP01	1 083893 -286 71	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157		4,299 04	-857 68 I -791 30 L		-286 71 L	100 000
	207	3,491 25 3,223 30	4,348 93 4,299 04	26SEP01 -857 68 -791 85	01OCT01	1 083130 283 89	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157		4 299 04	-857 68 L -791 85 I		283 89 L	100 000
	256	14 059 90 12,795 21	17,395 72 17 196 18	28SEP01 -3,335 82 3,035 74	03OCT01	1 098841 -1 345 21	31JUL00 TO 31JUL00 400 000
31JUL00	BUY LOT 157		17,196 18	-3,335 82 L 3,035 74 L		1 345 21 L	400 000
	326	6 982 50 6 390 04	8,697 86 8 598 09	02OCT01 -1 715 36 -1,569 81	05OCT01	1 092717 638 74	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 157		8 598 09	1 715 36 I -1,569 81 L		638 74 L	200 000
	372	3 491 25 3,206 54	4 348 93 4,299 04	03OCT01 -857 68 -787 74	08OCT01	1 088791 304 76	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157			-857 68 L			100 000

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 BASE SECY	STL DT CN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
			4 299 04		-787 74 L	-304 76 L	
	402	3,491 25 3 192 58	4 348 93 4,299 04	04OCT01 -857 68 -784 31	09OCT01	1 093553 -322 15	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157		4 299 04	-857 68 L 784 31 L		-322 15 L	100 000
	415	3 541 12 3 247 38	4,348 93 4,299 04	05OCT01 -807 81 -740 80	10OCT01	1 090453 -310 86	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157		4 299 04	-807 81 L -740 80 I		-310 86 L	100 000
31JUL00	BUY LOT 157		17 196 18	-3,336 81 L -3 078 36 I		-1 243 44 L	400 000
	425	14,058 91 12,874 38	17 395 72 17 196 18	05OCT01 3 346 81 -3,078 36	10OCT01	1 090453 1,243 44	31 JUL00 TO 31JUL00 400 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
	508	3 491 25 3,169 18	4 348 93 4,299 04	15OCT01 -857 68 -778 56	18OCT01	1 101625 -351 30	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157		4 299 04	-857 68 L -778 56 L		-351 30 I	100 000
	565	3 491 25 3 138 11	4 348 93 4,299 04	19OCT01 -857 68 -770 93	24OCT01	1 112553 390 00	31 JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157		4,299 04	-857 68 L 770 93 L		390 00 L	100 000
	702	3 541 12	4 348 93	26OCT01 807 81	31OCT01	1 120762	31 JUL00 TO 31JUL00 100 000

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	LOCAL SECY GN/LS	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)							
EUR - EURO CURRENCY							
	3,159 56	4,299 04		-720 77		-418 71	
31JUL00	BUY LOT 157		4,299 04	-807 81 L		418 71 L	100 000
				-720 77 L			
	034	13,167 00	17,395 72	09NOV01	14NOV01	1 119194	31JUL00 TO 31JUL00
		11,764 72	17,196 18	-4,228 72			400 000
				-3,778 36		-1,653 10	
31JUL00	BUY LOT 157		17,196 18	-4,228 72 L			400 000
				-3,778 36 L		-1,653 10 L	
	086	13,236 82	17,395 72	14NOV01	19NOV01	1 132567	31JUL00 TO 31JUL00
		11,687 45	17,196 18	-4,158 90			400 000
				-3,672 10		-1,836 63	
31JUL00	BUY LOT 157		17,196 18	-4,158 90 L			400 000
				-3,672 10 L		-1,836 63 L	
	137	13,347 57	17,395 72	16NOV01	21NOV01	1 129880	31JUL00 TO 31JUL00
		11,813 26	17,196 18	-4,048 15			400 000
				-3,582 81		-1,800 11	
31JUL00	BUY LOT 157		17,196 18	-4,048 15 L			400 000
				-3,582 81 L		-1,800 11 L	
	156	20,217 03	26,093 57	19NOV01	22NOV01	1 138758	31JUL00 TO 31JUL00
		17,753 58	25,794 26	-5,876 54			600 000
				-5,160 48		-2,880 20	
31JUL00	BUY LOT 157		25,794 26	-5,876 54 L			600 000
				-5,160 48 L		-2,880 20 L	
31JUL00	BUY LOT 157		21,495 22	-4,826 29 L			500 000
				-4,238 21 L		-2,400 17 L	
	157	16,918 35	21,744 64	19NOV01	22NOV01	1 138758	31JUL00 TO 31JUL00
		14,856 84	21,495 22	-4 826 29			500 000
				-4,238 21		-2,400 17	

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

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	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)							
EUR - EURO CURRENCY							
	7,002 45	8 697 86		20NOV01	23NOV01	1 132182	31JUL00 TO 31JUL00
	6,184 92	8,598 09		-1,695 41			200 000
				-1,497 47		-915 70	
31JUL00	BUY LOT 157		8,598 09	-1,695 41 L			200 000
				-1,497 47 L		-915 70 L	
31JUL00	BUY LOT 157		51,588 53	9,597 26 L			1,200 000
				-8,476 78 L		-5,494 22 L	
	182	42,589 89	52,187 15	20NOV01	23NOV01	1 132182	31JUL00 TO 31JUL00
		37 617 53	51,588 53	-9,597 26			1,200 000
				-8,476 78		-5,494 22	
	204	7,504 96	8 697 86	21NOV01	26NOV01	1 138628	31JUL00 TO 31JUL00
		6,591 23	8,598 09	-1 192 90			200 000
				-1,047 66		-959 20	
31JUL00	BUY LOT 157		8,598 09	-1,192 90 L			200 000
				-1 047 66 L		-959 20 L	
	207	7,501 20	8,697 86	22NOV01	27NOV01	1 138628	31JUL00 TO 31JUL00
		6,587 93	8,598 09	-1,196 66			200 000
				-1,050 97		-959 19	
31JUL00	BUY LOT 157		8 598 09	-1,196 66 L			200 000
				-1,050 97 L		-959 19 L	
	253	7,480 63	8,697 86	27NOV01	30NOV01	1 134494	31JUL00 TO 31JUL00
		6,593 80	8,598 09	-1,217 23			200 000
				-1,072 93		-931 36	
31JUL00	BUY LOT 157		8,598 09	-1,217 23 L			200 000
				-1,072 93 L		-931 36 L	
	267	7,477 02	8,697 86	28NOV01	03DEC01	1 128350	31JUL00 TO 31JUL00
		6,626 51	8,598 09	-1 220 84			200 000
				-1,081 97		-889 61	

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY CH/LS BASE SECY CH/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUY'S SHS/PAR DTL FUND RSN NET BASE CH/LS
(CONTINUED)						
EUR - EURO CURRENCY						
31JUL00	BUY LOT 157	8,598 09	-1,220 84 L -1,081 97 L		-889 61 L	200 000
	293	7 388 19 6,618 34	8 697 86 8 598 09	30NOV01 -1 309 67 1 173 20	05DEC01 1 116371	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 157	8,598 09	1,509 67 L 1 173 20 L		-806 55 L	200 000
	314	7 385 20 6,570 98	8 697 86 8,598 09	04DEC01 1,312 66 1 167 94	07DEC01 1 123911	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 157	8 598 09	-1 312 66 L -1,167 94 L		-859 17 L	200 000
	323	7 314 96 6 479 59	8,697 86 8,598 09	05DEC01 -1,382 90 -1,224 97	10DEC01 1 128925	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 157	8 598 09	-1 382 90 L 1 224 97 L		893 53 L	200 000
31JUL00	BUY LOT 157	4 299 04	-702 24 L -622 04 L		893 53 L	100 000
	325	3,666 69 3 230 24	4 348 93 4 299 04	05DEC01 702 24 -622 04	10DEC01 1 128923	31JUL00 TO 31JUL00 100 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
	359	3,688 62 3 282 56	4,348 93 4,299 04	06DEC01 -668 31 -596 03	11DEC01 1 121765	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 157	4 299 04	-668 31 L -596 03 L		-420 45 L	100 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT LOCAL SECY CH/LS BASE SECY CH/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUY'S SHS/PAR DTL FUND RSN NET BASE CH/LS
(CONTINUED)						
EUR - EURO CURRENCY						
	364	7,355 26 6 549 49	8 697 86 8 598 09	07DEC01 -1 342 59 -1 195 51	12DEC01 1 123028	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 157	8 598 09	-1,342 59 L -1 195 51 L		853 09 L	200 000
	466	44,071 68 39 849 61	52 187 13 51 588 51	14DEC01 -8,115 45 -7 337 99	19DEC01 1 105950	31JUL00 TO 31JUL00 1,200 000
31JUL00	BUY LOT 157	51 588 51	-8 115 45 L -7 337 99 L		4,400 91 L	1 200 000
529878902	TOTAL	300 396 57 268 275 89	349 658 98 365,418 72	-69 262 41 -61,827 61	-35,315 22	-97,142 83
585284904	ALLOR 5EB	450 172 27 394 746 78	CUR\$ 465 233 54 406,465 29	11MAR02 -15 111 27 13 251 83	14MAR02 1 140316	16MAY01 TO 05AUG01 9,600 000
16MAY01	BUY LOT 420		87 258 86	-4 914 92 S -4 311 89 S	710 58 S	2 000 000
03AUG01	BUY LOT 483		111 079 67	5,666 35 S 4 949 81 S	898 32 S	2 800 000
1PMAY01	BUY LOT 532		66 349 25	-5 307 18 S -4 656 13 S	-37 83 S	1,500 000
25MAY01	BUY LOT 645		86 792 53	-7 406 49 S -6 493 54 S	1 937 60 S	2,000 000
30MAY01	BUY LOT 683		54 965 38	3 126 83 S -2 747 07 S	1 230 34 S	1 300 000
596233908	SIMIFROELFI IRONILS 624	353 653 65 315,017 12	EUR 1 04 (SI(OVAM)) 80 219 62 93,521 16	22OCT01 273 434 03 245,561 46	25OCT01 1 122649	31JUL00 TO 31JUL00 11 400 000
31JUL00	BUY LOT 204		93 521 16	273,434 03 L 245 561 46 L	-22 065 50 L	11,400 000

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 OF ORIG BUYS SHS/PAR NET	DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
599711900	TF1 TV FRANCAISE	EURO 20		08FEB02	13FEB02	1 146197	18MAY01 TO 18MAY01	
125	51,024 07 27,066 96	39,539 27 35,026 91		-8,515 20 -7,429 09		-530 86	1,200 000	
18MAY01	BUY LOT 521	43,183 47		-18,190 66 S -15,870 45 S		-246 06 S	1,200 000	
148	13,385 97 11,748 20	14,474 69 14,594 55		11FEB02 -3,088 72 -2,710 82	14FEB02	1 139406	18MAY01 TO 18MAY01	500 000
18MAY01	BUY LOT 521	17,993 11		-7,120 17 S -6,249 02 S		4 11 S	500 000	
165	8,233 50 7,219 54	9,884 82 8,756 73		12FEB02 -1,651 32 -1,447 96	15FEB02	1 140446	18MAY01 TO 18MAY01	300 000
18MAY01	BUY LOT 521	10,795 87		-4,070 18 S -3,568 94 S		-7 39 S	300 000	
18MAY01	BUY LOT 521	21,591 73		-8,235 15 S 7,220 99 S		-14 77 S	600 000	
174	16,372 21 14,355 97	19,769 63 17,513 46		12FEB02 -3,397 42 -2,979 03	15FEB02	1 140446	18MAY01 TO 18MAY01	600 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
198	13,219 71 11,540 81	16,474 69 14,594 55		13FEB02 -3,254 98 -2,841 60	18FEB02	1 145475	18MAY01 TO 18MAY01	500 000
18MAY01	BUY LOT 521	17,993 11		-7,286 43 S -6,361 06 S		-91 24 S	500 000	
234	13,550 84 11,806 85	16,474 69 14,594 55		14FEB02 -2,923 85 -2,547 55	19FEB02	1 147710	18MAY01 TO 18MAY01	500 000

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 OF ORIG BUYS SHS/PAR NET	DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
18MAY01	BUY LOT 521	17,993 11		-6,955 30 S -6,060 15 S		-126 11 S	500 000	
305	12,930 79 11,257 55	16,474 69 14,594 55		20FEB02 -3,543 90 -3,085 32	25FEB02	1 148633	18MAY01 TO 18MAY01	500 000
18MAY01	BUY LOT 521	17,993 11		-7,575 35 S 6,595 10 S		-140 46 S	500 000	
323	13,142 66 11,455 17	16,474 69 14,594 55		21FEB02 -3,332 03 2,903 70	26FEB02	1 147513	18MAY01 TO 18MAY01	500 000
18MAY01	BUY LOT 521	17,993 11		-7,363 48 S -6,416 90 S		-123 04 S	500 000	
345	12,903 69 11,299 76	16,474 69 14,594 55		22FEB02 -3,571 00 -3,127 12	27FEB02	1 141944	18MAY01 TO 18MAY01	500 000
18MAY01	BUY LOT 521	17,993 11		-7,602 45 S -6,657 46 S		-35 89 S	500 000	
363	13,062 57 11,383 37	16,474 69 14,594 55		25FEB02 -3,412 12 -2,973 49	28FEB02	1 147513	18MAY01 TO 18MAY01	500 000
18MAY01	BUY LOT 521	17,993 11		-7,443 57 S -6,486 70 S		-123 04 S	500 000	
387	24,062 06 20,895 49	29,454 45 26,270 18		26FEB02 -5,592 39 -4,856 43	01MAR02	1 151543	18MAY01 TO 18MAY01	900 000
18MAY01	BUY LOT 521	32,387 60		-12,848 98 S -11,158 05 S		-334 06 S	900 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SFCY GN/LS BASE COST BASE SFCY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET FUND RSN
(CONTINUED) EUR - EURO CURRENCY					
408	13,493 81 11,665 40	16,474 69 14,594 15	27FEB02 -2 980 88 -2,576 97	06MAR02 1 156738	18MAY01 TO 18MAY01 500 000
18MAY01 BUY LOT 571		17,993 11	7 012 33 S -6,062 16 S	-157 18 -265 55 S	500 000
431	13,438 57 11,636 46	16,474 69 14,594 15	28FEB02 3,036 12 -2,628 98	05MAR02 1 154868	18MAY01 TO 18MAY01 500 000
18MAY01 BUY LOT 521		17,993 12	-7 067 56 S -6,119 80 S	-329 11 236 86 S	500 000
446	35,431 73 30,657 31	42,834 21 37,945 82	01MAR02 -7,402 48 -6,405 00	06MAR02 1 155755	18MAY01 TO 21MAY01 1 300 000
18MAY01 BUY LOT 521		14,394 49	-5,502 84 S -4,761 33 S	-883 51 -200 14 S	400 000
21MAY01 BUY LOT 565		32,105 56	-12 101 69 S -10,470 99 S	900 000 -410 28 S	900 000
464	29,005 87 25,256 87	32,949 39 29,189 09	04MAR02 -3,943 52 -3,433 82	07MAR02 1 148435	21MAY01 TO 21MAY01 1 000 000
21MAY01 BUY LOT 565		35,672 84	-11,695 63 S -10,183 97 S	-498 40 -232 00 S	1 000 000
485	23,923 98 20,813 87	26,359 51 23,351 27	05MAR02 -2,435 53 -2,118 91	08MAR02 1 149425	21MAY01 TO 21MAY01 800 000
21MAY01 BUY LOT 565		28,538 27	-8,437 22 S -7,514 38 S	618 49 -210 02 S	800 000
504	99,754 32	102,143 11	06MAR02 2,388 79	11MAR02 1 140314	21MAY01 TO 03JUN01 3 100 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SFCY GN/LS BASE COST BASE SFCY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET FUND RSN
(CONTINUED) EUR - EURO CURRENCY					
03OCT01 BUY LOT 367	87,479 54	90,486 18	-2,094 85	-911 79	
21MAY01 BUY LOT 565		12,334 35	9 095 64 S 7,976 42 S	557 33 S	700 000
		85,614 82	20,454 45 S 17,937 53 S	48 81 S	2,400 000
520	36,884 21 32,439 65	34,244 33 32,108 00	07MAR02 439 88 562 77	12MAR02 1 137010	03JUN01 TO 03JUN01 1,100 000
03OCT01 BUY LOT 367		19,382 55	14,780 46 S 13,879 09 S	-871 99 S	1 100 000
537	13,397 99 11,727 27	13,179 76 11,675 64	08MAR02 218 24 191 02	15MAR02 1 142465	03JUN01 TO 03OCT01 400 000
03OCT01 BUY LOT 367		7,048 20	5,723 97 S 5,010 19 S	-139 39 331 12 S	400 000
626	6,721 91 5,888 40	6,589 88 5,837 82	12MAR02 132 03 115 66	15MAR02 1 141552	03OCT01 TO 03OCT01 200 000
03OCT01 BUY LOT 367		3,524 10	2,884 90 S 2,527 17 S	162 87 S	200 000
667	13,187 25 11,570 49	13,179 76 11,675 64	13MAR02 7 49 6 57	18MAR02 1 139751	03JUN01 TO 03OCT01 400 000
03OCT01 BUY LOT 367		7,048 20	5,513 23 S 4,837 31 S	-111 72 -314 02 S	400 000
697	39,996 97 35,265 32	39,539 26 35,024 91	14MAR02 457 71 483 56	19MAR02 1 134173	03JUN01 TO 03OCT01 1 200 000
03OCT01 BUY LOT 367		21,144 61	16,974 92 S 14,966 78 S	165 15 -844 07 S	1 200 000

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
707	27,062 25 23,886 49	26,359 51 23,351 27		15MAR02	20MAR02	1 132952 -85 05	03OCT01 TO 03OCT01 800 000
03OCT01 BUY LOT 367		14,096 40		11,714 22 S 10,339 56 S		-549 47 S	800 000
723	24,766 91 21,863 00	23,064 57 20,452 36		18MAR02	21MAR02	1 132823 -72 10	03OCT01 TO 03OCT01 700 000
03OCT01 BUY LOT 367		12 334 35		11,337 38 S 10,008 08 S		-479 43 S	700 000
757	10,665 71 9,392 23	9,884 82 8,756 73		19MAR02	22MAR02	1 135589 -52 15	03OCT01 TO 03OCT01 300 000
03OCT01 BUY LOT 367		5,286 15		4,910 20 S 4,323 92 S		-217 84 S	300 000
761	14,171 64 12,523 48	13,179 76 11,675 64		20MAR02	25MAR02	1 131606 -28 68	03OCT01 TO 03OCT01 400 000
03OCT01 BUY LOT 367		7,048 20		6,497 62 S 5,741 95 S		-266 67 S	400 000
783	14,000 42 12,310 57	13,179 75 11,675 64		22MAR02	27MAR02	1 137268 -86 69	03OCT01 TO 03OCT01 400 000
03OCT01 BUY LOT 367		7,048 20		6,326 40 S 5,562 80 S		-300 43 S	400 000
816	14,037 03 12,304 86	13,179 76 11,675 64		26MAR02	02APR02	1 140771 -122 26	03OCT01 TO 03OCT01 400 000
03OCT01 BUY LOT 367				6,363 01 S			400 000

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
			7,048 20		5,577 82 S	-321 16 S	
036	14,252 60 12,407 60	13,179 75 11,675 63		28MAR02	04APR02	1 148699 -202 00	03OCT01 TO 03OCT01 400 000
03OCT01 BUY LOT 367		7,048 21		6,578 58 S 5,726 98 S		-367 59 S	400 000
119	3,544 02 3,116 96	3,294 94 2,918 91		10APR02	15APR02	1 137010 -21 02	03OCT01 TO 03OCT01 100 000
03OCT01 BUY LOT 367		1,762 05		1 625 52 S 1,429 64 S		-74 73 S	100 000
599711900 TOTAL							
	619,625 26 542 233 44	675,462 45 598,376 42		-55,837 19 -48,567 74		-7,575 24	-56,142 98
710352907	PEUGEOT SA 250	540,563 23 476,303 29	EUR1	27NOV01	30NOV01	1 134494 -45,414 44	02JUL01 TO 02JUL01 10,800 000
02JUL01 BUY LOT 207		202,305 90		362,370 81 S 319,411 83 S		-45,414 44 S	10,800 000
713666907	JC DECAUX SA 306	38,382 83 33,416 10	NPV	20FEB02	25FEB02	1 148633 102 03	22JUN01 TO 22JUN01 3,500 000
22JUN01 BUY LOT 139		49,494 64		-19,367 17 S -16,861 06 S		782 52 S	4,300 000
22JUN01 BUY LOT 139		60,807 70		-23,793 95 S -20,715 02 S		961 38 S	4,300 000
335	47,156 05 41 054 06	67,014 03 58,217 07		20FEB02	25FEB02	1 148633 125 35	22JUN01 TO 22JUN01 4,300 000

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY GN/LN BASE SELTY CN/LN	STL DT	SELL RATE BASE CURR CN/LN	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LN
(CONTINUED) EUR - EURO CURRENCY							
373	22 718 47 19 798 01	52 727 78 28 431 59	25FEB02 -10,009 31 -8 722 61	28FFB02	1 147513 89 03	22JUN01 TO 22JUN01 2 100 000	
22JUN01 BUY LOT 139			11 931 53 S 10 397 73 S			2,100 000	
22JUN01 BUY LOT 139		29 496 79 52,322 90	21 422 22 S -18,319 81 S		498 95 S 879 11 S	3 700 000	
382	40,027 78 34,882 20	57 663 23 50,093 76	25FEB02 17 635 45 -15,368 41	28FEB02	1 147513 156 85	22JUN01 TO 22JUN01 3,700 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
406	45 368 26 39 220 86	63,897 09 55 509 50	27FEB02 -18 528 86 -16,018 19	04MAR02	1 156738 -270 27	22JUN01 TO 03AUG01 4,100 000	
22JUN01 BUY LOT 139			1,084 92 S 939 64 S			200 000	
25JUN01 BUY LOT 163		2,828 27	14 773 90 S		24 58 S	2,700 000	
03AUG01 BUY LOT 489		58 448 60	-12 772 04 S 4 071 64 S		151 80 S	1,200 000	
03AUG01 BUY LOT 489		15 359 26 57,522 23	-3,519 93 S 15 268 64 S 13 199 74 S		-540 06 S -1 275 22 S	4,500 000	
421	49 794 41 43 047 27	70 130 96 60 924 84	27FEB02 -20 336 55 -17,580 95	04MAR02	1 156738 -296 62	03AUG01 TO 03AUG01 4,500 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
442	23 384 96 20 233 83	52 727 78 28 431 59	01MAR02 -9 342 84 8,083 89	06MAR02	1 155735 115 87	03AUG01 TO 03AUG01 2 100 000	
03AUG01 BUY LOT 489		26,843 71	6 977 82 S -6,037 56 S			2,100 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY GN/LN BASE SELTY CN/LN	STL DT	SELL RATE BASE CURR CN/LN	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LN
(CONTINUED) EUR - EURO CURRENCY							
03AUG01 BUY LOT 489		25 545 44	-6 645 54 S -4 750 06 S			2 000 000	
456	22 271 37 19 270 31	31 169 31 27 077 71	01MAR02 -8 897 94 -7 798 94	06MAR02	1 155735 -108 46	03AUG01 TO 03AUG01 2,000 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
475	13 269 11 11 554 08	17 143 12 14 892 74	04MAR02 -3,874 01 -3,373 29	07MAR02	1 148435 34 63	03AUG01 TO 03AUG01 1,100 000	
03AUG01 BUY LOT 489		14 060 99	-2 635 19 S -2 294 59 S		212 32 S	1 100 000	
497	20 386 35 17 877 81	26 493 92 23 016 04	06MAR02 -6,107 57 -5,354 03	11MAR02	1 140316 217 80	03AUG01 TO 03AUG01 1,700 000	
03AUG01 BUY LOT 489		21 730 62	4 193 03 S -3 477 08 S			1,700 000	
03AUG01 BUY LOT 489		11 504 45	-2 219 84 S 1 946 69 S		-175 73 S -93 04 S	900 000	
499	10 792 77 9,464 72	14,026 19 12 184 97	06MAR02 -3 233 42 2 835 65	11MAR02	1 140316 115 30	03AUG01 TO 03AUG01 900 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
715666907 TOTAL	334 552 32 289 819 23	447 539 71 406,145 60	-133,987 39 116 398 14		51 77	-116 346 37	

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									
FRANCE TOTAL									
		2,970,691 97	2,740,653 80		230,038 17				
		2,620,103 29	2,520,357 41		205,451 41				99,745 88
ITALY									
405671009	ASSIC GENERALI 308	418,855 66 364,655 78	EUR1 00 591,051 15 510,613 49		20FEB02 -172,195 49 -149,913 41	25FEB02	1 148633 3,955 70	24NOV00 15,500 000	TO 03OCT01
03OCT01	BUY LOT 349			120,288 71	-9,364 00 S -8,154 04 S			4,500 000	
24NOV00	BUY LOT 440			261,467 24	-109,229 56 L -95,095 27 L		-6,266 87 S 10,074 38 L	7,500 000	
30NOV00	BUY LOT 472			128,857 54	-53,599 93 L -46,664 10 L			3,500 000	
529422909	OLIVETTI SPA 745	10,993 97 9,994 62	EUR1 0 22,255 50 20,017 70		31AUG01 11,261 53 -10,237 86	05SEP01	1 099989 214 78	04SEP00 6,000 000	TO 04SEP00
04SEP00	BUY LOT 421			20,017 70	-11,261 53 S -10,237 86 S			6,000 000	
	753	50,174 95 44,500 16		122,405 25 110,097 36	04SEP01 -72,230 30 -64,061 04	11SEP01	1 127523 -1,536 16	04SEP00 33,000 000	TO 04SEP00
04SEP00	BUY LOT 421			110,097 36	-72,230 30 S 64,061 04 S			33,000 000	
	014	604 99 552 30		1,854 62 1,668 14	11SEP01 -1,249 63 -1,140 79	14SEP01	1 095410 24 95	04SEP00 500 000	TO 04SEP00
04SEP00	BUY LOT 421			1,668 14	-1,249 63 L -1,140 79 L			500 000	

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 BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
	018	12,142 09 11,000 73		37,463 43 33,696 46	12SEP01 -25,321 34 -22,941 13	17SEP01	1 103753 245 40	04SEP00 10,100 000	TO 04SEP00
04SEP00	BUY LOT 421			33,696 46	-25,321 34 L -22,941 13 L			10,100 000	
04SEP00	BUY LOT 421			61,053 99	-47,689 08 L -43,206 30 L		245 40 L 444 62 L	18,300 000	
	026	20,190 19 18,292 31		67,879 27 61,053 99	12SEP01 -47,689 08 -43,206 30	17SEP01	1 103753 444 62	04SEP00 18,300 000	TO 04SEP00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
	254	37,262 14 33,910 40		150,936 53 117,770 81	28SEP01 -93,674 39 -85,248 36	03OCT01	1 098841 1,387 95	04SEP00 35,300 000	TO 04SEP00
04SEP00	BUY LOT 421			117,770 81	-93,674 39 L -85,248 36 L			35,300 000	
	370	33,427 89 30,885 53		117,954 15 106,093 82	03OCT01 -84,326 26 -77,449 45	08OCT01	1 088791 2,241 16	04SEP00 31,800 000	TO 04SEP00
04SEP00	BUY LOT 421			106,093 82	-84,326 26 L -77,449 45 L			31,800 000	
529422909	TOTAL	144,996 22 149,136 05		500,748 75 450,398 28	-335,752 53 -304,284 93		3,022 70		-301,262 23

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	STL DT LOCAL SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
ITALY TOTAL							
	583 851 88	1,091,799 90	-507 948 02				
	513 791 83	961,011 77	454 198 34		6,978 40		-447 219 94
NETHERLANDS							
593133903	UTD PAN EUROPE CUM 255 17 045 93 10,199 89	EUR 1 A SHS 46,342 58 42,324 98	06 JUL 01 -36,296 65 -29 040 69	11 JUL 01	1 180986 3 086 40	20DEC00 TO 21DEC00 4,500 000	
21DEC00	BUY LOT 100		-8,938 90 S -7,569 01 S			1,200 000	
20DEC00	BUY LOT 794	11,210 11 30 598 42	25 083 22 S -21,239 22 S		-794 62 S -2,005 79 S	3 100 000	
288	12 476 81 10,745 65	56 042 19 51,186 11	-43,545 38 37,520 49	11 JUL 01 16 JUL 01	1 161103 -2,919 77	21DEC00 TO 21DEC00 5,200 000	
21DEC00	BUY LOT 100		-19 627 68 S 16,904 34 S		-1,283 88 S	2 500 000	
21DEC00	BUY LOT 726	23 354 40 26,801 35	22,930 06 S -19 748 51 S		-1 473 37 S	2 700 000	
763	2 265 82 2,016 35	63 586 33 58 076 55	-61,320 51 -54 569 11	05SEP01 10SEP01	1 123772 1 491 09	21DEC00 TO 22DEC00 5 900 000	
22DEC00	BUY LOT 725		-53,073 15 S -47 229 79 S		-1 832 36 S	5,100 000	
21DEC00	BUY LOT 724	50,805 30 7,941 14	8 406 37 S -7 480 83 S		-186 91 S	800 000	
656	3 058 56 2,729 61	63 586 32 58,076 54	-60 527 76 -54 018 00	24OCT01 29OCT01	1 120511 -1 328 93	22DEC00 TO 27DEC00 5 900 000	
22DEC00	BUY LOT 725		-16 435 42 S 14 667 79 S		-530 90 S	1,600 000	
27DEC00	BUY LOT 749	15 938 92	24 227 42 S			2 300 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	STL DT LOCAL SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED) EUR - EURO CURRENCY							
27DEC00	BUY LOT 761	23,654 35 20,190 52	-21,621 74 S -20,660 60 S -18,438 55 S		-968 50 S 2 000 000 -826 68 S		
593133903 TOTAL							
	29 847 12 25,691 50	229 557 42 209 666 18	199 710 30 175,148 49		8,826 19		-185 974 68
598662906	PHILLIPS ELCTRON 59% 227,701 48 207 231 18	EUR 20 215 370 47 192,027 11	16MAY02 12 530 81 11,222 27	21MAY02	1 098780 3,981 80	23APR01 TO 23APR01 6,600 000	
23APR01	BUY LOT 212		17 720 86 L 15 672 71 L		2,946 81 L	6 500 000	
NETHERLANDS TOTAL							
	257 548 60 232 922 68	444 928 09 401 693 29	-187,379 49 163 926 22		-4 844 39		168 770 61
EUR TOTAL							
	5 138 673 35 4,546,557 41	6 060 325 40 5 569 281 66	921 652 04 -840,038 69		-182 685 56		-1 022 724 25
GBP - POUND STERLING							
023691900	REUTERS GROUP 122 31 152 95 44 167 09	ORD CBPO 25 39,542 75 62,457 42	08FEB02 -8 389 80 11 894 66	13FEB02	0 705463 6 395 69	31JUL00 TO 31JUL00 5,200 000	
31JUL00	BUY LOT 161		4,902 54 L -6 950 58 L		-8,230 65 L	5 200 000	
199	25 294 44 36 182 42	35 740 56 56,451 90	-14 942 65	13FEB02 18FEB02	0 699081 -5 374 83	31JUL00 TO 31JUL00 4 700 000	
31JUL00	BUY LOT 161		7 294 18 L -10 433 96 L		-7,025 37 L	4,700 000	

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
219	4,282 60 4,118 55	6,083 50 9,608 83		14FEB02 -1,800 90 -2,572 95	19FEB02	0 699937 -917 33	31JUL00 800 000	TO 31JUL00	
31JUL00	BUY LOT 161		9,130 51	-1,264 40 L -1,806 45 L		-1,205 51 L	800 000		
250	4,263 59 4,105 46	6,083 50 9,608 83		15FEB02 -1,819 91 -2,606 11	20FEB02	0 698324 -897 26	31JUL00 800 000	TO 31JUL00	
31JUL00	BUY LOT 161		9,130 51	-1,283 41 L -1,857 84 L		-1,187 21 L	800 000		
025691900	TOTAL	64,993 58 92,573 52	87,450 31 138,124 98	-22,454 73 -32,016 35		-13,537 11			-45,553 46
056540008	MARKS + SPENCER		ORD GBP0 25	15MAR02	20MAR02	0 702272	06APR01	TO 20APR01	
700	120,835 82 172,044 13	89,045 69 127,959 81		31,790 13 45,267 55		-1,163 23	33,000 000		
06APR01	BUY LOT 086		10,469 65	2,973 56 S 4,234 20 S		-104 47 S	2,800 000		
12APR01	BUY LOT 154		99,167 72	29,262 04 S 41,647 67 S		1,098 46 S	26,800 000		
20APR01	BUY LOT 197		13,432 90	3,139 12 S 4,469 95 S		-175 03 S	3 400 000		
057487902	UNILEVER		ORD GBP0 014	13MAR02	18MAR02	0 706265	31JUL00	TO 31JUL00	
655	309,053 90 437,589 15	263,613 78 382,927 81		45,440 12 64,338 63		-9,677 29	53,300 000		
31JUL00	BUY LOT 176		356,365 78	69,132 94 L 97,885 27 L		-16,661 90 L	53 300 000		
059339903	HALIFAX GROUP		ORD GBP0 20	29AUG01	03SEP01	0 688848	03NOV00	TO 03NOV00	
720	87,498 54 127,021 55	60,654 31 87,410 41		26,844 23 38,969 74		641 40	10,200 000		

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
03NOV00	BUY LOT 190		87,255 13	27,260 31 S 39,573 77 S		192 65 S	10 200 000		
001	177,205 74 255,375 53	177,205 74 255,375 53		10SEP01 00 00	10SEP01	0 693902	03NOV00	TO 09NOV00	29,800 000
03NOV00	BUY LOT 190		152,268 75	726 09 S 1,046 39 S		-775 39 S	17,800 000		
09NOV00	BUY LOT 236		103,262 06	-1,142 17 S -1,644 01 S		1,219 73 S	12,000 000		
059339903	TOTAL	264,704 28 382 397 08	237,860 05 342,785 94	26,844 23 38,969 74		641 40			39,611 14
070995006	PRUDENTIAL PLC		ORD GBP0 05	07MAR02	12MAR02	0 701607	29NOV00	TO 03OCT01	
511	252,356 75 359,683 91	333,414 80 487 557 21		-81,058 05 -115,531 99		-12,341 31	36,100 000		
05JAN01	BUY LOT 015		43 428 27	-10,103 92 L -14,401 11 L		-2,125 59 L	2,700 000		
10JAN01	BUY LOT 044		12,772 46	-2,972 26 L -4,236 36 L		-565 27 L	800 000		
03OCT01	BUY LOT 346		92,766 81	778 24 S 1,109 22 S		-3,207 77 S	9 100 000		
29NOV00	BUY LOT 469		58,351 94	-9,507 48 L -13,551 01 L		107 91 L	2,500 000		
01DEC00	BUY LOT 499		22,934 87	-5,474 50 L -7,802 80 L		-186 76 L	1,500 000		
08DEC00	BUY LOT 577		81,186 06	-19,835 47 L 28,271 48 L		-1,104 16 L	5,200 000		
15DEC00	BUY LOT 651		74 576 11	17,648 30 L -25,154 11 L		-2,593 35 L	4,700 000		
15MAR01	BUY LOT 687		79 551 00	-6,222 21 S -8,868 51 S		-937 69 S	7,000 000		
22DEC00	BUY LOT 713		28,770 34	-6 881 51 L -9,808 21 L		-1,027 75 L	1,800 000		
03JAN01	BUY LOT 782		13,219 33	-3,190 64 L -4,547 62 L		-700 88 L	800 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SETTY CN/L\$ BASE SETTY CN/L\$	STL DT	SELL RATE BASE CURR CN/L\$	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L\$
(CONTINUED)						
GBP - POUND STERLING						
080341001	SHELL TRNSPT+TRDG 013 137 672 64 200 277 38	ORD CBPO 25(REGD) 153 513 65 222,109 57	08NOV01 -15 841 01 -23,043 92	13NOV01	0 687427 1 206 73	31JUL00 TO 31JUL00 27 000 000
31JUL00	BUY LOT 013	230,158 23	14 669 10 L 21,339 14 L			27,000 000 -8 546 71 L
	818 33 573 09 48,766 04	38 094 13 55 116 08	08NOV01 -4 571 04 -6 669 49	13NOV01	0 687427 299 45	31JUL00 TO 31JUL00 6,700 000
31JUL00	BUY LOT 013	57 113 34	-4 280 23 L -6,226 45 L			6,700 000 2 120 85 L
	023 135,217 70 197,072 27	150 102 23 217 173 81	09NOV01 -14,885 03 -21,694 18	14NOV01	0 686130 1 592 64	31JUL00 TO 10NOV00 26,400 000
31JUL00	BUY LOT 013	42 227 97	3 799 09 L -5,536 98 L			7,300 000 -2 197 52 L
09NOV00	BUY LOT 258	55,483 12	-3,613 78 S 5 266 90 S			6 900 000 1 791 31 S
10NOV00	BUY LOT 267	1,451 15	129 54 S -188 80 S			200 000 30 62 S
18AUG00	BUY LOT 302	107 006 71	-10 375 95 L -14 122 45 L			12,000 000 2 305 98 L
	042 94 885 00 138 247 40	106 322 42 153 831 45	12NOV01 -11 437 42 -16 464 32	15NOV01	0 686342 1 080 27	10NOV00 TO 10NOV00 18 700 000
10NOV00	BUY LOT 262	154 382 09	13,006 63 L -18 950 64 L			18,700 000 2,815 96 L
	064 134 925 93 197 554 44	152 376 51 220 444 32	13NOV01 15 450 58 -22 292 09	16NOV01	0 693097 615 57	10NOV00 TO 10NOV00 26 800 000
10NOV00	BUY LOT 262	221 253 48	17 699 50 L 25 534 83 L			26 800 000 1 840 01 L

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SETTY CN/L\$ BASE SETTY CN/L\$	STL DT	SELL RATE BASE CURR CN/L\$	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L\$
(CONTINUED)						
GBP - POUND STERLING						
	082 81 494 16 117 602 98	96 088 17 139 074 14	14NOV01 -14 592 01 -21 056 99	19NOV01	0 692977 364 17	10NOV00 TO 10NOV00 16 900 000
10NOV00	BUY LOT 262	139 521 79	-16,010 17 L -23 103 47 L			16 900 000 1 184 66 L
	112 166,739 26 209,961 95	181 942 10 243 240 97	15NOV01 -35 202 84 -60 370 00	20NOV01	0 698885 -2,909 02	10NOV00 TO 10NOV00 32 000 000
10NOV00	BUY LOT 262	243,543 95	-44 928 11 L 49 974 91 L			29,500 000 -8 37 L
10NOV00	BUY LOT 263	20,639 34	-2 960 03 L -4,235 36 L			2 500 000 - 70 L
	419 199 521 12 287,809 17	238 230 44 344 681 15	08 JAN02 38,709 32 55,838 19	11JAN02	0 693241 -1,033 79	10NOV00 TO 13NOV00 41 900 000
10NOV00	BUY LOT 263	198 137 68	-24 186 53 L -34 889 04 L			24,000 000 1,606 27 L
13NOV00	BUY LOT 270	147 802 23	17 439 19 L -25 156 03 L			17 900 000 308 08 L
13NOV00	BUY LOT 270	46 239 80	-5,691 29 L -8 209 48 L			5,600 000 96 38 L
02MAY01	BUY LOT 294	100 416 36	13 955 28 S -20,130 49 S			11 900 000 532 95 S
	636 82 596 42 119 145 32	99 499 59 143 959 91	08 JAN02 -16 903 17 -24 382 82	11 JAN02	0 693241 431 77	13NOV00 TO 02MAY01 17 500 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
	644 97 609 42 140 298 85	119 968 07 173 574 52	09 JAN02 22 358 65 -32,137 20	14JAN02	0 695725 -1,138 47	02MAY01 TO 18MAY01 21 100 000
02MAY01	BUY LOT 294		14,437 75 S			11 400 000

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 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								
02MAY01	BUY LOT 299	96,388 78		-20,752 09 S		164 58 S		
				-3,486 08 S			3,000 000	
18MAY01	BUY LOT 520	25,202 86		-5,298 19 S		43 03 S		
				-10,266 30 S			6,700 000	
		59,147 32		-14,756 26 S		158 82 S		
662	68,583 52 99,003 69	84,148 22 121,748 95		10JAN02 -15,564 70 -22,468 41	15JAN02	0 692737	18MAY01 TO 18MAY01	14,800 000
18MAY01	BUY LOT 520			-22,559 64 S -32,565 95 S		915 86 S		
678	68,040 39 98,340 52	84,148 22 121,748 95		11JAN02 -16,087 83 -23,245 32	16JAN02	0 692089	18MAY01 TO 18MAY01	14,800 000
18MAY01	BUY LOT 520			-23,082 77 S -33,352 31 S		1,039 05 S		
691	129,588 38 187,682 76	162,042 19 234,448 99		14JAN02 -32,453 81 -47,002 83	17JAN02	0 690465	18MAY01 TO 03OCT01	28,500 000
03OCT01	BUY LOT 388			-10,805 21 S -15,649 18 S		21,800 000		
18MAY01	BUY LOT 520	162,293 64		-10,796 12 S -15,636 01 S		610 60 S		
715	28,943 79 41,606 71	36,388 42 52,648 20		16JAN02 -7,444 63 -10,701 66	21JAN02	0 695652	03OCT01 TO 22OCT01	6,400 000
03OCT01	BUY LOT 388			-2,704 75 S -3,888 08 S		5,200 000		
22OCT01	BUY LOT 410	38,712 24		-496 64 S -1,001 42 S		1,200 000		
738	34,724 63 49,902 75	43,779 82 63,342 36		18JAN02 -9,055 19 13,013 21	23JAN02	0 695846	22OCT01 TO 22OCT01	7,700 000
						-426 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 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								
22OCT01	BUY LOT 610	56,053 56		-4,568 47 S -6,565 35 S		414 54 S		7,700 000
752	53,596 25 76,618 50	67,091 15 97,070 11		22JAN02 -13,494 90 -19,291 63	25JAN02	0 699521	22OCT01 TO 22OCT01	11,800 000
22OCT01	BUY LOT 610			-6,619 15 S 9,462 40 S		180 63 S		11,800 000
764	24,538 29 35,021 03	30,702 73 44,421 91		23JAN02 -6,164 44 -8,797 88	28JAN02	0 700673	22OCT01 TO 22OCT01	5,400 000
22OCT01	BUY LOT 610			-3,017 91 S -4,307 16 S		17 90 S		5,400 000
774	46,488 62 66,162 60	56,288 34 81,440 18		24JAN02 -9,799 72 -13,946 96	29JAN02	0 702642	22OCT01 TO 22OCT01	9,900 000
22OCT01	BUY LOT 610			-4,031 08 S -5,737 03 S		-169 24 S		9,900 000
080341001	TOTAL	1,600,710 11 2,311,071 58	1,900,726 40 2,750,045 57	-300,016 29 -432,597 10		-6,376 89		-438,975 99
081827008	SMITHS GROUP	ORD GBP 25		07MAR02	12MAR02	0 701607	04DEC00 TO 04DEC00	
526	86,186 10 122,840 99	114,017 38 185,725 90		-27,831 28 39,667 91		-23,217 00		11,800 000
04DEC00	BUY LOT 549			-27,831 28 L -39,667 91 L		-23,217 00 L		11,800 000
554	31,350 39 44,608 47	41,548 71 67,679 78		08MAR02 -10,198 32 -14,511 19	13MAR02	0 702790	04DEC00 TO 04DEC00	4,300 000
04DEC00	BUY LOT 549			-10,198 32 L		4,300 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		GBP - POUND STERLING						
		67,679 78		-14 511 19 L		-8,560 12 L		
578	10,065 75 14 317 02	13 527 49 22,035 28		11MAR02 3 461 76 -4,923 80	14MAR02	0 703062 -2 794 46	04DFI 00 TO 04DFI 00 1 400 000	
04DEC00	BUY LOT 549	22,035 28		-3,461 76 L -4 923 80 L			1,400 000	
649	15,202 12 21 509 47	20,291 23 33,052 91		12MAR02 -5,089 11 -7,200 58	15MAR02	0 706764 -4,342 86	04DFI 00 TO 04DFI 00 2,100 000	
04DEC00	BUY LOT 549	33,052 91		-5,089 11 L -7,200 58 L			2,100 000	
081827008 TOTAL								
	142 804 36 203,275 95	189 384 81 308 493 87		-46,580 45 -66 303 48		-38 914 44		-104,217 92
082756909	GRANADA PLC 066 7,453 84 10 537 49	ORD GBP0 10 10,833 09 15 310 40		06FEB02 -3 379 25 4,777 24	11FEB02	0 707364 4 33	08AUG01 TO 08AUG01 6,800 000	
08AUG01	BUY LOT 558	15 310 40		3,379 25 S 4,777 24 S			6,800 000	
092	15 427 81 21 733 17	22 146 11 31 296 27		07FEB02 -6,716 30 9,461 26	12FEB02	0 709874 -101 84	08AUG01 TO 08AUG01 13,900 000	
08AUG01	BUY LOT 558	31 296 27		-6,716 30 S -9,461 26 S			13,900 000	
119	19,498 40 27,643 86	26 923 42 38 050 86		08FEB02 -7 425 02 10,526 82	15FEB02	0 704543 119 82	08AUG01 TO 08AUG01 16 900 000	
08AUG01	BUY LOT 558	38,050 86		-7 425 02 S -10,526 82 S			16,900 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		GBP - POUND STERLING						
147	9,492 93 13 515 66	12 744 81 18,012 24		11FEB02 -3,251 88 4 629 21	14FEB02	0 702469 150 43	08AUG01 TO 08AUG01 8 000 000	
08AUG01	BUY LOT 558	18 012 24		-3,251 88 S 4,629 21 S			8,000 000	
171	3 415 21 5,035 36	4 779 30 6 754 59		12FEB02 -1 264 09 -1 810 74	14FEB02	0 698105 91 51	08AUG01 TO 08AUG01 3 000 000	
08AUG01	BUY LOT 558	6,754 59		-1 264 09 S -1,810 74 S			3 000 000	
217	5,725 83 8,180 49	8,124 82 11 482 80		14FEB02 -2 398 99 -3,427 44	19FEB02	0 699937 124 13	08AUG01 TO 08AUG01 5,100 000	
08AUG01	BUY LOT 558	11,482 80		-2 398 99 S -3 427 44 S			5 100 000	
249	5 489 06 7 860 33	7,806 20 11 052 50		15FEB02 2 517 14 -3,318 14	20FEB02	0 698374 145 97	08AUG01 TO 08AUG01 4 900 000	
08AUG01	BUY LOT 558	11,052 50		-2,317 14 S -3 318 14 S			4 900 000	
270	3,502 38 5 015 41	4,938 61 6 979 74		18FEB02 -1 436 23 2 056 68	21FEB02	0 698324 92 15	08AUG01 TO 08AUG01 3 100 000	
08AUG01	BUY LOT 558	6 979 74		1 436 23 S 2,056 68 S			3,100 000	
360	18,208 80 25 976 69	24,764 11 37 825 70		25FEB02 -8,555 51 12 205 01	28FEB02	0 700967 356 00	08AUG01 TO 08AUG01 16,800 000	
08AUG01	BUY LOT 558			-8 555 51 S			16 800 000	

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 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	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)								
GBP - POUND STERLING								
		37,825 70		-12,205 01 S		556 00 S		
384	25,802 67 36,701 72	36,163 41 51,109 73		26FEB02 -10,360 74 -14,737 12	01MAR02	0 703037 329 11	08AUG01 TO 08AUG01	22,700 000
08AUG01 BUY LOT 558		51,109 73		-10,360 74 S -14 737 12 S		22,700 000 329 11 S		
407	25,002 47 35,426 01	33,933 06 47,957 59		27FEB02 -8 930 59 -12,653 75	04MAR02	0 705764 122 17	08AUG01 TO 08AUG01	21,500 000
08AUG01 BUY LOT 558		47,957 59		-8,930 59 S -12,653 75 S		21,500 000 122 17 S		
432	7,052 60 9,968 49	9,717 92 13,734 33		28FEB02 -2,665 32 -3,767 30	05MAR02	0 707489 1 46	08AUG01 TO 08AUG01	6,100 000
08AUG01 BUY LOT 558		13,734 33		-2,665 32 S -3,767 30 S		6,100 000 1 46 S		
445	6,676 07 9,469 67	9,080 68 12,833 72		01MAR02 -2,404 61 -3,410 82	06MAR02	0 704995 46 77	08AUG01 TO 08AUG01	5,700 000
08AUG01 BUY LOT 558		12,833 72		-2 404 61 S -3,410 82 S		5,700 000 46 77 S		
530	12,062 15 17,192 17	14,656 53 20,714 08		07MAR02 -2,594 38 -3,697 77	12MAR02	0 701607 175 86	08AUG01 TO 08AUG01	9,200 000
08AUG01 BUY LOT 558		20,714 08		-2,594 38 S -3,697 77 S		9,200 000 175 86 S		
561	12,157 05 17,298 27	14,815 85 20,939 23		08MAR02 -2,658 80 -3,783 21	13MAR02	0 702790 142 25	08AUG01 TO 08AUG01	9,300 000

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 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	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)								
GBP - POUND STERLING								
08AUG01 BUY LOT 558		20,939 23		-2,658 80 S -3,783 21 S		142 25 S		9,300 000
611	10,383 77 14,769 35	12,266 88 17,336 78		11MAR02 -1,883 11 -2,678 44	14MAR02	0 703062 111 01	08AUG01 TO 08AUG01	7,700 000
08AUG01 BUY LOT 558		17,336 78		-1,883 11 S -2,678 44 S		7,700 000 111 01 S		
632	5,407 16 7,650 59	6,531 72 9,231 28		12MAR02 -1,124 56 -1,591 14	15MAR02	0 706764 10 45	08AUG01 TO 08AUG01	4,100 000
08AUG01 BUY LOT 558		9,231 28		-1,124 56 S -1,591 14 S		4,100 000 10 45 S		
657	3,124 42 4 423 86	3,823 44 5,403 67		13MAR02 -699 02 -989 74	18MAR02	0 706265 9 93	08AUG01 TO 08AUG01	2,400 000
08AUG01 BUY LOT 558		5,403 67		-699 02 S -989 74 S		2,400 000 9 93 S		
082754909 TOTAL		195,982 62 278,396 59	266,067 96 376,005 51	-70,065 54 -99,521 83		1,912 91		-97,608 92
087061008 051	LLOYDS ISB GROUP 13,898 09 20,413 51	ORD GBP0 25 16 589 08 26,055 11		14SEP01 -2,690 99 -3,952 53	19SEP01	0 680828 -1,689 07	31JUL00 TO 31JUL00	2,100 000
31JUL00 BUY LOT 014		26,150 66		2,743 98 L -4,030 36 L -552 13 L -810 97 L		2,100 000 -1,706 79 L 400 000		
31JUL00 BUY LOT 014		4 981 08				-325 10 L		
052	2,617 79	3,159 82		14SEP01 -542 03	19SEP01	0 680828	31JUL00 TO 31JUL00	400 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	BASE CURR GN/L	SHS/PAR	UTI FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE SECTY GN/L	BASE CURR GN/L	NET	BASE CN/L	
(CONTINUED)									
	3 845 01	4 962 88		-796 13		-321 74			
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
071	8 424 73	10 269 43		17SEP01	20SEP01	0 682128	31JUL00 TO 31JUL00		
	12,350 66	16,179 35		-1,844 70		-1,074 36	1,300 000		
31JUL00	BUY LOT 014			1 877 51 L			1 300 000		
31JUL00	BUY LOT 014	16,188 51		-2,752 45 L		-1 085 42 L	700 000		
		8,716 89		-1 010 96 L		-584 46 L			
				-1 482 07 L					
072	4 536 40	5 529 69		17SEP01	20SEP01	0 682128	31JUL00 TO 31JUL00		
	6 650 36	8,685 04		993 29		-578 52	700 000		
				-1 456 16					
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
095	16 629 02	19,748 90		18SEP01	21SEP01	0 685761	31JUL00 TO 31JUL00		
	24,319 93	31,017 98		-3 119 88		-2,135 23	2,500 000		
				-4,562 82					
31JUL00	BUY LOT 014			-3 182 97 L			2 500 000		
31JUL00	BUY LOT 014	31,131 74		4 655 09 L		-2,154 72 L	1,300 000		
		16,188 51		-1 655 02 L		1 121 49 L			
				-2 470 47 L					
095	8,647 22	10,269 43		18SEP01	21SEP01	0 685761	31JUL00 TO 31JUL00		
	12 646 55	16,129 35		-1,622 21		-1,110 32	1 300 000		
				-2,372 48					
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
121	2 566 50	3,159 82		19SEP01	24SEP01	0 679440	31JUL00 TO 31JUL00		
	3,777 38	4,962 88		-593 32		312 25	400 000		
				-873 25					
31JUL00	BUY LOT 014			403 42 L			400 000		
31JUL00	BUY LOT 014	4 981 08		-888 11 L		-315 59 L	800 000		
				-1,206 83 L					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	BASE CURR CN/L	SHS/PAR	UTI FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE SECTY GN/L	BASE CURR CN/L	NET	BASE CN/L	
(CONTINUED)									
		9,962 16		-1 776 21 L		-631 18 L			
122	5 133 01	6,319 65		19SEP01	24SEP01	0 679440	31JUL00 TO 31JUL00		
	7 554 77	9 925 75		1 186 64		-624 48	800 000		
				-1 746 50					
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
140	15 001 45	18,958 95		20SEP01	25SEP01	0 682268	31JUL00 TO 31JUL00		
	21 987 62	29 777 24		-3 957 50		1 989 13	2,400 000		
				5,800 51					
31JUL00	BUY LOT 014			-4,018 06 L			2,400 000		
31JUL00	BUY LOT 014	29 886 47		-5 889 27 L		2 009 58 L	1 300 000		
		16 188 51		-2 176 32 L		-1 088 52 L			
				3 189 83 L					
148	8 125 92	10 269 43		20SEP01	25SEP01	0 682268	31JUL00 TO 31JUL00		
	11 910 16	16 129 35		2,143 51		-1 077 45	1,300 000		
				3 141 74					
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
161	1 194 43	1 579 91		21SEP01	26SEP01	0 687427	31JUL00 TO 31JUL00		
	1 737 56	2,481 64		-385 48		183 14	200 000		
				560 76					
31JUL00	BUY LOT 014			390 53 L			200 000		
31JUL00	BUY LOT 014	2 490 54		-568 10 L		184 90 L	4,093 000		
		50 968 89		-8,290 45 L		-3 783 96 L			
				-12,060 12 L					
165	24 145 24	32 332 90		21SEP01	26SEP01	0 687427	31JUL00 TO 31JUL00		
	35 124 81	50 782 64		-8 187 14		-3 747 97	4 093 000		
				-11,909 84					
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
171	18 570 56	23 698 48		24SEP01	27SEP01	0 684838	31JUL00 TO 31JUL00		
				5 328 12			3,000 000		

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	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	NET BASE GN/LS	
(CONTINUED)									
GBP - POUND STERLING									
	26,824 68	37,221 58		-7,780 12		-2,616 78			
31JUL00	BUY LOT 014			-5,403 83 L			3,000 000		
31JUL00	BUY LOT 014	37,358 09		-7,890 67 L		-2,642 74 L		200 000	
		2,490 54		-360 23 L					
				-526 01 L		-176 18 L			
172	1,224 73	1,579 91		24SEP01	27SEP01	0 684838	31JUL00 TO 31JUL00		
	1,788 35	2,481 44		-355 18			200 000		
				-518 63		-174 46			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
187	1,256 96	1,579 91		25SEP01	28SEP01	0 679971	31JUL00 TO 31JUL00		
	1,848 55	2,481 44		-322 95			200 000		
				-474 95		-157 94			
31JUL00	BUY LOT 014			-328 00 L			200 000		
31JUL00	BUY LOT 014	2,490 54		-482 37 L		-159 62 L		4,200 000	
		52,301 33		-6,888 41 L					
				-10,130 45 L		-3,351 96 L			
188	26,395 74	33,178 16		25SEP01	28SEP01	0 679971	31JUL00 TO 31JUL00		
	38,818 92	52,110 21		-6,782 42			4,200 000		
				-9,974 57		-3,316 72			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
209	54,896 47	42,570 74		26SEP01	01OCT01	0 678150	31JUL00 TO 07AUG00		
	50,278 66	66,862 37		-8,474 27			5,389 000		
				-12,496 16		-4,087 55			
31JUL00	BUY LOT 014			-7,658 00 L			4,793 000		
07AUG00	BUY LOT 533	59,685 78		-11,292 49 L		-3,675 23 L		596 000	
07AUG00	BUY LOT 533	5,581 90		68 14 L					
		2,500 62		100 51 L		-121 81 L		267 000	
				30 56 L					
				45 06 L		-54 58 L			
210	1,689 34	2,109 18		26SEP01	01OCT01	0 678150	07AUG00 TO 07AUG00		
				-419 84			267 000		

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	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	NET BASE GN/LS	
(CONTINUED)									
GBP - POUND STERLING									
	2,491 10	3,312 72		-619 10		-202 52			
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
087061008 TOTAL									
	193,954 10	242,903 59		-48,949 49					
	284,368 56	381,508 79		-71,740 60		-25,399 63		-97,140 23	
098952906	ASTRAZENECA	ORD USD0 25		11MAR02	14MAR02	0 703062	31JUL00 TO 31JUL00		
565	474,465 54	275,898 01		198,567 53			13,600 000		
	474,855 90	450,883 45		282,432 46		-58,460 01			
31JUL00	BUY LOT 123			198,567 53 L			13,600 000		
		450,883 45		282,432 46 L		-58,460 01 L			
312749906	MARKS + SPENCER	REDBGBP0 70		28MAR02	28MAR02	0 702346	19MAR02 TO 19MAR02		
028	56,350 00	41,271 33		15,078 67			80,500 000		
	80,231 11	59,307 43		21,469 01		-545 33			
19MAR02	BUY LOT 743			2,407 98 S			13,400 000		
19MAR02	BUY LOT 744	10,058 87		3,428 48 S		-132 11 S			
19MAR02	BUY LOT 745	9,091 14		2,151 22 S			12,100 000		
		41,086 44		3,062 91 S		-94 47 S			
				9 838 40 S			55,000 000		
				14,007 91 S		-278 06 S			
GBP TOTAL									
	3,676,211 06	3,927,616 73		-251,405 67					
	5,276,507 48	5,805,602 37		-365,233 96		-165,860 93		-529,094 89	
HKD - HONG KONG DOLLAR									
619027006	CHEUNG KONG(HLDGS)	HKD0 50		26FEB02	28FEB02	7 799350	29DEC00 TO 02JAN01		
378	538,649 40	663,360 88		-124,711 48			8,000 000		
	49,063 37	85,053 01		-15,989 98					
02JAN01	BUY LOT 771			-163 886 71 L			5 000 000		
29DEC00	BUY LOT 772	64,174 18		-21,012 87 L		3 30 L			
		38,562 55		-98 782 79 L			3,000 000		
				-12,665 52 L		1 73 L			

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 LOCAL SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)					
HKD - HONG KONG DOLLAR					
401	472,068 70 60,529 78	580,440 77 74,421 38	27FEB02 -108,372 07 -13,895 73	01MAR02 7 798950 4 13	03JAN01 TO 08JAN01 7 000 000
08JAN01	BUY LOT 016	40 171 93	-111,015 88 L -14,234 72 L	4 12 L	3,000 000
03JAN01	BUY LOT 792	50,497 49	-124,119 32 L 15,914 88 L	5 84 L	4 000 000
423	455,338 58 58,382 35	580,440 77 74,421 38	28FEB02 -125 102 19 -14 040 28	04MAR02 7 799250 1 25	09JAN01 TO 11JAN01 7,000 000
09JAN01	BUY LOT 031	40,011 85	-116 939 30 L -14 993 66 L	2 82 L	3 000 000
10JAN01	BUY LOT 039	40,030 10	-117,083 68 L -15 012 17 L	3 08 L	3,000 000
11JAN01	BUY LOT 054	13,058 73	36 806 43 L -4,719 23 L	83 L	1,000 000
438	195 125 98 25,017 27	248 760 33 31,894 88	01MAR02 53 634 35 6 876 51	05MAR02 7 799650 1 10	11JAN01 TO 11JAN01 3,000 000
11JAN01	BUY LOT 054	39,176 17	-110,438 39 L -14 159 40 L	50 L	3,000 000
455	596 421 31 76 470 64	746 280 99 95 684 63	04MAR02 -149,859 48 -19 214 38	04MAR02 7 799350 39	12JAN01 TO 17JAN01 9,000 000
12JAN01	BUY LOT 058	25 982 61	-70,118 48 L -8,990 30 L	1 17 L	2 000 000
15JAN01	BUY LOT 071	39 056 78	-105 828 01 L -13,548 82 L	2 25 L	3 000 000
16JAN01	BUY LOT 074	59 727 01	111,051 66 L 14 238 58 L	1 78 L	3 000 000
17JAN01	BUY LOT 084	13,250 17	-37 079 67 L -4 754 20 L	77 L	1 000 000

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 LOCAL SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)					
HKD - HONG KONG DOLLAR					
476	547,529 94 70,200 20	663,360 88 85,053 01	05MAR02 -115 830 94 -14 850 98	07MAR02 7 799550 1 83	17JAN01 TO 23JAN01 8 000 000
17JAN01	BUY LOT 084	26,500 35	-69,814 93 L 8,951 15 L	85 L	2 000 000
18JAN01	BUY LOT 094	26,733 10	71,625 01 L 9 183 22 L	17 L	2 000 000
22JAN01	BUY LOT 134	26 839 64	72,455 97 L 9,289 76 L	17 L	2,000 000
23JAN01	BUY LOT 152	26 451 54	69 428 94 L -8,901 66 L	17 L	2 000 000
492	276 354 76 35,432 60	331 680 44 42,526 50	06MAR02 -55,125 68 -7,093 54	08MAR02 7 799450 - 36	23JAN01 TO 29JAN01 4 000 000
23JAN01	BUY LOT 152	26 451 54	68,134 04 L -8 735 75 L	51 L	2 000 000
29JAN01	BUY LOT 207	26 541 29	68 838 06 L 8,826 01 L	1 02 L	2 000 000
619027006 TOTAL	3,081 488 67 395,096 21	5 814 325 06 489,054 79	-732 856 39 95,961 40	2 82	93 958 58
644806002	HUTCHISON WHAMPOA 559 4 223 787 46 561 556 34	HKD 25 3,024 775 14 390 175 39	11MAR02 1 197 012 32 153 475 91	13MAR02 7 799350 2,074 96	31JUN00 TO 31JUL00 61 000 000
31JUL00	BUY LOT 084	375 295 13	1 315,574 44 L 148 677 45 L	2,416 24 L	61,000 000

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	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	BASE SECTY GN/LS		BASE CURR GN/LS	NET DTL FUND RSN
(CONTINUED)								
HKD - HONG KONG DOLLAR								
HKD TOTAL								
	7,305,274 13	4,841,100 20			464,175 93			
	936,652 55	879,230 18			59,514 51		-2,092 14	57,422 37
JPY - JAPANESE YEN								
612927905	NTT DOCOMO		NPV		15NOV01	20NOV01	122 425003	31JUL00 TO 31JUL00
102	6,491,273 00	7,918,794 00			-1,427,521 00			4 000
	53,022 45	68,089 04			-11,660 37		-3,406 22	
31JUL00	BUY LOT 169				-1,502,281 00 L		-6,355 55 L	4 000
		71,649 03			-12,271 03 L			
	129	5,131,520 00	5,939,095 00		16NOV01	21NOV01	122 665001	31JUL00 TO 31JUL00
	41,833 61	51,066 78			-807,575 00			3 000
					-6,583 58		-2,649 59	
31JUL00	BUY LOT 169				-863,646 00 L		-4,862 47 L	3 000
		53,736 77			-7,040 69 L			
	152	5,231,101 00	5,939,095 00		19NOV01	22NOV01	123 250000	31JUL00 TO 31JUL00
	42,443 01	51,066 78			-707,994 00			3 000
					-5,744 37		-2,879 40	
31JUL00	BUY LOT 169				-764,065 00 L		-5,094 45 L	3 000
		53,736 77			-6,199 31 L			
	168	5,096,581 00	5,939,094 00		20NOV01	26NOV01	122 430005	31JUL00 TO 31JUL00
	41,560 64	51,066 78			-842,515 00			3 000
					-4,870 38		-2,635 76	
31JUL00	BUY LOT 169				-898,585 00 L		-4,848 52 L	3 000
		53,736 77			-7,327 61 L			
	226	6,937,634 00	7,918,794 00		26NOV01	29NOV01	124 224998	31JUL00 TO 31JUL00
	55,047 33	68,089 04			-981,140 00			4 000
					-7,898 25		-4,343 46	
31JUL00	BUY LOT 169				-1,055,920 00 L			4 000

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	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	BASE SECTY GN/LS		BASE CURR GN/LS	NET DTL FUND RSN
(CONTINUED)								
JPY - JAPANESE YEN								
		71,649 03			-8,500 06 L		-7,301 64 L	
	247	3,496,056 00	3,959,397 00		27NOV01	30NOV01	124 119995	31JUL00 TO 31JUL00
	28,166 74	34,044 52			-463,341 00			2 000
					3,733 01		-2,144 77	
31JUL00	BUY LOT 169				500,721 00 L		-3,623 60 L	2 000
		35,824 51			-4,034 17 L			
	275	3,276,029 00	3,959,397 00		29NOV01	04DEC01	123 820000	31JUL00 TO 31JUL00
	26,458 00	34,044 52			-683,368 00			2 000
					-5,519 04		-2,067 48	
31JUL00	BUY LOT 169				-720,748 00 L		-3,545 58 L	2 000
		35,824 51			-5,820 93 L			
	286	16,128 459 00	19,796,985 00		30NOV01	05DEC01	123 220001	31JUL00 TO 31JUL00
	130 891 57	170,222 60			-3,668,526 00			10 000
					-29,772 16		-9,558 87	
31JUL00	BUY LOT 169				-3,855,427 00 L		-16,942 03 L	10 000
		179,122 57			-31,288 97 L			
	381	3,202,620 00	3,959,397 00		10DEC01	13DEC01	126 260002	31JUL00 TO 31JUL00
	25,365 28	34,044 52			-756,777 00			2 000
					-5,993 80		-2,685 44	
31JUL00	BUY LOT 169				-794,157 00 L		-4 169 38 L	2 000
		35,824 51			-6,289 85 L			
	413	6,257,800 00	7,918,794 00		11DEC01	14DEC01	126 229996	31JUL00 TO 31JUL00
	49,574 59	68,089 04			-1,640,994 00			4 000
					-13,158 47		-5,355 98	
31JUL00	BUY LOT 169				-1,735,755 00 L		-8,323 71 L	4 000
		71,649 03			-13,750 73 L			
	432	9,415,892 00	11,878,191 00		12DEC01	17DEC01	126 514999	31JUL00 TO 31JUL00
	74,425 10	102,133 56			-2,462,299 00			6 000
					-19,462 51		-8,245 95	

ASSET ID SECURITY DESCRIPTION MAT RATE MAT RATE TRD DT LOCAL SECY GN/LTS BASE COST LOCAL SECY GN/LTS TRD DT SELL RATE TRD DTS OF ORIG BUYS SHS/PAR NET BASE CH/LTS

ASSET ID	SECURITY DESCRIPTION	MAT RATE	MAT RATE	TRD DT	LOCAL SECY GN/LTS	BASE COST	LOCAL SECY GN/LTS	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	NET BASE CH/LTS
31JUL00	BUY LOT	169	107,473.54		-2,574,440.00		-20,148.89		-12,699.55	4,000		
450	BUY LOT	169	5,939,095.00		-1,428,095.00		-11,504.03		-4,056.10	3,000		
31JUL00	BUY LOT	169	53,736.77		1,404,166.00		-11,747.86		-6,282.26	3,000		
467	BUY LOT	169	17,817,287.00		-4,754,785.00		-47,370.62		-13,193.37	9,000		
31JUL00	BUY LOT	169	161,210.32		-4,923,996.00		-58,692.91		-19,881.56	9,000		
517	BUY LOT	169	13,057,889.00		-3,266,748.00		-25,614.25		-11,345.89	7,000		
31JUL00	BUY LOT	169	125,385.80		-5,397,579.00		-26,442.07		-16,558.05	7,000		
480	BUY LOT	169	3,959,397.00		847,997.00		6,409.65		-4,117.11	2,000		
31JUL00	BUY LOT	169	35,824.52		-845,377.00		-6,692.19		-5,614.57	2,000		
567	BUY LOT	169	29,695,478.00		-5,385,934.00		-26,440.22		-23,446.68	15,000		
19JAN01	BUY LOT	117	62,326.95		-2,061,252.00		-26,440.22		-5,297.73	3,000		
31JUL00	BUY LOT	169	107,473.54		-1,464,514.00		-11,451.77		-13,842.97	6,000		
19JUL00	BUY LOT	629	-5,519,249.00		-5,519,249.00					6,000		

ASSET ID SECURITY DESCRIPTION MAT RATE MAT RATE TRD DT LOCAL SECY GN/LTS BASE COST LOCAL SECY GN/LTS TRD DT SELL RATE TRD DTS OF ORIG BUYS SHS/PAR NET BASE CH/LTS

ASSET ID	SECURITY DESCRIPTION	MAT RATE	MAT RATE	TRD DT	LOCAL SECY GN/LTS	BASE COST	LOCAL SECY GN/LTS	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	NET BASE CH/LTS
31JUL00	BUY LOT	169	107,473.54		-2,574,440.00		-20,148.89		-12,699.55	4,000		
450	BUY LOT	169	5,939,095.00		-1,428,095.00		-11,504.03		-4,056.10	3,000		
31JUL00	BUY LOT	169	53,736.77		1,404,166.00		-11,747.86		-6,282.26	3,000		
467	BUY LOT	169	17,817,287.00		-4,754,785.00		-47,370.62		-13,193.37	9,000		
31JUL00	BUY LOT	169	161,210.32		-4,923,996.00		-58,692.91		-19,881.56	9,000		
517	BUY LOT	169	13,057,889.00		-3,266,748.00		-25,614.25		-11,345.89	7,000		
31JUL00	BUY LOT	169	125,385.80		-5,397,579.00		-26,442.07		-16,558.05	7,000		
480	BUY LOT	169	3,959,397.00		847,997.00		6,409.65		-4,117.11	2,000		
31JUL00	BUY LOT	169	35,824.52		-845,377.00		-6,692.19		-5,614.57	2,000		
567	BUY LOT	169	29,695,478.00		-5,385,934.00		-26,440.22		-23,446.68	15,000		
19JAN01	BUY LOT	117	62,326.95		-2,061,252.00		-26,440.22		-5,297.73	3,000		
31JUL00	BUY LOT	169	107,473.54		-1,464,514.00		-11,451.77		-13,842.97	6,000		
19JUL00	BUY LOT	629	-5,519,249.00		-5,519,249.00					6,000		

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 OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)								
JPY - JAPANESE YEN								
06AUG01	BUY LOT 515							
			24,244 63		-1,123,384 00 S -8,731 42 S		-906 39 S	5 000
07AUG01	BUY LOT 536				-412,661 00 S -3,207 38 S		-353 37 S	2 000
	732	2,684,706 00 20,284 90	5,032,044 00 41,084 04		19MAR02 2,347,338 00 -17,735 84	25MAR02	132 350004 -3,063 30	07AUG01 TO 07AUG01 8 000
07AUG01	BUY LOT 536				1,972,837 00 S -14,906 21 S		-2,422 81 S	8 000
	046	2,801,819 00 21,115 52	5,661,050 00 46,219 55		29MAR02 -2,859,231 00 -21,548 20	03APR02	132 690002 -3,555 83	07AUG01 TO 07AUG01 9 000
07AUG01	BUY LOT 536				-2,437,917 00 S -18,373 03 S		-2,827 11 S	9 000
	101	2,725,740 00 20,807 18	5,661,050 00 46,219 54		09APR02 -2,935,310 00 -22,406 95	12APR02	131 000000 -3,005 41	07AUG01 TO 07AUG01 9 000
07AUG01	BUY LOT 536				-2,513,996 00 S -19,190 81 S		-2,317 66 S	9 000
	109	2,798,745 00 21,402 86	5,661,050 00 46,219 55		10APR02 -2,862,305 00 -21,888 92	15APR02	130 764999 2,927 77	07AUG01 TO 09AUG01 9 000
07AUG01	BUY LOT 536				-271,221 00 S -2,074 11 S		-249 53 S	1 000
09AUG01	BUY LOT 567				2,252,790 00 S -17,227 78 S		-2,287 06 S	8 000
	627	1,422,769 00 11,460 08	2,516,022 00 20,542 02		22MAY02 -1,093,253 00 -8,805 90	27MAY02	124 150000 -276 04	09AUG01 TO 09AUG01 4 000
09AUG01	BUY LOT 567				-947,513 00 S			4 000

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 OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)								
JPY - JAPANESE YEN								
			19 269 80		-7,632 00 S		-177 72 S	
633522909 TOTAL								
		21,322,097 00 164,382 18	38,998,344 00 318,401 31		-17,674 247 00 -135,885 31		-18,133 82	-154,019 13
639092907	NOMURA RESEARCH INC 633	3,258,332 00 24,590 26	MPV 2,200,000 00 17,510 35		08JAN02 1,058,332 00 7 987 11	11JAN02	132 505005 -907 20	07DEC01 TO 07DEC01 200 000
07DEC01	BUY LOT 415				1 058,332 00 S 7,987 11 S		-907 20 S	200 000
	528	3,283,742 00 25,616 21	2,200,000 00 17,510 34		08MAR02 1,083,742 00 8 454 19	13MAR02	128 190002 -348 32	07DEC01 TO 07DEC01 200 000
07DEC01	BUY LOT 415				1,083,742 00 S 8,454 19 S		-348 32 S	200 000
639092907 TOTAL								
		6,542,074 00 50,206 47	4,400,000 00 35 020 69		2,142,074 00 16,441 30		-1,255 52	15,185 78
646150003	INAX CORPORATION 296	8,892,174 00 71 299 96	JPY50 5,484,741 00 47,666 89		13JUL01 3,407,433 00 27,321 76	18JUL01	124 714996 -3,688 69	10JAN01 TO 15JAN01 10,000 000
10JAN01	BUY LOT 041				2,383,152 00 S 19,108 78 S		-2,241 43 S	7,000 000
15JAN01	BUY LOT 070				1,014,441 00 S 8,134 07 S		-453 56 S	3,000 000
	310	12,604,945 00 100,493 86	7,678,637 00 66,733 64		16JUL01 4,928,308 00 39,275 36	19JUL01	125 430000 -5,515 14	15JAN01 TO 13MAR01 14,000 000
15JAN01	BUY LOT 070				698,565 00 S 5,569 36 S		-486 08 S	2,000 000
23JAN01	BUY LOT 154				1,615,881 00 S			5,000 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS		BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS			NET FUNDS RSN
							NET BASE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
25JAN01	BUY LOT 182	24,677 28	12,882 73 S			-1 649 35 S	5,000 000
13MAR01	BUY LOT 661	24,405 33	13 147 96 S			-1,662 63 S	2 000 000
		9,585 58	5 169 23 S			-398 54 S	
326	2,637,573 00 21 118 41	1 645 422 00 14,300 06	17JUL01 991,951 00	25 JUL 01 7 942 92	124 885002	13MAR01 TO 13MAR01	3,000 000
13MAR01	BUY LOT 661	14 378 38	908,877 00 S	7 277 71 S		-537 68 S	3 000 000
646150003	TOTAL	24 134,492 00 192,912 23	14 808 800 00 128 700 59	9,325,692 00 74,540 04		-10,328 40	64,211 64
648380004	KA0 CORP 544	40 379,889 00 326,600 64	JPY50 44,922,961 00 372 510 17	19JUL01 -4 543 02 00 -36,745 84	25 JUL 01	123 655002	31JUL00 TO 31JUL 00 13 000 000
31JUL00	BUY LOT 088	372,510 17	4,543 072 00 S	36,745 84 S		-9,158 69 S	13,000 000
651669905	NTT DOCOMO 716	131 451 980 00 1,130 278 09	NEW NPV 17MAY02 131,451,980 00 1,130 278 09	22MAY02 00 00	22MAY02	116 300544	26MAR02 TO 26MAR02 332 000
26MAR02	BUY LOT 249	50 094 51	-1 089 744 00 S			128 98 S	12 000
26MAR02	BUY LOT 250	48,789 24	-9,370 07 S			270 35 S	12 000
26MAR02	BUY LOT 251	60 478 22	-954,385 00 S			4 019 43 S	16 000
26MAR02	BUY LOT 252	294 754 49	8 206 19 S			10 563 20 S	72 000
26MAR02	BUY LOT 253	60 557 42	-1 166 078 00 S			814 59 S	24 000
26MAR02	BUY LOT 254	30,825 63	-10,026 42 S			898 38 S	12 000
26MAR02	BUY LOT 255	32 328 83	-7 931 366 00 S			808 75 S	12 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS		BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS			NET FUNDS RSN
							NET BASE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
26MAR02	BUY LOT 254	168 252 44	3 464,297 00 S			6,227 23 S	60 000
26MAR02	BUY LOT 257	31,166 34	29,787 45 S			1 106 61 S	12 000
26MAR02	BUY LOT 258	109 860 78	997,914 00 S			5,794 76 S	60 000
26MAR02	BUY LOT 259	21,015 10	8,580 47 S			872 66 S	8 000
26MAR02	BUY LOT 260	61,873 81	2 384,783 00 S			2 502 83 S	24 000
26MAR02	BUY LOT 261	59,615 24	20,522 54 S			1 256 73 S	16 000
26MAR02	BUY LOT 262	29,374 92	621,949 00 S			495 02 S	12 000
657258901	MATSUMOTOKIYUSHI 697	5 232 764 00 43 564 62	JPY50 4 401 296 00 39 731 19	27AUG01 831 468 00 6 922 27	30AUG01	120 114998	22NOV00 TO 22NOV00 1 000 000
22NOV00	BUY LOT 403	45,272 32	245,792 00 S	2,046 31 S		3 754 01 S	1 000 000
657266003	MATSUSHITA LUMM 555	50 672 231 00 239,514 54	JPY50 43 643 925 00 353,034 78	11MAR02 -12 971,694 00 -101,293 88	14MAR02	128 049998	18MAY01 TO 18MAY01 6,000 000
18MAY01	BUY LOT 445	353 034 78	-12,971,694 00 S	101 293 88 S		-12 226 36 S	6 000 000
649672000	MITSUBISHI ESTATE 716	2 847 232 00 21,689 89	JPY50 3 863 484 00 31 975 05	18MAR02 -1 016,252 00 7,741 69	22MAR02	131 270004	18JUL01 TO 18JUL01 3,000 000
18JUL01	BUY LOT 333	27 078 45	520,108 00 S	3 962 12 S		-1 426 44 S	3 000 000
659760003	MITSUI FUDOSHAN CO 513	31 264 454 00 252 437 90	JPY50 32 266 915 00 269,052 59	06AUG01 1 002 481 00 -8 094 32	09AUG01	123 849998	31JUL00 TO 31JUL 00 25 000 000
31JUL00	BUY LOT 091	160,967 98	-615,407 00 S	4,968 97 S		4,561 25 S	16 000 000

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 SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
100CT00	BUY LOT 723			-130,026 00 S					
			35,978 85	-1,049 87 S		-4,636 43 S		3,000 000	
110CT00	BUY LOT 752			-59,209 00 S					
			23,788 57	-478 07 S		-3,115 47 S		2,000 000	
120CT00	BUY LOT 772			-82,776 00 S					
			24,017 58	-668 56 S		-3,154 19 S		2,000 000	
130CT00	BUY LOT 785			-115,063 00 S					
			24,299 61	-929 05 S		3,175 53 S		2,000 000	
661040004	MURATA MFG CO			11MAR02	14MAR02	128 059998		31JUL00 TO 31JUL00	
556	24,664,477 00	JPY50	11,283,788 00	13,380,689 00					
	192,600 95		90,926 30	104,487 66		-2 813 01		2,500 000	
31JUL00	BUY LOT 095			13,997 213 00 L					
			85,511 19	109,301 99 L		-2,212 23 L		2,500 000	
680	2,710,450 00		1,354,055 00	14MAR02	19MAR02	128 919998		31JUL00 TO 31JUL00	
	21,025 83		10,911 16	1,356,595 00					
				10,522 77		-408 10		300 000	
31JUL00	BUY LOT 095			1,430,578 00 L					
			10,261 34	11,096 63 L		-332 14 L		300 000	
737	2,777,159 00		1,354,055 00	19MAR02	25MAR02	132 350006		31JUL00 TO 31JUL00	
	20,983 44		10,911 16	1,423,104 00					
				10,752 58		-680 30		300 000	
31JUL00	BUY LOT 095			1,497,087 00 L					
			10,261 34	11,311 57 L		-589 47 L		300 000	
066	3,517,262 00		1,805,406 00	02APR02	05APR02	133 385010		31JUL00 TO 31JUL00	
	26,369 24		14,548 21	1,711,856 00					
				12,833 95		-1,012 92		400 000	
31JUL00	BUY LOT 095			1,810,500 00 L					
			13,681 79	13,573 49 L		-886 04 L		400 000	
093	2,655,971 00		1,354,055 00	05APR02	10APR02	131 750000		31JUL00 TO 31JUL00	
	20,159 17		10,911 16	1,301,916 00					
				9,881 72		-633 71		300 000	
31JUL00	BUY LOT 095			1,375,899 00 L					

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	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
			10,261 34		10,443 26 L				-545 43 L
106	8,239,376 00		4,513 515 00	10APR02	15APR02	130 764999		31JUL00 TO 31JUL00	
	63,009 03		36,370 52	3 725,861 00					1,000 000
				26,492 80		-1,854 29			
31JUL00	BUY LOT 095			5,972 470 00 L					1,000 000
			34,204 48	30,378 69 L		-1,574 14 L			
123	1,642,160 00		902,703 00	11APR02	16APR02	131 559998		31JUL00 TO 31JUL00	
	12,482 21		7,274 10	739,457 00					200 000
				5,620 68		-412 57			
31JUL00	BUY LOT 095			788,779 00 L					200 000
			6,840 90	5,995 58 L		-354 27 L			
203	4,495,753 00		2,256 758 00	18APR02	23APR02	129 785004		31JUL00 TO 31JUL00	
	34,640 00		18,185 26	2,238,995 00					500 000
				17,251 57		-796 83			
31JUL00	BUY LOT 095			2,362,300 00 L					500 000
			17,102 24	18,201 64 L		-663 88 L			
295	3 397,593 00		1,805,406 00	24APR02	30APR02	129 770004		31JUL00 TO 31JUL00	
	26,181 65		14,548 21	1,592,187 00					400 000
				12,269 30		-655 86			
31JUL00	BUY LOT 095			1,690,831 00 L					400 000
			13,681 79	13,029 44 L		-529 58 L			
533	4,105,981 00		2,256,758 00	14MAY02	17MAY02	128 670000		31JUL00 TO 31JUL00	
	31,910 94		18,185 26	1,849,223 00					500 000
				14,371 83		-644 15			
31JUL00	BUY LOT 095			1,972,528 00 L					500 000
			17,102 24	15,330 13 L		-521 43 L			
553	14,509,656 00		7 672,976 00	15MAY02	20MAY02	127 925000		31JUL00 TO 31JUL00	
	113,423 15		61,829 88	6,836,680 00					1,700 000
				53,442 88		-1,849 61			

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 SELTY CH/L	LOCAL SELTY CH/L	BASE CURR CH/L	SHS/PAR	DIL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELTY CH/L	BASE SELTY CH/L	BASE CURR CH/L	NET BASE CH/L		
(CONTINUED)									
JPY - JAPANESE YEN									
31 JUL00	BUY LOT 095		58,147 60	7 255 917 00 L		-1 444 54 L	1,700 000		
				56,720 89 L					
	569	7 775 680 00	4,062 164 00	16MAY02	21MAY02	128 210000	31 JUL00 TO 31 JUL00		
		60,452 60	32 735 47	3 711,516 00		-1,049 79	900 000		
				28 948 72					
31 JUL00	BUY LOT 095		30,784 03	3 935,465 00 L		-831 49 L	900 000		
				30 679 86 L					
	586	7 863 809 00	4 062,163 00	17MAY02	27MAY02	126 010000	27AUG01 TO 28AUG01		
		62 406 25	32 733 47	3,801 646 00		-496 64	900 000		
				30 169 40					
27AUG01	BUY LOT 698		28 847 11	903 815 00 S		1 349 53 S	500 000		
				7 172 55 S					
28AUG01	BUY LOT 707		25 380 77	678,345 00 S		-1 027 93 S	400 000		
				5,383 26 S					
66104006	TOTAL								
		88 353 527 00	44 683 802 00	43 649,725 00		13,289 78	325,756 08		
		685 824 24	360,068 16	339,045 86					
664028008	NIKKO CORDIAL CORP	IPY50		30APR02	07MAY02	128 455000	03OCT01 TO 04OCT01		
	363	15,642 421 00	13 483 994 00	2 158 427 00		-571 54	27 000 000		
		121,775 55	105 562 11	16 802 98					
05OCT01	BUY LOT 545		100 512 13	2 273,333 00 S		6 142 39 S	17,000 000		
				17 697 50 S					
04OCT01	BUY LOT 586		58 746 33	-1 293 721 00 S		-3,571 63 S	10 000 000		
				-10,071 39 S					
	378	26 108 395 00	22 473,323 00	01MAY02	08MAY02	127 430000	04OCT01 TO 06FEB02		
		204 884 21	175 903 52	3 635 072 00		454 66	45 000 000		
				28 526 03					
06FEB02	BUY LOT 057		30 075 34	1 779 740 00 S		1 488 08 S	10,000 000		
				13 966 41 S					
04OCT01	BUY LOT 586		64 618 76	-1 413 878 00 S		3 440 62 S	11,000 000		
				-11 095 33 S					

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 SELTY CH/L	LOCAL SELTY CH/L	BASE CURR CH/L	SHS/PAR	DIL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELTY CH/L	BASE SELTY CH/L	BASE CURR CH/L	NET BASE CH/L		
(CONTINUED)									
JPY - JAPANESE YEN									
05OCT01	BUY LOT 612		59,765 94	-1 391,263 00 S		-3,318 26 S	10,000 000		
				-10 917 86 S					
09OCT01	BUY LOT 647		23 104 58	456 425 00 S		1 310 88 S	4 000 000		
				3 581 77 S					
10OCT01	BUY LOT 457		22 409 18	577,991 00 S		-1 230 99 S	4,000 000		
				-2 966 26 S					
19OCT01	BUY LOT 555		35 765 34	852 031 00 S		1,761 18 S	6 000 000		
				-6,686 27 S					
	397	3 475,128 00	2 996 443 00	02MAY02	09MAY02	128 000000	06FEB02 TO 06FEB02		
		27,149 44	23 453 80	478 685 00		-64 09	6 000 000		
				3 739 73					
06FEB02	BUY LOT 057		18 045 21	1 061 852 00 S		808,51 S	6,000 000		
				8,295 72 S					
	476	2 960 849 00	2 497 036 00	09MAY02	14MAY02	128 360000	06FEB02 TO 06FEB02		
		23 066 76	19 544 84	463,813 00		-91 46	5,000 000		
				3,613 38					
06FEB02	BUY LOT 057		15,037 67	949 786 00 S		629 70 S	5 000 000		
				7 399 39 S					
664028008	TOTAL								
		48,186 793 00	41 450,796 00	6 735 997 00		-252 43	52 429 69		
		376 873 96	324,444 27	42,682 12					
664040003	NEI CORP	IPY50		14MAY02	20MAY02	127 925000	31JUL00 TO 31JUL00		
	552	4 620 938 00	8 285 131 00	3 664 193 00		-6 167 42	5,000 000		
		34 122 24	70,932 95	28,643 29					
31JUL00	BUY LOT 096		78,822 32	-4 212 676 00 L		9 749 25 L	5 000 000		
				-32 930 83 L					
	587	4 688 934 00	8,285,131 00	14MAY02	21MAY02	128 210000	31JUL00 TO 31JUL00		
		34 572 30	70,932 95	-3 596 197 00		-6 311 38	5 000 000		
				-28,049 27					
31 JUL00	BUY LOT 096		78 822 32	4,144 680 00 L		-9 922 74 L	5 000 000		
				32 327 28 L					

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 RATE	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)									
JPY - JAPANESE YEN									
711	3,741,554 00 30,409 25	6,628,105 00 56,746 36		30MAY02 -2,886,551 00 23,460 26	04JUN02	123 040000 -2,876 85	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		63,057 86	-3,325,337 00 L -27,026 47 L			4,000 000		
758	2,796,113 00 22,526 59	4,971,079 00 42,559 77		31MAY02 -2,174,966 00 -17,522 38	05JUN02	124 125000 -2 510 80	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		47,293 39	-2,504,056 00 L -20,173 64 L			3,000 000		
785	2,803,647 00 22,665 81	4,971,079 00 42,559 77		03JUN02 -2,167,432 00 -17 522 39	06JUN02	123 695000 -2,371 57	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		47,293 39	-2,496,522 00 L -20,182 89 L			3,000 000		
789	2,757,049 00 22,245 93	4,971,078 00 42,559 77		04JUN02 -2,214,029 00 -17,864 44	07JUN02	123 935000 -2,449 40	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		47,293 39	-2,543,119 00 L -20,519 78 L			3,000 000		
810	2,755,499 00 22,147 64	4,971,079 00 42,559 77		05JUN02 -2,215 580 00 -17,807 98	10JUN02	124 415000 -2,604 15	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		47,293 39	-2,544,670 00 L -20,453 08 L			3,000 000		
829	2,757,626 00 22,179 89	4,971,078 00 42,559 77		06JUN02 -2,213,452 00 -17,803 04	11JUN02	124 330000 -2,576 84	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096			-2,542,542 00 L			3,000 000		

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 RATE	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)									
JPY - JAPANESE YEN									
		47,293 40		-20,449 95 L		-4,663 56 L			
018	1,815,814 00 14,573 15	3,314,052 00 28,373 18		10JUN02 -1,498,238 00 -12,024 38	13JUN02	124 600000 -1,775 65	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		31,528 93	-1,717,632 00 L -13,785 17 L			2,000 000		
207	3,306,084 00 27,268 92	6,628,105 00 56,746 36		24JUN02 -3,322,021 00 -27,400 37	27JUN02	121 240000 -2,077 07	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		63,057 86	-3,760,807 00 L 31,019 52 L			4,000 000		
230	2,495,333 00 20,472 01	4,971,079 00 42,559 77		25JUN02 -2,475,746 00 -20,311 31	28JUN02	121 890000 -1,776 45	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		47,293 40	-2,804,856 00 L -23,011 21 L			3,000 000		
241	3,202,564 00 26,723 66	6,628,105 00 56,746 36		26JUN02 3,425,541 00 -28,584 29	01JUL02	119 840000 -1,438 41	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		63,057 86	-3,864,327 00 L -32,245 72 L			4,000 000		
309	1,648,462 00 13,752 66	3,314,052 00 28,373 18		28JUN02 -1,465,590 00 -13,895 55	03JUL02	119 865000 -724 97	31JUL00	TO	31JUL00
31JUL00	BUY LOT 096		31 528 93	-1,884,984 00 L -15,725 89 L			2,000 000		

KUWAITMAN-CAPITAL GUARDIAN
 CAPITAL GUARDIAN TRUST COMPANY
 DETAIL REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET
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JPY - JAPANESE YEN							
ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET
664337007	NIPPON TEL+TEL CP	13 319 726 00	22 752 293 00	180 244 74	31JUL00 TO 31JUL00	105,519 50	15 319 726 00
664337007	BUY LOT	097		-22,752,293 00 L	30 000		
664332006	NIKON CORP	3,261,955 00	2 993,533 00	-23 793 13 S	31JUL00 TO 31JUL00	3,261,955 00	3,000 000
664332006	BUY LOT	099		-2,993,533 00 S	3 000 000		
664332006	BUY LOT	099		-2,993,533 00 L	3,000 000		
266		2 987 532 00	3 267 956 00	-26,056 10 S	31JUL00 TO 31JUL00	2,987,532 00	3,000 000
266	BUY LOT	099		-3,267,956 00 S	3 000 000		
266	BUY LOT	099		-26,056 10 S	3,000 000		
556		3 509 453 00	-7 966,055 00	-23 911 65 S	31JUL00 TO 31JUL00	3,509,453 00	3,000 000
556	BUY LOT	099		-7,966,055 00 L	3,000 000		
556	BUY LOT	099		-7,966,055 00 L	3,000 000		
604		1 066,268 00	1,020 895 00	8,397 24	31JUL00 TO 31JUL00	1,066,268 00	1,000 000
604	BUY LOT	099		-1,020,895 00 L	1 000 000		
604	BUY LOT	099		-8,397 24 L	1 000 000		
664332006 TOTAL		59 389 617 00	-33 519 536 00	270,888 95		59,389,617 00	-306,549 91

ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET
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JPY - JAPANESE YEN							
ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET
664232006	MISSAN MOTOR CO	10 296,162 00	5 720 661 00	30,173 89	31JUL00 TO 31JUL00	10,296,162 00	83,488 74
664232006	BUY LOT	100		-5,720,661 00 S	12 000 000		
664232006	BUY LOT	100		-5,720,661 00 L	12 000 000		
664232006	BUY LOT	100		-30,173 89 S	12 000 000		
723		7 569,856 00	5,174,682 00	2 195 174 00	31JUL00 TO 31JUL00	7,569,856 00	9 000 000
723	BUY LOT	100		-5,174,682 00 L	9 000 000		
723	BUY LOT	100		-2,439,555 00 L	9 000 000		
723	BUY LOT	100		-2,439,555 00 L	9 000 000		
203		7,438,917 00	5,174,682 00	2 244,235 00	31JUL00 TO 31JUL00	7,438,917 00	9 000 000
203	BUY LOT	100		-5,174,682 00 L	9 000 000		
203	BUY LOT	100		-2,244,235 00 L	9 000 000		
203	BUY LOT	100		-2,244,235 00 L	9 000 000		
664232006 TOTAL		10,623 208 00	20 851,627 00	182 325 70		10,623,208 00	-96,961 55

JPY - JAPANESE YEN							
ASSET ID	SECURITY DESCRIPTION	TRD DT	TRD DT	SELL RATE	TRD DTS OF ORIG BUYS	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET
664310000	NOMURA HOLDINGS	15 030 327 00	19 287 067 00	4,256,730 00	28DEC00 TO 28DEC00	15,030,327 00	9 000 000
664310000	BUY LOT	756		-4,256,730 00 S	9 000 000		
664310000	BUY LOT	756		-4,256,730 00 L	9 000 000		
664310000	BUY LOT	756		-15,030,327 00 L	9 000 000		
664329903	PROMISE CO	12,210 787 00	16 517,664 00	6,306,877 00	07MAY01 TO 07MAY01	12,210,787 00	1 900 000
664329903	BUY LOT	756		-6,306,877 00 S	1 900 000		
664329903	BUY LOT	756		-6,306,877 00 L	1 900 000		
664329903	BUY LOT	756		-12,210,787 00 L	1 900 000		

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	LOCAL SFCY GN/LS	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)							
JPY - JAPANESE YEN							
	95,452 70	151,198 67		-49 301 36		-6 444 61	
07MAY01	BUY LOT 317			-7,149,795 00 L		-8 226 40 L	1,900 000
		159,569 62		-55,890 52 L			
	570	27,820,370 00	42,883,011 00	16MAY02	21MAY02	128 210000	08MAY01 TO 16JUL01
		216,990 64	350,144 29	-15,062,641 00		15 669 51	4,400 000
				-117,484 14			
29JUN01	BUY LOT 179		24,494 12	-1,157,819 00 S		-668 65 S	300 000
				-9,030 65 S			
04JUL01	BUY LOT 225		23,636 23	-1,045,159 00 S		-689 48 S	300 000
				-8,151 93 S			
05JUL01	BUY LOT 226		23,286 72	-1,031,928 00 S		-443 17 S	300 000
				-8,048 73 S			
09JUL01	BUY LOT 243		22,667 37	-946,098 00 S		-493 27 S	300 000
				-7,379 28 S			
10JUL01	BUY LOT 279		22,320 56	-904,610 00 S		-470 05 S	300 000
				-7,055 69 S			
16JUL01	BUY LOT 309		20,991 37	-736,099 00 S		-455 24 S	300 000
				-5,741 35 S			
08MAY01	BUY LOT 328		24,991 37	-1,143,482 00 L		-1,277 73 L	300 000
				-8,918 82 L			
15MAY01	BUY LOT 389		23,381 11	-985,229 00 L		-901 80 L	300 000
				-7,684 49 L			
16MAY01	BUY LOT 408		22,228 99	-850,104 00 S		-803 61 S	300 000
				-6,630 56 S			
17MAY01	BUY LOT 424		22,754 14	-893,611 00 S		-989 42 S	300 000
				-6,969 90 S			
28MAY01	BUY LOT 656		23,766 67	-972,864 00 S		-1,383 80 S	300 000
				-7,588 05 S			
06JUN01	BUY LOT 755		63,453 14	-2,575,412 00 S		-3,891 29 S	800 000
				-20,089 01 S			
08JUN01	BUY LOT 776		23,821 55	-977,108 00 S		-1,405 58 S	300 000
				-7,621 15 S			
670329903	TOTAL						
	40,031,157 00	61,400,675 00		-21,369,518 00		-22,114 12	-188,899 62
	512,443 34	501,342 96		-164,785 50			
680458007	SHIN ETSU CHEM CO	JPY50		12MAR02	15MAR02	128 660004	31JUL00 TO 03AUG01
613	71,638,651 00	58,408,242 00		13,230,409 00		13,000 000	
	556,805 91	529,570 30		102,832 34		-75,596 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 SFCY GN/LS	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)							
JPY - JAPANESE YEN							
31JUL00	BUY LOT 106			8,975,794 00 L		8,000 000	
			340,969 91	69,763 67 L		-68,083 79 L	
18MAY01	BUY LOT 447			1,273,858 00 S		2,000 000	
			78,847 10	9,900 96 S		-3,085 61 S	
03AUG01	BUY LOT 479			2,980,757 00 S		3,000 000	
			109,753 29	23,167 70 S		-4,427 32 S	
682150008	SONY CORP	JPY50		16JAN02	21JAN02	131 779999	31JUL00 TO 31JUL00
710	7,158,789 00	6 254,443 00		904,346 00		1,200 000	
	54,323 79	49,873 60		6,862 54		-2,412 35	
31JUL00	BUY LOT 108			1,661,274 00 L		1,200 000	
			42,367 29	12,606 42 L		-649 92 L	
	722	6,487,870 00	5,733,240 00	17JAN02	23JAN02	132 050003	31JUL00 TO 31JUL00
		49,131 92	45,717 47	754 630 00		1,100 000	
				5,714 73		-2,300 28	
31JUL00	BUY LOT 108			1,448,481 00 L		1,100 000	
			38,836 68	10,969 19 L		-673 95 L	
	730	7,145,354 00	6,254,443 00	18JAN02	23JAN02	132 639999	31JUL00 TO 31JUL00
		53,870 28	49,873 60	890,911 00		1,200 000	
				6,716 76		-2,720 08	
31JUL00	BUY LOT 108			1,647,839 00 L		1,200 000	
			42,367 29	12,423 39 L		-920 40 L	
	743	7,064,022 00	6,254,443 00	21JAN02	24JAN02	132 559998	31JUL00 TO 31JUL00
		53,289 24	49,873 60	869,579 00		1,200 000	
				6,107 26		-2,491 62	
31JUL00	BUY LOT 108			1 566 507 00 L		1,200 000	
			42,367 29	11,817 34 L		-895 39 L	
	760	3,547,583 00	3,127,222 00	22JAN02	25JAN02	133 919998	31JUL00 TO 31JUL00
		26,490 32	24,936 80	420,361 00		600 000	
				5,158 90		-1,585 38	
31JUL00	BUY LOT 108			798,825 00 L		600 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY CN/LS			BASE CURR CN/LS	SHS/PAR NET BASE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
		21,183 64		5,964 94 L		-648 26 L	
756	2,956 197 00 22 023 37	2,606,018 00 20 780 67		23 JAN02 350,179 00 2,608 80	28 JAN02	154 229996	31JUL00 TO 31JUL00 500 000
31 JUL00	BUY LOT 108			665,566 00 L 4,958 40 L		-1,366 10	500 000
682150008 TOTAL							
	34,359 815 00 259,128 92	30,229,809 00 241 055 74		4,130,006 00 31,148 99		-13 075 81	18,073 18
685852006	SUMITOMO MITSUBI	JPY50		14SEP01	19SEP01	117 449997	01APR01 TO 18MAY01
056	60 021 678 00 511,040 27	56,197,225 00 299,240 50		23 829,453 00 702,847 63		8,952 14	62,000 000
01APR01	BUY LOT 040			25 013,012 00 S 212,947 33 S		52 000 000	
18MAY01	BUY LOT 449	211 301 81		1,265 962 00 S -10 778 73 S		4 345 28 S 4,655 52 S	10,000 000
685878001	SUMITOMO MARUICRE	JPY50		25SEP01	02OCT01	119 940484	16AUG01 TO 13SEP01
180	42 309,448 00 352,717 00	42 304 448 00 352 712 00		00 00		53 000 000	
13SEP01	BUY LOT 029			92,243 00 S 749 07 S		4 000 000	
16AUG01	BUY LOT 620	26 090 08		56 627 00 S 472 13 S		239 35 S 4 000 000	
17AUG01	BUY LOT 629	76 111 84		43,610 00 S 363 40 S		55 80 S 4 000 000	
20AUG01	BUY LOT 664	26 165 75		61,917 00 S 516 23 S		90 42 S 4,000 000	
21AUG01	BUY LOT 655	25 934 99		33 604 00 S 280 17 S		168 55 S -7 80 S	4 000 000
22AUG01	BUY LOT 664	26 347 40		-2,184 00 S -18 23 S		-7 89 S	4 000 000
23AUG01	BUY LOT 680	26,645 89		-32,520 00 S 271 13 S		-7 89 S	3 000 000
24AUG01	BUY LOT 688	20 258 85		-31,115 00 S -259 42 S		27 89 S 30 23 S	3,000 000
		20,194 02					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY CN/LS			BASE CURR CN/LS	SHS/PAR NET BASE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
27AUG01	BUY LOT 696			-47 798 00 S -315 14 S		79 47 S	3 000 000
28AUG01	BUY LOT 706	20 250 50		16,229 00 S 135 31 S		88 35 S	3 000 000
29AUG01	BUY LOT 714	20,011 79		16,152 00 S -134 67 S		-41 44 S	4 000 000
30AUG01	BUY LOT 729	26 795 88		4,564 00 S 38 05 S		127 04 S	4 000 000
31AUG01	BUY LOT 739	26,708 76		-790 00 S 6 59 S		-202 76 S	3 000 000
07SEP01	BUY LOT 785	20,174 18		73 116 00 S -609 60 S		16 20 S	3,000 000
10SEP01	BUY LOT 806	20,558 23		-82 659 00 S 689 17 S		190 16 S	3,000 000
686550005	SUZUKI MOTOR CORP	JPY50		11MAR02	14MAR02	128 059998	31JUL00 TO 15JAN01
553	16 660 753 00 150,101 35	12 658 940 00 106 804 73		4 001 813 00 31,249 52		7 953 10	10 000 000
15 JAN01	BUY LOT 072			2 341 953 00 L 18,444 11 L		-3 609 54 L	5 000 000
31 JUL00	BUY LOT 111	50 216 00		1 782 076 00 L 15,915 95 L		-10,524 31 L	5 000 000
687020005	MITSUBI SUMITOMO INSURANCE CO	JPY50		24OCT01	31OCT01	122 860001	31JUL00 TO 31JUL00
127	520 391 00 4 235 64	528 914 00 4,400 26		8,573 00 -69 37		95 25	770 000
31 JUL00	BUY LOT 112			9 034 00 L 73 53 L		-84 98 L	770 000
477	14 163,839 00 125 925 83	17,172 523 00 142,865 68		09MAY02 -1 008 684 00 7,858 24	14MAY02	128 360000	31JUL00 TO 31JUL00 25,000 000
31 JUL00	BUY LOT 112			438 645 00 L 3,417 30 L		-9 081 61	25 000 000
491	11 017 889 00 86,161 40	11,477 516 00 97 148 67		10MAY02 659 427 00 -5,156 81	15MAY02	127 875000	31JUL00 TO 31JUL00 17,000 000
31 JUL00	BUY LOT 112			-271,800 00 L		-5 830 46	17 000 000

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				
		93,811 05	-2,125 51 L		-5 524 14 L	
687012005	TOTAL	27,702,119 00 216,322 87	29,378,753 00 244,414 61	-1,676,634 00 -13,084 42	-15,007 32	-28,091 74
689430007	TOKYO SEIMITSU CO 052 3,022,166 00 22,572 01	JPY50 8,152,232 00 71,196 21	05FEB02 05FEB02 -5,130,066 00 -38,315 53	08FEB02	133 889999 -10,308 67	28JUL00 TO 28JUL00 800 000
	28JUL00 BUY LOT 510	102,233 83	-7,848,033 00 L -58,615 53 L		-21,046 29 L	800 000
	085 2,678,359 00 20,048 35	7,133,203 00 62,296 69	07FEB02 -4,454,844 00 -33,345 89	13FEB02	133 595001 -8,902 45	28JUL00 TO 28JUL00 700 000
	28JUL00 BUY LOT 510	89,454 61	-6,833,065 00 L -51,147 61 L		-18,258 65 L	700 000
	108 2,712,836 00 20,126 39	7,133,203 00 62,296 69	08FEB02 -4,420,367 00 -32,794 47	14FEB02	134 790009 -9,375 83	28JUL00 TO 28JUL00 700 000
	28JUL00 BUY LOT 510	89,454 60	-6,798,588 00 L -50,438 37 L		-18,889 84 L	700 000
	163 2,813,774 00 21,186 46	7,133,204 00 62,296 69	12FEB02 -4,319,430 00 -32,523 38	15FEB02	132 809998 -8,586 85	28JUL00 TO 18MAY01 700 000
	28JUL00 BUY LOT 510	38,337 69	-2,870,421 00 L -21,612 99 L		-7,644 79 L	300 000
	28JUL00 BUY LOT 511	28,534 07	-1,922,284 00 L -14,473 94 L		-4,980 22 L	300 000
	18MAY01 BUY LOT 444	6,703 35	-426,733 00 S -3,213 11 S		-463 60 S	100 000
	193 2,770,176 00	7 133,203 00	13FEB02 -4,363,027 00	18FEB02	133 209991	18MAY01 TO 18MAY01 700 000

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				
	20,795 56	62,296 69	-32,753 00		-8,748 13	
18MAY01	BUY LOT 444	46,923 44	-3,030,734 00 S -22,751 55 S		-3,376 33 S	700 000
	212 2,877,247 00 21,755 30	7,133,204 00 62,296 69	14FEB02 -4,255,957 00 -32,179 93	19FEB02	132 255005 -8 361 46	18MAY01 TO 18MAY01 700 000
	18MAY01 BUY LOT 444	46,923 43	-2,923,663 00 S -22,106 26 S		-3,061 87 S	700 000
	255 2,935,427 00 22,100 79	7,133,203 00 62,296 69	15FEB02 -4,197,776 00 -31,605 00	20FEB02	132 820007 -8,590 90	18MAY01 TO 18MAY01 700 000
	18MAY01 BUY LOT 444	46,923 44	-2,865,483 00 S -21,574 18 S		-3,248 47 S	700 000
	520 2,929,094 00 21,814 14	7 133,204 00 62,296 69	21FEB02 -4,204,110 00 -31,309 70	26FEB02	134 274994 -9,172 85	18MAY01 TO 18MAY01 700 000
	18MAY01 BUY LOT 444	46 923 43	-2,871,816 00 S 21,387 57 S		-3,721 72 S	700 000
	354 2,976,462 00 22,232 31	7,133,203 00 62,296 68	25FEB02 -4,156,741 00 -31,048 26	28FEB02	133 880005 -9 016 11	18MAY01 TO 18MAY01 700 000
	18MAY01 BUY LOT 444	46,923 44	-2,824,448 00 S -21,096 86 S		-3,594 27 S	700 000
	454 4,146,079 00 31,358 61	9,171 262 00 80 095 74	04MAR02 -5,025,183 00 -38,007 66	07MAR02	132 214996 -10 729 47	18MAY01 TO 18MAY01 900 000
	18MAY01 BUY LOT 444	60,330 13	-3,312,233 00 S -25,051 87 S		-3,919 65 S	900 000

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT LOCAL COST LOCAL SELTY CNLS BASE COST BASE SELTY CNLS
 LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET SLS/PAR NET BASE CNLS
 TRD DT SELL RATE TRD DT SELL RATE TRD DT SELL RATE TRD DT SELL RATE

 JPY TOTAL 29,861,620.00 74,389,121.00 -44,527,501.00
 68955007 TOTAL 223,989.92 74,649,665.46 -333,882.82
 1 023 140 081 00 8 194,587.50 9,416,581.88 -96,852,628.00
 119,992,709.00 -740,086.15

 MOK20
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 MOK - NORWEGIAN KRONE
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 MOKSK HYDRO AS 119,294.61 12,751.96
 102 151 87 12,820.49 17,142.74 1,829.59

 27JUL01
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 05AUG01
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 21AUG01
 102 151 87 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 407 116,693.58 12,791.00
 102 151 87 12,820.49 17,142.74 1,829.59

 216 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 496 116,222.62 12,871.43
 102 151 87 12,820.49 17,142.74 1,829.59

 216 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 630 114,191.91 12,891.53
 102 151 87 12,820.49 17,142.74 1,829.59

 216 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 216 12,820.49 17,142.74 1,829.59
 102 151 87 12,820.49 17,142.74 1,829.59

 1 201 518.67 128,204.95 220,242.83
 1 201 518.67 128,204.95 220,242.83

 562 1 261,261.50 140,719.89
 1 261,261.50 140,719.89

 31 JUL00 BUY LOT 216 128,204.95 220,242.83 5,000.00
 31 JUL00 BUY LOT 216 128,204.95 220,242.83 5,000.00

 66958000 TOTAL 1,208,164.22 1,450,126.15 278,058.07
 1,208,164.22 1,450,126.15 278,058.07

 MOK TOTAL 1,208,164.22 1,450,126.15 278,058.07
 1,208,164.22 1,450,126.15 278,058.07

 61596902 SINGAPORE PRESS HD SCD1 (CONS) REGISTRU 08FEB02 08FEB02 1 853840 31 JUL00 TO 31 JUL00
 15,500.00 9,063.17 15,500.00
 8,452.16 9,063.17 8,452.16
 15,500.00 9,063.17 15,500.00
 8,452.16 9,063.17 8,452.16

 31 JUL00 BUY LOT 216 9,063.17 9,063.17
 31 JUL00 BUY LOT 216 9,063.17 9,063.17

 SCD TOTAL 15,500.00 9,063.17 15,500.00
 8,452.16 9,063.17 8,452.16

 31 JUL00 BUY LOT 216 9,063.17 9,063.17
 31 JUL00 BUY LOT 216 9,063.17 9,063.17

 61668174 DAIMLER CHRYSLER AG STUTTGART SHS 15MAY02 20MAY02 1 000000 31 JUL00 TO 31 JUL00
 15,500.00 9,063.17 15,500.00
 8,452.16 9,063.17 8,452.16
 15,500.00 9,063.17 15,500.00
 8,452.16 9,063.17 8,452.16

 31 JUL00 BUY LOT 172 263,267.84 40,053.97 L
 31 JUL00 BUY LOT 172 263,267.84 40,053.97 L

 SCD TOTAL 15,500.00 9,063.17 15,500.00
 8,452.16 9,063.17 8,452.16

 31 JUL00 BUY LOT 216 9,063.17 9,063.17
 31 JUL00 BUY LOT 216 9,063.17 9,063.17

 1 261,261.50 140,719.89
 1 261,261.50 140,719.89

 31 JUL00 BUY LOT 216 128,204.95 220,242.83 5,000.00
 31 JUL00 BUY LOT 216 128,204.95 220,242.83 5,000.00

 66958000 TOTAL 1,208,164.22 1,450,126.15 278,058.07
 1,208,164.22 1,450,126.15 278,058.07

 MOK TOTAL 1,208,164.22 1,450,126.15 278,058.07
 1,208,164.22 1,450,126.15 278,058.07

 31 JUL00 BUY LOT 216 9,063.17 9,063.17
 31 JUL00 BUY LOT 216 9,063.17 9,063.17

 31 JUL00 BUY LOT 172 263,267.84 40,053.97 L
 31 JUL00 BUY LOT 172 263,267.84 40,053.97 L

 31 JUL00 BUY LOT 216 9,063.17 9,063.17
 31 JUL00 BUY LOT 216 9,063.17 9,063.17

 31 JUL00 BUY LOT 172 263,267.84 40,053.97 L
 31 JUL00 BUY LOT 172 263,267.84 40,053.97 L

 31 JUL00 BUY LOT 216 9,063.17 9,063.17
 31 JUL00 BUY LOT 216 9,063.17 9,063.17

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 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)							
USD - US DOLLAR							
		117,630 31		-17,673 33 L		00 L	
573	99,956 98	117,630 31		15MAY02	20MAY02	1 000000	31JUL00 TO 31JUL00
						00	2,100 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
799	123,476 52	140,036 09		24MAY02	30MAY02	1 000000	31JUL00 TO 31JUL00
						00	2,500 000
31JUL00 BUY LOT 172		140,036 09					2,500 000
						00 L	
D1668R123 TOTAL							
	446,667 37	520,934 24		-74,266 87		00	-74,266 87
G0070K105	ACE LTD	COM		11FEB02	14FEB02	1 000000	25OCT01 TO 25OCT01
161	133,330 35	119,000 00		14,330 35		00	5,400 000
25OCT01 BUY LOT 689		119,000 00		14,330 35 S		00 S	3,400 000
167	19,768 90	17,500 00		12FEB02	15FEB02	1 000000	25OCT01 TO 25OCT01
				2,268 90		00	500 000
25OCT01 BUY LOT 689		17,500 00		2,268 90 S		00 S	500 000
G0070K103 TOTAL							
	153,099 25	136,500 00		16,599 25		00	16,599 25
G9144B106	TYCOM LTD	COM SHS		10OCT01	15OCT01	1 000000	26JUL00 TO 26JUL00
466	11,559 61	17,305 26		-5 745 65		00	800 000
26JUL00 BUY LOT 332							800 000

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 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)							
USD - US DOLLAR							
		25,600 00		-14,040 39 L		00 L	
476	1,450 95	2,163 16		11OCT01	16OCT01	1 000000	26JUL00 TO 26JUL00
				712 21		00	100 000
26JUL00 BUY LOT 332		3,200 00		-1,749 05 L		00 L	100 000
26JUL00 BUY LOT 332		16,000 00		-8 703 35 L		00 L	500 000
28JUL00 BUY LOT 333		6,810 00		-3,891 34 L		00 L	200 000
31JUL00 BUY LOT 334		26,987 44		-15,312 79 L		00 L	800 000
03APR01 BUY LOT 047		21,447 58		6 109 85 S		00 S	1,900 000
31JUL00 BUY LOT 334		60,721 74		-34,614 69 L		00 L	1,800 000
23MAR01 BUY LOT 753		5,660 75		1,591 21 S		00 S	500 000
23MAR01 BUY LOT 756		12,540 00		3,414 31 S		00 S	1,100 000
26MAR01 BUY LOT 758		5,747 95		1,504 01 S		00 S	500 000
12OCT00 BUY LOT 782		50,454 40		-27,248 14 S		00 S	1,600 000
13OCT00 BUY LOT 798		18,873 96		-10,171 61 S		00 S	600 000
16OCT00 BUY LOT 810		6,281 00		-3,380 22 S		00 S	200 000
477	21,889 96	32 447 36		11OCT01	16OCT01	1 000000	26JUL00 TO 31JUL00
				-10,557 40		00	1,500 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
479	118,932 10	177,378 91		11OCT01	16OCT01	1 000000	31JUL00 TO 03APR01
				-58,446 81		00	8 200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

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	SELLY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	SELLY GN/LS			NET DTL FUND RSN
							NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
484				1201101	170CT01	1 000000	03APR01 TO 03APR01
	5,811 80	8 652 63		-2 840 83		00	400 000
03APR01	BUY LOT 047		4,515 28	1 296 52 S		00 S	400 000
500				1201101	1701101	1 000000	03APR01 TO 03APR01
	56 459 00	51,915 78		17 456 78		00	2,400 000
03APR01	BUY LOT 047		27,091 68	7 367 32 S		00 S	2 400 000
517				1501101	180CT01	1 000000	03APR01 TO 03APR01
	2,876 18	4 326 32		-1 452 14		00	200 000
03APR01	BUY LOT 047		2 257 64	616 54 S		00 S	200 000
C91448106 TOTAL							
	196 977 60	294,189 67		-97,211 82		00	-97 211 82
001957109	AT + I CORP	COM		07DEC01	17DEC01	1 000000	18MAY01 TO 18MAY01
368	21 359 48	20 384 90		954 58		00	1,200 000
18MAY01	BUY LOT 480		20 384 90	954 58 S		00 S	1 200 000
525				20DEC01	26DEC01	1 000000	18MAY01 TO 18MAY01
	66,514 61	61 154 69		5 359 92		00	3,600 000
18MAY01	BUY LOT 480		61,154 69	5 359 92 S		00 S	3,600 000

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	SELLY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	SELLY GN/LS			NET DTL FUND RSN
							NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
552				21DEC01	27DEC01	1 000000	18MAY01 TO 18MAY01
	115 596 56	107,020 71		6,575 85		00	6,300 000
18MAY01	BUY LOT 480		107,020 71	6 575 83 S		00 S	6 300 000
564				24DEC01	28DEC01	1 000000	18MAY01 TO 18MAY01
	7 309 31	6 794 97		514 34		00	400 000
18MAY01	BUY LOT 480		6 794 97	514 34 S		00 S	400 000
563				26DEC01	31DEC01	1 000000	18MAY01 TO 18MAY01
	20,099 29	18,686 15		1 413 14		00	1 100 000
18MAY01	BUY LOT 480		18 686 15	1 413 14 S		00 S	1 100 000
580				02JAN02	07JAN02	1 000000	18MAY01 TO 18MAY01
	7 337 48	6 794 97		542 51		00	400 000
18MAY01	BUY LOT 480		6,794 97	542 51 S		00 S	400 000
18MAY01	BUY LOT 480		52,660 98	4 491 62 S		00 S	3 100 000
581				02JAN02	07JAN02	1 000000	18MAY01 TO 18MAY01
	57 152 60	52 660 98		4 491 62		00	3 100 000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
596				05JAN02	08JAN02	1 000000	18MAY01 TO 18MAY01
	9,290 91	8 493 71		797 20		00	500 000

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 BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
18MAY01	BUY LOT 480		8,493 71		797 20 S		500 000 00 S
001957109	TOTAL		281,991 08		20,649 14		00 20,649 14
001957208	AT+T CORP 588	COM	LIBERTY MEDIA GR	10AUG01	10AUG01	1 000000	31JUL00 TO 02AUG01 99,200 000
	621,091 35		621,091 35		00		00
31JUL00	BUY LOT 175		113,277 71		279,287 08 L		62,700 000 00 L
01FEB01	BUY LOT 267		286,656 48		176,462 85 S		17,600 000 00 S
02FEB01	BUY LOT 302		82,501 64		-49,944 43 S		5,200 000 00 S
07FEB01	BUY LOT 347		34,760 00		-20,985 80 S		2,200 000 00 S
02AUG01	BUY LOT 464		189,060 00		-117,058 48 S		11,500 000 00 S
00209A106	AT + T WIRELESS SVCS INC 226	COM		27SEP01	02OCT01	1 000000	09JUL01 TO 09JUL01 6,436 000
	94,606 03		98,251 72		-3,645 69		00
09JUL01	BUY LOT 272		98,251 72		-3,645 69 S		6,436 000 00 S
006848105	ADELPHIA COMMUNICATIONS CORP 725	CL A		30MAY02	04JUN02	1 000000	01FEB02 TO 01FEB02 15,500 000
	20,459 37		405,573 00		-385,113 63		00
01FEB02	BUY LOT 011		405,573 00		-385,113 63 S		15,500 000 00 S
007903107	ADVANCED MICRO DEVICES INC 259	COM		06JUL01	11JUL01	1 000000	26SEP00 TO 26SEP00 300 000
	6,233 79		6,592 81		-359 02		00
26SEP00	BUY LOT 582						300 000

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 BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
22SEP00	BUY LOT 550		7,531 68		-1,297 89 S		00 S 2,900 000
25SEP00	BUY LOT 569		72,131 41		-11 378 44 S		00 S 2,100 000
25SEP00	BUY LOT 570		55,098 75		-11,105 22 S		00 S 8,200 000
26SEP00	BUY LOT 582		215,591 12		-43,806 86 S		00 S 1,800 000
			45,190 08		-7,481 34 S		00 S
262			314,239 50		06JUL01 11JUL01	1 000000	22SEP00 TO 26SEP00 15,000 000
			329,640 56		-15,401 06		00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
277			226,132 56		09JUL01 12JUL01	1 000000	26SEP00 TO 18MAY01 10 900 000
			239,538 80		-15,406 24		00
18MAY01	BUY LOT 468		189,405 00		-62,853 75 S		6,100 000 00 S
26SEP00	BUY LOT 582		120,506 88		-20,925 57 S		4,800 000 00 S
18MAY01	BUY LOT 468		58,995 00		-19,191 33 S		1 900 000 00 S
278			39,803 67		09JUL01 12JUL01	1 000000	18MAY01 TO 18MAY01 1,900 000
			41 754 47		-1,950 80		00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
007903107	TOTAL		586,409 52		-31,117 12		00 -31 117 12
00845V100	AGERE SYS INC 784	CL A		22MAR02	27MAR02	1 000000	27MAR01 TO 27MAR01 400 000
	1,591 97		2,201 17		-609 20		00
27MAR01	BUY LOT 789						400 000

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY	
		LOCAL	PRINCIPAL								NET
(CONTINUED)											
USD - US DOLLAR											
02AUG01	BUY LOT	458		27,294	03		26,813	98	L	00	L
				98,618	00		-15,864	58	S	00	S
02AUG01	BUY LOT	458		3,793	00		-608	61	S	00	S
012		3,184	39	2,227	69	07JUN02	12JUN02	1	000000	07AUG01 TO 02AUG01	100 000
							956	70		00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
025		12,711	61	8,910	74	10JUN02	13JUN02	1	000000	02AUG01 TO 02AUG01	400 000
							3,800	87		00	
02AUG01	BUY LOT	458		15,172	00		-2,460	39	S	00	S
02OCT01	BUY LOT	302		59,534	60		1,185	67	S	00	S
02AUG01	BUY LOT	458		34,137	00		-5,374	77	S	00	S
035		89,482	50	62,375	19	10JUN02	13JUN02	1	000000	07AUG01 TO 02OCT01	2,800 000
							27,107	31		00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
062		12,839	61	8,910	74	11JUN02	14JUN02	1	000000	02OCT01 TO 02OCT01	400 000
							3,928	87		00	
02OCT01	BUY LOT	302		12,533	60		306	01	S	00	S
087		31,601	14	22,276	86	12JUN02	17JUN02	1	000000	02OCT01 TO 02OCT01	1,000 000
							9,324	28		00	
02OCT01	BUY LOT	302									700 000

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY	
		LOCAL	PRINCIPAL								NET
(CONTINUED)											
USD - US DOLLAR											
02OCT01	BUY LOT	337		21,933	80		187	00	S	00	S
				9,600	00		-119	66	S	00	S
013817101	TOTAL										
		711,776	60	494,546	16		217,230	44		00	217,230 44
020002101	ALLSTATE CORP					07MAY02	10MAY02	1	000000	31JUL00 TO 31JUL00	100 000
448		3,897	88	3,372	69		525	19		00	
31JUL00	BUY LOT	122		2,564	53		1,333	35	L	00	L
31JUL00	BUY LOT	122		35,903	47		18,683	82	L	00	L
460		54,587	29	47,217	60	07MAY02	10MAY02	1	000000	31JUL00 TO 31JUL00	1,400 000
							7,369	69		00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
469		7,803	46	6,745	37	08MAY02	13MAY02	1	000000	31JUL00 TO 31JUL00	200 000
							1,058	09		00	
31JUL00	BUY LOT	122		5,129	07		2,674	39	L	00	L
31JUL00	BUY LOT	122		23,080	80		12,003	74	L	00	L
470		35,084	54	30,354	17	08MAY02	13MAY02	1	000000	31JUL00 TO 31JUL00	900 000
							4,730	37		00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
478		11,663	64	10,118	06	09MAY02	14MAY02	1	000000	31JUL00 TO 31JUL00	300 000
							1,545	58		00	

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS	
LOT	LOCAL PRIN IPAL NET	LOCAL COST	LOCAL	LOCAL	SECTY GN/LS	BASE CURR CN/LS	SHS/PAR	DIL FUND RSN	
	BASE PRIN IPAL NET	BASE COST	BASE	SECTY	GN/LS		NET	BASE CN/LS	
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 122		7 693 60		3,970 04 L		00 L	300 000	
31JUL00	BUY LOT 122		15,387 20		8,024 27 L		00 L	600 000	
31JUL00	BUY LOT 122		12 822 67		6 635 59 L		00 L	500 000	
484		23 411 47	20 236 12	09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00	600 000	
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *									
488		19 458 26	16 863 43	09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00	500 000	
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *									
492		3 893 88	3 372 69	10MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00	100 000	
31JUL00	BUY LOT 122		2,564 53		1 329 35 L		00 L	100 000	
514		15 466 93	13 490 74	10MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00	400 000	
31JUL00	BUY LOT 122		10 258 14		5 208 79 L		00 L	400 000	
516		3 897 88	3 372 69	15MAY02	16MAY02	1 000000	31JUL00 TO 31JUL00	100 000	
31JUL00	BUY LOT 122		2,564 53		1,293 35 L		00 L	100 000	
31JUL00	BUY LOT 122						00 L	200 000	

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS	
LOT	LOCAL PRIN IPAL NET	LOCAL COST	LOCAL	LOCAL	SECTY CN/LS	BASE CURR CN/LS	SHS/PAR	DIL FUND RSN	
	BASE PRIN IPAL NET	BASE COST	BASE	SECTY	CN/LS		NET	BASE CN/LS	
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 122		5 129 07		2 627 47 L		00 L	4 500 000	
			110,274 96		57 585 96 L		00 L		
526		7,756 54	6 745 57	15MAY02	16MAY02	1 000000	31JUL00 TO 31JUL00	200 000	
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *									
529		167 860 92	165 025 50	15MAY02	16MAY02	1 000000	31JUL00 TO 31JUL00	4,500 000	
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *									
534		5 909 88	3 372 69	14MAY02	17MAY02	1 000000	31JUL00 TO 31JUL00	100 000	
31JUL00	BUY LOT 122		2 564 53		1 345 35 L		00 L	100 000	
31JUL00	BUY LOT 122		97,457 29		51,844 83 L		00 L	3,800 000	
31OCT00	BUY LOT 155		7 918 10		-60 36 L		00 L	200 000	
544		157 154 86	154,907 44	14MAY02	17MAY02	1 000000	31JUL00 TO 31OCT00	4,000 000	
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *									
559		102,316 53	87 689 84	15MAY02	20MAY02	1 000000	31OCT00 TO 01NOV00	2 600 000	
31OCT00	BUY LOT 155		51,467 65		-309 38 L		00 L	1 300 000	
01NOV00	BUY LOT 167		51,071 02		87 24 L		00 L	1 500 000	

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	SECY CN/LS	SECY CN/LS	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE	BASE	BASE				DTL FUND RSN
								NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
		32,960.00			-2,916.75 S		00 S	
837		7,551.77	6,745.37		806.40		00	
17JUL01	BUY LOT 330			8,240.00	-688.23 S		00 S	17JUL01 TO 17JUL01
17JUL01	BUY LOT 330		8,240.00		-710.83 S		00 S	200.000
20JUL01	BUY LOT 365		28,335.04		1,781.65 S		00 S	700.000
20JUL01	BUY LOT 365		21,251.28		1,218.04 S		00 S	200.000
842		37,645.86	33,726.86		3,919.00		00	17JUL01 TO 20JUL01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
846		22,469.32	20,236.12		2,233.20		00	20JUL01 TO 20JUL01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
010		205,897.29	185,497.73		20,399.56		00	20JUL01 TO 02AUG01
20JUL01	BUY LOT 365			55,128.20	3,075.61 S		00 S	4,500.000
23JUL01	BUY LOT 376		76,837.86		3,110.86 S		00 S	1,500.000
02AUG01	BUY LOT 459		110,176.00		9,618.78 S		00 S	800.000
020		3,760.88	3,372.69		388.19		00	02AUG01 TO 02AUG01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								

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	SECY CN/LS	SECY CN/LS	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE	BASE	BASE				DTL FUND RSN
								NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
02AUG01	BUY LOT 459		5,443.00		317.88 S		00 S	100.000
02AUG01	BUY LOT 459		20,658.00		1,861.86 S		00 S	600.000
041		22,499.86	20,236.12		2,263.74		00	02AUG01 TO 02AUG01
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
303		115,867.99	104,553.26		11,314.73		00	02AUG01 TO 02AUG01
02AUG01	BUY LOT 459		106,733.00		9,136.99 S		00 S	3,100.000
020002101	TOTAL	1,615,481.96	1,413,155.46		202,326.50		00	202,326.50
021461100	ALTERA CORP							
697		45,897.75	62,115.53		-16,217.78		00	31JUL00 TO 31JUL00
31JUL00	BUY LOT 017		76,017.55		-30,119.80 L		00 L	2,100.000
704		2,185.92	2,957.88		-771.96		00	31JUL00 TO 31JUL00
31JUL00	BUY LOT 017		5,619.88		-1,433.96 L		00 L	100.000
31JUL00	BUY LOT 017		14,479.53		-5,764.99 L		00 L	400.000
722								31JUL00 TO 31JUL00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								

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)									
	8,714 54	11,831 53			-3,116 99				00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
752	23,505 77	32,536 71		31OCT01	05NOV01	1 000000	31JUL00	TO 31JUL00	
31JUL00	BUY LOT 017	39,818 72			-9,030 94		1,100 000		00
765	27,530 48	38,452 47		01NOV01	06NOV01	1 000000	31JUL00	TO 31JUL00	
31JUL00	BUY LOT 017	47,058 49			-10,921 99		1,300 000		00
021441100	TOTAL								
-----	107,834 46	147,894 12			-40,059 66				-40,059 66
035229103	ANHEUSER BUSCH COS INC	COM		10JUN02	13JUN02	1 000000	22MAY01	TO 24MAY01	
037	170,214 15	155,068 05			15 146 10		3,300 000		00
22MAY01	BUY LOT 586	82,709 85			15,292 24 L		1,900 000		00 L
23MAY01	BUY LOT 595	30,436 00			5,670 03 L		700 000		00 L
23MAY01	BUY LOT 609	4,354 66			803 34 L		100 000		00 L
24MAY01	BUY LOT 627	26,127 00			4,821 03 L		600 000		00 L
056	25,731 67	23,495 16		11JUN02	14JUN02	1 000000	24MAY01	TO 24MAY01	
24MAY01	BUY LOT 627	17,418 00			2,236 51		500 000		00
24MAY01	BUY LOT 629				3,167 34 L		400 000		00 L
							100 000		

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	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)									
		4,332 00			814 33 L				00 L
035229103	TOTAL								
-----	195,945 82	178,563 21			17,382 61				17,382 61
038020103	APPLERA CORP APPLIED BIOSYS	COM		02JAN02	07JAN02	1 000000	24MAR01	TO 28MAR01	
584	169,644 30	118,511 99			51,132 31		4,500 000		00
26MAR01	BUY LOT 761	36,183 84			16,594 39 S		1,400 000		00 S
27MAR01	BUY LOT 764	2,592 00			1,177 87 S		100 000		00 S
27MAR01	BUY LOT 774	57,025 98			25,911 23 S		2,200 000		00 S
28MAR01	BUY LOT 796	20 653 12			9,505 87 S		600 000		00 S
606	37,656 93	26,336 00		04JAN02	09JAN02	1 000000	28MAR01	TO 28MAR01	
28MAR01	BUY LOT 796	25,816 40			11,840 53 S		1,000 000		00 S
28MAR01	BUY LOT 796	10,326 56			4,584 77 S		400 000		00 S
28MAR01	BUY LOT 796	10,326 56			4,653 21 S		400 000		00 S
607	14,911 33	10,534 40		04JAN02	09JAN02	1 000000	28MAR01	TO 28MAR01	
					4,374 93		400 000		00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
608	14,979 77	10,534 40		04JAN02	09JAN02	1 000000	28MAR01	TO 28MAR01	
					4,445 37		400 000		00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									

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	STL 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	STL GN/LS		
(CONTINUED)							
USD - US DOLLAR							
615				07 JAN02	10 JAN02	1 000000	28MAR01 TO 03APR01
	53,458 61	34 870 40		16 588 21		00	1 400 000
02APR01	BUY LOT 043		25 808 40	12,376 32 S		00 S	1 000 000
05APR01	BUY LOT 049		2 525 77	1 292 70 S		00 S	100 000
28MAR01	BUY LOT 796		7 744 92	3,710 50 S		00 S	500 000
631				08 JAN02	11 JAN02	1 000000	03APR01 TO 03APR01
	35,949 86	24,336 00		9,613 86		00	1 000 000
03APR01	BUY LOT 049		25 257 70	10 492 16 S		00 S	1,000 000
657				09 JAN02	14 JAN02	1 000000	03APR01 TO 03APR01
	7,095 89	5,267 20		1 828 69		00	200 000
03APR01	BUY LOT 049		5 051 54	2 044 35 S		00 S	200 000
05APR01	BUY LOT 049		37,886 55	17,061 22 S		00 S	1 500 000
655				09 JAN02	14 JAN02	1 000000	03APR01 TO 03APR01
	54 947 77	39 504 00		15 443 77		00	1 500 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
667				10 JAN02	15 JAN02	1 000000	03APR01 TO 04APR01
	25 081 18	18 435 20		6,445 98		00	700 000
03APR01	BUY LOT 049		7 577 31	3,171 77 S		00 S	300 000
05APR01	BUY LOT 053						200 000

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	LOCAL SECY GN/LS	STL 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	STL GN/LS		
(CONTINUED)							
USD - US DOLLAR							
04APR01	BUY LOT 054		5 080 00	2,086 05 S		00 S	200 000
			5,004 00	2,162 05 S		00 S	
683				11 JAN02	14 JAN02	1 000000	04APR01 TO 04APR01
	3 572 44	2,633 60		938 84		00	100 000
04APR01	BUY LOT 054		2,502 00	1,070 44 S		00 S	100 000
04APR01	BUY LOT 054		2,502 00	1,053 42 S		00 S	100 000
04APR01	BUY LOT 062		7 679 49	2 986 75 S		00 S	300 000
684				11 JAN02	16 JAN02	1 000000	04APR01 TO 04APR01
	14 221 66	10 534 40		3,687 26		00	400 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
038020103 TOTAL							
	431,519 74	305 497 59		126 022 15		00	126 022 15
038220109	APPLIED MICRO CIRCUITS CORP			24OCT01	29OCT01	1 000000	14MAY01 TO 14MAY01
676	83,964 29	92,687 89		-8,723 60		00	7 000 000
14MAY01	BUY LOT 384		153 627 60	-69 663 31 S		00 S	7 000 000
677				25OCT01	30OCT01	1 000000	14MAY01 TO 29AUG01
	226 684 44	238 540 28		-11 655 84		00	18,000 000
14MAY01	BUY LOT 384		153,627 60	-65,472 54 S		00 S	7,000 000
02MAY01	BUY LOT 463		113 580 00	38 018 52 S		00 S	6 000 000
18MAY01	BUY LOT 467		94 400 00	-44 025 68 S		00 S	4 000 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE RATE 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							
29AUG01	BUY LOT 725		5,648 52	-611 09 S			400 000
29AUG01	BUY LOT 727		8,538 30	-982 15 S			600 000
03822W109	TOTAL	310,648 73	331,028 17	-20,379 44			-20 379 44
057224107	BAKER HUGHES INC 362	COM		29APR02 02MAY02		1 000000	31JUL00 TO 31JUL00 3,100 000
	117,843 25		92,153 29	25,689 96			00
31JUL00	BUY LOT 022		70,620 48	47,222 77 L			3,100 000 00 L
060505104	BANK AMER CORP 352	COM		17JUL01 20JUL01		1 000000	31JUL00 TO 31JUL00 2,300 000
	146,754 42		133,379 58	13,374 84			00
31JUL00	BUY LOT 170		140,902 01	5,852 41 S			2,300 000 00 S
	340		19,106 51	17,397 34		1 000000	31JUL00 TO 31JUL00 300 000
31JUL00	BUY LOT 170		18,378 52	727 99 S			00 S 300 000
31JUL00	BUY LOT 170		147,028 19	5,255 60 S			00 S 2,400 000
31JUL00	BUY LOT 170		104,144 97	4,125 24 S			00 S 1,700 000
31JUL00	BUY LOT 170		12,252 35	483 22 S			00 S 200 000
	341		152,283 79	139,178 70		1 000000	31JUL00 TO 31JUL00 2,400 000
				13,105 09			00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE RATE 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							
	342	108 270 25	98,584 91	9,685 32	18JUL01 23JUL01	1 000000	31JUL00 TO 31JUL00 1,700 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	343	12,735 57	11,598 22	1,137 35	18JUL01 23JUL01	1 000000	31JUL00 TO 31JUL00 200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	358	31,912 38	28,995 56	2,916 82	19JUL01 24JUL01	1 000000	31JUL00 TO 31JUL00 500 000
31JUL00	BUY LOT 170		30,630 87	1,281 51 S			00 S 500 000
31JUL00	BUY LOT 170		140,902 01	5,894 96 S			00 S 2,300 000
	360	146 796 97	133,379 58	13,417 39	19JUL01 24JUL01	1 000000	31JUL00 TO 31JUL00 2,300 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	367	31,341 85	28,995 56	2,344 29	20JUL01 25JUL01	1 000000	31JUL00 TO 31JUL00 500 000
31JUL00	BUY LOT 170		30,630 87	710 98 S			00 S 500 000
	378	18,761 43	17,397 34	1,344 09	25JUL01 26JUL01	1 000000	31JUL00 TO 31JUL00 300 000
31JUL00	BUY LOT 170						00 300 000

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	SECY 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							
290	93,558 18	75,388 44	18,169 72	23APR02	26APR02	1 000000	31JUL00 TO 31JUL00 1,300 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
477	222,443 59	173,973 37	48,470 22	08MAY02	13MAY02	1 000000	31JUL00 TO 18OCT00 3,000 000
18OCT00 BUY LOT 032		112,911 03	87,288 20 L			00 L	2,700 000
31JUL00 BUY LOT 170		18,378 52	3,865 84 L			00 L	300 000
250	355,871 02	307,352 96	48,518 06	26JUN02	01JUL02	1 000000	18OCT00 TO 20OCT00 5,300 000
18OCT00 BUY LOT 032		96,183 47	58,251 12 L			00 L	2,300 000
20OCT00 BUY LOT 051		39,757 50	20,673 43 L			00 L	900 000
20OCT00 BUY LOT 060		92,755 74	48,249 76 L			00 L	2,100 000
060505104 TOTAL	3,048,207 04	2,632,797 00	415,410 04			00	415,410 04
111320107 BROADCOM CORP		CL A		17OCT01	22OCT01	1 000000	18MAY01 TO 18MAY01 3,500 000
543	112,696 24	131,029 50	-18,333 26			00	
18MAY01 BUY LOT 471		149,625 00	-36,928 76 S			00 S	3,500 000
700	363,388 20	359,395 20	3,993 00	26OCT01	31OCT01	1 000000	18MAY01 TO 02OCT01 9,400 000

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	SECY 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							
02OCT01 BUY LOT 312		31,968 00	28,596 70 S			00 S	1 600 000
18MAY01 BUY LOT 471		342,000 00	-39,176 50 S			00 S	8,000 000
727	3,747 87	3,743 70	4 17	29OCT01	01NOV01	1 000000	02OCT01 TO 02OCT01 100 000
02OCT01 BUY LOT 312		1,998 00	1,749 87 S			00 S	100 000
761	22 537 58	22,462 20	75 38	01NOV01	06NOV01	1 000000	02OCT01 TO 02OCT01 600 000
02OCT01 BUY LOT 312		11,988 00	10 549 58 S			00 S	600 000
779	45,734 19	44,924 40	809 79	02NOV01	07NOV01	1 000000	02OCT01 TO 02OCT01 1,200 000
02OCT01 BUY LOT 312		23,976 00	21 758 19 S			00 S	1 200 000
111320107 TOTAL	548,104 08	561,555 00	13,450 92			00	-13,450 92
111621108 BROCADE COMMUNICATIONS SYS INCCOM				02JUL01	06JUL01	1 000000	30MAR01 TO 30MAR01 600 000
213	26,625 49	14,938 13	11,687 36			00	
30MAR01 BUY LOT 030		12,386 46	14 239 03 S			00 S	600 000
30MAR01 BUY LOT 030		14,450 87	16,612 20 S			00 S	700 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL TRIN IPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SETTY GN/LS BASE SETTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
215	51 063 07	17,427 82		02JUL01 13 635 25	06JUL01	1 000000	30MAR01 TO 30MAR01 700 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
220	13,279 77	7 469 07		03JUL01 5,810 70	09JUL01	1 000000	30MAR01 TO 30MAR01 300 000	
30MAR01	BUY LOT 050	6 193 25		7 086 54 S			300 000	
518	47 101 52	41 820 04		15OCT01 5,281 28	18OCT01	1 000000	30MAR01 TO 30MAR01 1 900 000	
30MAR01	BUY LOT 050	39,223 79		7 877 53 S			1 900 000	
529	14 900 93	15 407 38		16OCT01 1,493 55	19OCT01	1 000000	30MAR01 TO 03APR01 700 000	
30MAR01	BUY LOT 050	12,386 46		2 100 05 S			600 000	
03APR01	BUY LOT 050	1 844 36		570 06 S			100 000	
03APR01	BUY LOT 050	40 575 92		12 939 49 S			2 200 000	
531	53 515 41	48 423 20		16OCT01 5 092 21	19OCT01	1 000000	03APR01 TO 03APR01 2 200 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
533				17OCT01 22OCT01		1 000000	03APR01 TO 03APR01 200 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL TRIN IPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SETTY GN/LS BASE SETTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR								
	4 902 83	4 402 11		500 72				
03APR01	BUY LOT 050	3 688 72		1 214 11 S			200 000	
03APR01	BUY LOT 050	14,754 88		4,988 78 S			800 000	
567	19 743 66	17 608 44		17OCT01 2 135 22	22OCT01	1 000000	03APR01 TO 03APR01 800 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
601	19 413 75	17 608 44		19OCT01 1 805 31	24OCT01	1 000000	03APR01 TO 04APR01 800 000	
03APR01	BUY LOT 050	5,533 08		1 747 08 S			300 000	
04APR01	BUY LOT 066	8 984 95		3,148 64 S			500 000	
636	9 793 47	8 804 22		22OCT01 989 25	25OCT01	1 000000	04APR01 TO 04APR01 400 000	
04APR01	BUY LOT 066	7 187 96		2 605 51 S			400 000	
696	18,351 70	15 407 38		26OCT01 2 944 32	31OCT01	1 000000	04APR01 TO 19APR01 700 000	
04APR01	BUY LOT 066	5 390 97		2,474 04 S			300 000	
19APR01	BUY LOT 185	12,214 64		-1 727 95 S			400 000	
718	7,840 11	6 603 16		29OCT01 1,236 95	01NOV01	1 000000	19APR01 TO 19APR01 300 000	

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
19APR01	BUY LOT 185	9.160 98		-1.320 87 S		00 S	300 000
	764	10.498 93	8.804 22	1.694 71	01NOV01	06NOV01	1 000000 19APR01 TO 19APR01
						00	400 000
19APR01	BUY LOT 185	12.214 64		-1.715 71 S		00 S	400 000
	790	56.164 09	46.222 14	9.941 95	05NOV01	08NOV01	1 000000 19APR01 TO 17AUG01
						00	2,100 000
19APR01	BUY LOT 185	48.858 56		-6.066 87 S		00 S	1,600 000
16AUG01	BUY LOT 426	2.702 00		-27 52 S		00 S	100 000
17AUG01	BUY LOT 642	10.790 92		-93 00 S		00 S	400 000
	373	3.847 87	2.201 05	1.646 82	07DEC01	12DEC01	1 000000 20AUG01 TO 20AUG01
						00	100 000
20AUG01	BUY LOT 652	2.700 96		1.146 91 S		00 S	100 000
	400	7.648 14	4.402 11	3.246 03	10DEC01	13DEC01	1 000000 20AUG01 TO 20AUG01
						00	200 000
20AUG01	BUY LOT 652	5.401 92		2.246 22 S		00 S	200 000
	428	50.606 01	28.613 71	21.992 30	11DEC01	14DEC01	1 000000 20AUG01 TO 21AUG01
						00	1,300 000
20AUG01	BUY LOT 652						200 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
21AUG01	BUY LOT 658	5,401 92		2,383 62 S		00 S	1,100 000
	445	11,897 00	6,603 16	5,293 84	12DEC01	17DEC01	1 000000 21AUG01 TO 21AUG01
						00	300 000
21AUG01	BUY LOT 658	7 941 57		5,955 43 S		00 S	300 000
	591	3,809 12	2,201 05	1,608 07	03JAN02	08JAN02	1 000000 21AUG01 TO 21AUG01
						00	100 000
21AUG01	BUY LOT 658	2,647 19		1,161 93 S		00 S	100 000
	605	19,820 90	11,005 27	8,815 63	04JAN02	09JAN02	1 000000 21AUG01 TO 21AUG01
						00	500 000
21AUG01	BUY LOT 658	13 235 95		6,584 95 S		00 S	500 000
	632	7,795 88	4,402 11	3,393 77	08JAN02	11JAN02	1 000000 21AUG01 TO 21AUG01
						00	200 000
21AUG01	BUY LOT 658	5,294 38		2,501 50 S		00 S	200 000
	653	12,152 06	6,603 16	5,548 90	09JAN02	14JAN02	1 000000 21AUG01 TO 22AUG01
						00	300 000
21AUG01	BUY LOT 658	5,294 38		2,806 99 S		00 S	200 000
22AUG01	BUY LOT 665	2,549 50		1,501 19 S		00 S	100 000

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
027		92,638.95	57,227.42		04FEB02	07FEB02	1.000000	22AUG01	TO	06SEP01
							00	2,600.000		
22AUG01	BUY LOT	673		53,854.97		12,484.51 S		00 S		1,300.000
06SEP01	BUY LOT	782		26,982.41		19,357.06 S		00 S		1,300.000
047		25,112.12	15,407.38		05FEB02	08FEB02	1.000000	06SEP01	TO	07SEP01
						9,704.74		00		700.000
04SEP01	BUY LOT	782		8,302.20		6,047.50 S		00 S		400.000
07SEP01	BUY LOT	803		6,164.58		4,597.76 S		00 S		300.000
208		35,107.77	22,010.55		15FEB02	19FEB02	1.000000	07SEP01	TO	10SEP01
						13,097.72		00		1,000.000
10SEP01	BUY LOT	007		2,012.69		1,498.09 S		00 S		100.000
07SEP01	BUY LOT	803		18,493.74		13,103.25 S		00 S		900.000
549		79,588.52	59,428.47		08MAR02	13MAR02	1.000000	10SEP01	TO	02OCT01
						19,960.05		00		2,700.000
10SEP01	BUY LOT	007		20,126.90		9,276.26 S		00 S		1,000.000
02OCT01	BUY LOT	320		23,766.00		26,219.56 S		00 S		1,700.000
599		40,756.46	30,814.77		11MAR02	14MAR02	1.000000	02OCT01	TO	02OCT01
						9,941.69		00		1,400.000
02OCT01	BUY LOT	320						00		1,400.000

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
			19,572.00			21,184.66 S		00 S		
647		8,687.71	6,603.16		12MAR02	15MAR02	1.000000	02OCT01	TO	02OCT01
						2,084.55		00		300.000
02OCT01	BUY LOT	320		4,194.00		4,493.71 S		00 S		300.000
499		15,524.90	15,407.38		10MAY02	15MAY02	1.000000	02OCT01	TO	02OCT01
						117.52		00		700.000
02OCT01	BUY LOT	320		9,786.00		5,738.90 S		00 S		700.000
510		2,195.36	2,201.05		10MAY02	15MAY02	1.000000	02OCT01	TO	02OCT01
						-4.69		00		100.000
02OCT01	BUY LOT	320		1,398.00		797.36 S		00 S		100.000
521		6,628.71	6,603.17		13MAY02	16MAY02	1.000000	02OCT01	TO	02OCT01
						25.04		00		300.000
02OCT01	BUY LOT	320		4,194.00		2,434.21 S		00 S		300.000
543		23,567.08	22,010.55		14MAY02	17MAY02	1.000000	02OCT01	TO	02OCT01
						1,556.53		00		1,000.000
02OCT01	BUY LOT	320		13,980.00		9,587.08 S		00 S		1,000.000

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
	BASE	PRINCIPAL NET		LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
111621108	TOTAL									
		782,378.59		574,691.27		207,687.32		00		207,687.32
134429109	CAMPBELL SOUP CO			COM		24SEP01	27SEP01	1.000000	31JUL00 TO 31JUL00	
176		24,371.81		26,099.32		-1,727.51		00	900.000	
31JUL00	BUY LOT	150		25,647.98		-1,276.17 L		00 L	900.000	
193		8,105.78		8,699.77		-593.99		00	300.000	
31JUL00	BUY LOT	150		8,549.33		-443.55 L		00 L	300.000	
218		10,799.67		11,599.70		800.03		00	400.000	
31JUL00	BUY LOT	150		11,599.10		-599.43 L		00 L	400.000	
134429109	TOTAL									
		43,277.26		46,398.79		-3,121.53		00		-3,121.53
143658102	CARNIVAL CORP			COM		03MAY02	08MAY02	1.000000	31JUL00 TO 31JUL00	
429		26,670.15		24,140.36		2,529.79		00	800.000	
31JUL00	BUY LOT	028		29,855.47		-3,185.32 L		00 L	800.000	
172062101	CINCINNATI FINL CORP			COM		13MAY02	16MAY02	1.000000	18MAY01 TO 18MAY01	
528		50,390.03		44,528.00		5,862.03		00	1,100.000	
18MAY01	BUY LOT	475							1,100.000	

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
	BASE	PRINCIPAL NET		LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
				44,528.00		5,862.03 S		00 S		
545		54,789.02		48,576.00		6,213.02		00	1,200.000	
18MAY01	BUY LOT	475		48,576.00		6,213.02 S		00 S	1,200.000	
18MAY01	BUY LOT	475		68,816.00		8,781.90 S		00 S	1,700.000	
546		77,597.90		68,816.00		8,781.90		00	1,700.000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***										
562		54,650.07		48,576.00		6,074.07		00	1,200.000	
18MAY01	BUY LOT	475		48,576.00		6,074.07 S		00 S	1,200.000	
18MAY01	BUY LOT	475		48,576.00		6,084.39 S		00 S	1,200.000	
565		54,660.39		48,576.00		6,084.39		00	1,200.000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***										
584		15,511.32		12,144.00		1,367.32		00	300.000	
18MAY01	BUY LOT	475		12,144.00		1,367.32 S		00 S	300.000	

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	LOCAL SELTY GN/LS	LOCAL SELTY GN/LS	BASE (CURR GN/LS)	SMS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE		NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
600		17MAY02	22MAY02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	18,018.21	16,192.00	1,826.21	00	400.000		
18MAY01 BUY LOT 475		16,192.00	1,826.21 S	00 S	400.000		
		4,048.00	470.36 S	00 S	100.000		
601		17MAY02	22MAY02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	4,518.36	4,048.00	470.36	00	100.000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
650		23MAY02	29MAY02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	8,992.52	8,096.00	896.52	00	200.000		
		8,096.00	896.52 L	00 L	200.000		
668		24MAY02	30MAY02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	22,484.62	20,240.00	2,244.62	00	500.000		
		20,240.00	2,244.62 L	00 L	500.000		
690		28MAY02	31MAY02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	13,489.90	12,144.00	1,345.90	00	300.000		
		12,144.00	1,345.90 L	00 L	300.000		
700		29MAY02	03JUN02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	13,494.41	12,144.00	1,352.41	00	300.000		

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	LOCAL SELTY GN/LS	LOCAL SELTY GN/LS	BASE (CURR GN/LS)	SMS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE		NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
18MAY01 BUY LOT 475		12,144.00	1,352.41 L	00 L	300.000		
18MAY01 BUY LOT 475		8,096.00	893.72 L	00 L	200.000		
706		29MAY02	03JUN02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	8,989.72	8,096.00	893.72	00	200.000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
729		30MAY02	04JUN02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	9,021.62	8,096.00	925.62	00	200.000		
		8,096.00	925.62 L	00 L	200.000		
759		31MAY02	05JUN02	1 000000	18MAY01 TO 18MAY01		
18MAY01 BUY LOT 475	4,530.85	4,048.00	482.85	00	100.000		
		4,048.00	482.85 L	00 L	100.000		
172062101 TOTAL	409,140.74	364,320.00	44,820.74	00	44,820.74		
172737108	CIRCUIT CITY STORES INC	COM	07AUG01	10AUG01	1 000000	31JUL00 TO 31JUL00	
548	14,983.73	9,632.03	5,351.70	00	800.000		
31JUL00 BUY LOT 121		13,153.42	1,830.31 L	00 L	800.000		
507		18DEC01	21DEC01	1 000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 121	166,827.52	84,280.25	82,547.29	00	7,000.000		

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		115,092 59		51,735 13 L		00 L	
510	4,767 84	2,408 01		19DEC01 24DEC01	1 000000	31JUL00 TO 31JUL00	
				2,559 83		200 000	
31JUL00 BUY LOT 121		3,288 35		1,479 49 L		200 000	
31JUL00 BUY LOT 121		42,748 61		19,228 90 L		2,600 000	
07DEC00 BUY LOT 544		22,183 50		32,642 76 L		2,500 000	
07DEC00 BUY LOT 558		1,947 76		2,819 74 L		200 000	
07DEC00 BUY LOT 559		95,566 08		133,273 96 L		9,600 000	
08DEC00 BUY LOT 566		8,016 00		11,054 00 L		800 000	
08DEC00 BUY LOT 580		23,062 33		31,763 93 L		2,300 000	
11DEC00 BUY LOT 588		995 75		1,388 00 L		100 000	
14DEC00 BUY LOT 638		2,977 50		4,173 75 L		300 000	
20DEC00 BUY LOT 682		30,867 94		43,028 32 S		3,100 000	
21DEC00 BUY LOT 705		10,811 35		15,409 92 S		1,100 000	
21DEC00 BUY LOT 705		5,897 10		8,304 54 S		600 000	
515	533,960 10	269,696 75		19DEC01 24DEC01	1 000000	31JUL00 TO 21DEC00	
				264,263 35		22,400 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
516	14,201 64	7,224 02		19DEC01 24DEC01	1 000000	21DEC00 TO 21DEC00	
				6,977 62		600 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

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	BASE			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
521	40,183 45	19,264 05		20DEC01 26DEC01	1 000000	22DEC00 TO 26DEC00	
				20,919 40		1 600 000	
22DEC00 BUY LOT 733		10,914 31		16,711 81 S		1 100 000	
24DEC00 BUY LOT 741		4,982 70		7,574 63 S		500 000	
172737108 TOTAL	774,924 28	392,505 09		382,419 19		382,419 19	
17275R102	CISCO SYS INC	COM		28NOV01 26NOV01	1 000000	31JUL00 TO 31JUL00	
188	17,836 50	18,062 25		-225 75		900 000	
31JUL00 BUY LOT 030		46 689 48		-28,852 98 L		900 000	
198	5 868 52	6,020 75		21NOV01 27NOV01	1 000000	31JUL00 TO 31JUL00	
				-152 23		300 000	
31JUL00 BUY LOT 030		15,563 16		-9,694 64 L		300 000	
31JUL00 BUY LOT 030		67,440 36		-42,010 09 L		1,300 000	
199	25,430 27	26 089 92		21NOV01 27NOV01	1 000000	31JUL00 TO 31JUL00	
				659 65		1,300 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
200	11,744 60	12,041 50		21NOV01 27NOV01	1 000000	31JUL00 TO 31JUL00	
				296 90		600 000	
31JUL00 BUY LOT 030						600 000	

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 QTS OF ORIG SHS/PAR	BUY DATE NET	BUY QTS FUND RSN BASE GN/LS
(CONTINUED)		USD - US DOLLAR							
		31,126.32		-19,581.72 L			00 L		
218	11,721.98	12,041.50		-319.52	23NOV01	28NOV01	1.000000	31JUN00 TO 31JUL00	600.000
31JUL00	BUY LOT 030						00		600.000
31JUL00	BUY LOT 050	31,126.32		-19,404.34 L			00 L		1,000.000
		51,877.20		-52,340.56 L			00 L		
219	19,536.64	20,069.17		-532.53	23NOV01	28NOV01	1.000000	31JUN00 TO 31JUL00	1,000.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
241	19,844.53	20,069.17		224.64	26NOV01	29NOV01	1.000000	31JUN00 TO 31JUN00	1,000.000
31JUL00	BUY LOT 030						00		1,000.000
31JUL00	BUY LOT 030	51,877.20		32,032.67 L			00 L		500.000
		25,938.60		-16,016.34 L			00 L		
242	9,927.26	10,034.58		-112.32	26NOV01	29NOV01	1.000000	31JUN00 TO 31JUL00	500.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
261	11,967.68	12,041.50		-73.82	27NOV01	30NOV01	1.000000	31JUN00 TO 23JAN01	600.000
31JUL00	BUY LOT 030						00		400.000
23JAN01	BUY LOT 168	20,750.88		-12,772.45 L			00 L		200.000
23JAN01	BUY LOT 168	8,446.80		-4,457.57 S			00 S		300.000

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 QTS OF ORIG SHS/PAR	BUY DATE NET	BUY QTS FUND RSN BASE GN/LS
(CONTINUED)		USD - US DOLLAR							
		12,670.20		-6,686.36 S			00 S		
262	5,983.84	6,020.75		-36.91	27NOV01	30NOV01	1.000000	23JAN01 TO 23JAN01	300.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
271	1,955.85	2,006.92		-51.07	28NOV01	03DEC01	1.000000	23JAN01 TO 23JAN01	100.000
23JAN01	BUY LOT 168						00		100.000
		4,223.40		-2,267.55 S			00 S		
283	9,783.87	10,034.58		-250.71	29NOV01	04DEC01	1.000000	23JAN01 TO 23JAN01	500.000
23JAN01	BUY LOT 168						00		500.000
		21,117.00		-11,333.13 S			00 S		
295	4,003.72	4,013.83		-10.11	30NOV01	05DEC01	1.000000	23JAN01 TO 23JAN01	200.000
23JAN01	BUY LOT 168						00		200.000
		8,446.80		-4,443.08 S			00 S		
652	125,524.15	118,408.10		7,116.05	09JAN02	14JAN02	1.000000	23JAN01 TO 02FEB01	5,900.000
23JAN01	BUY LOT 168						00		1,400.000
31JAN01	BUY LOT 257	59,127.60		-29,342.21 S			00 S		2,400.000
01FEB01	BUY LOT 271	90,732.48		59,671.81 S			00 S		2,000.000
02FEB01	BUY LOT 282	76,095.20		33,544.64 S			00 S		100.000
		3,747.51		-1,619.98 S			00 S		

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	BASE			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
665		42.145 26		10JAN02	15JAN02	1 000000	02FEB01 TO 07FEB01
	44,340 62						2,100 000
02FEB01	BUY LOT 282						00
		37,475 10					1,000 000
07FEB01	BUY LOT 344						00 S
		33,952 71					1,100 000
							00 S
17275R102	TOTAL						
	325,465 03	319,099 78					6,365 25
189054109	CLOROX CO			24AUG01	29AUG01	1 000000	31JUL00 TO 31JUL00
695		120,714 81					2,900 000
31JUL00	BUY LOT 031						00
	107,731 40	124,198 11					2,900 000
							00 L
237		99,901 91		26NOV01	29NOV01	1 000000	31JUL00 TO 31JUL00
	94,161 09						2,400 000
31JUL00	BUY LOT 031						00
		102,784 44					2,400 000
31JUL00	BUY LOT 031						00 L
		29,978 85					700 000
							00 L
246		29,158 06		26NOV01	29NOV01	1 000000	31JUL00 TO 31JUL00
	27,418 64						700 000
							00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
257		41,625 80		27NOV01	30NOV01	1 000000	31JUL00 TO 31JUL00
	38,953 39						1,000 000
31JUL00	BUY LOT 031						00
							1,000 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		42,826 93					-3 873 54 L
							00 L
248		4,162 58		28NOV01	03DEC01	1 000000	31JUL00 TO 31JUL00
	3,895 50						100 000
31JUL00	BUY LOT 031						00
		4,282 69					100 000
							00 L
298		8,325 16		30NOV01	05DEC01	1 000000	31JUL00 TO 31JUL00
	7,895 73						200 000
31JUL00	BUY LOT 031						00
		8,565 39					200 000
31JUL00	BUY LOT 031						00 L
		68,523 09					1,600 000
							00 L
299		66,601 27		30NOV01	05DEC01	1 000000	31JUL00 TO 31JUL00
	62,684 46						1,600 000
							00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
801		424,583 12		29JAN02	01FEB02	1 000000	31JUL00 TO 18MAY01
	415,178 64						10 200 000
31JUL00	BUY LOT 031						00
		321,202 01					7,500 000
18MAY01	BUY LOT 500						00 L
		92,491 00					2,700 000
							00 S
189054109	TOTAL						
	757,918 85	795,052 71					-37,133 86
204493100	COMPAQ COMPUTER CORP			06MAY02	06MAY02	1 000000	31JUL00 TO 19OCT01
433		1,199,021 34					61,600 000
31JUL00	BUY LOT 032						00
	1,199,021 34						1,500 000

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	SECY GN/L	SECY LN/L	BASE CURR CN/L	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	NET	NET		NET BASE GN/L
(CONTINUED) USD - US DOLLAR							
		39,888 57		-10 691 62 L		00 L	
10AUG00	BUY LOT 253	6,297 76		-2 404 83 L		00 L	200 000
10AUG00	BUY LOT 254	252 406 40		-96,689 34 L		00 L	8 000 000
02AUG01	BUY LOT 442	119,355 00		26,629 74 S		00 S	7 500 000
19OCT01	BUY LOT 582	88,120 10		96 793 91 S		00 S	9 500 000
18DEC00	BUY LOT 661	360 580 50		48 176 77 L		00 L	21,000 000
27DEC00	BUY LOT 747	29 594 02		7,388 78 L		00 L	1,900 000
06JUN01	BUY LOT 758	77,616 00		15,814 23 S		00 S	4 800 000
06JUN01	BUY LOT 759	116,652 96		23,492 39 S		00 S	7,200 000
219350105	CORNING INC 494	LOM		06MAR02	11MAR02	1 000000	02AUG01 TO 02AUG01
	96 210 55	174,323 00		-78 112 45		00	13 400 000
02AUG01	BUY LOT 472	219,739 90		-123,529 35 S		00 S	13 400 000
	505	431,904 74		-183,701 97		00	33,200 000
	748,202 77						
02OCT01	BUY LOT 322	79 830 00		-12 546 12 S		00 S	9 000 000
02AUG01	BUY LOT 477	223,019 60		-171 346 18 S		00 S	13 600 000
19OCT01	BUY LOT 577	83 638 24		4,392 77 S		00 S	10,600 000
219350105	TOTAL	364,413 32	606,277 74	261,814 42		00	-261,814 42
228255105	CROWN CORK & SEAL INC 458	LOM		13DEC01	18DEC01	1 000000	31JUL00 TO 31JUL00
	46 755 01	512 859 79		-466,104 78		00	22 000 000

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	SECY GN/L	SECY LN/L	BASE CURR CN/L	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	NET	NET		NET BASE GN/L
(CONTINUED) USD - US DOLLAR							
31JUL00	BUY LOT 035	512,859 79		-466,104 78 L		00 L	22 000 000
260545103	DOW CHEM CO 535	LOM		21DEC01	27DEC01	1 000000	02OCT01 TO 02OCT01
	3,492 88	3,316 38		176 50		00	100 000
02OCT01	BUY LOT 315	3 316 38		176 50 S		00 S	100 000
02OCT01	BUY LOT 315	23 214 66		1,603 92 S		00 S	700 000
02OCT01	BUY LOT 315	49 745 70		2 504 60 S		00 S	1 500 000
	535	24,818 58		1 603 92		00	700 000
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL *							
	538	62,250 30		2,504 60		00	1 500 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL							
	547	48 639 55		2,210 23		00	1 400 000
02OCT01	BUY LOT 315	46 429 32		2,210 23 S		00 S	1,400 000
	556	102,807 78		3 287 41		00	3,100 000
02OCT01	BUY LOT 315	102 807 78		3,287 41 S		00 S	3,100 000
02OCT01	BUY LOT 315					00 S	100 000

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 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
(CONTINUED)		USD - US DOLLAR					
		3,316 38		133 50 S		00 S	
557	3,449 88	3,316 38		26DEC01 133 50	31DEC01	1 000000 00	02OCT01 TO 02OCT01 100 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
562	54,499 14	53,062 08		27DEC01 1,437 06	02JAN02	1 000000 00	02OCT01 TO 02OCT01 1 600 000
02OCT01 BUY LOT 315		53,062 08		1,437 06 S		00 S	1 600 000
571	10,184 84	9,949 14		28DEC01 235 70	03JAN02	1 000000 00	02OCT01 TO 02OCT01 300 000
02OCT01 BUY LOT 315		9,949 14		235 70 S		00 S	300 000
574	20,420 03	19,898 28		31DEC01 521 75	04JAN02	1 000000 00	02OCT01 TO 02OCT01 600 000
02OCT01 BUY LOT 315		19,898 28		521 75 S		00 S	600 000
582	13,636 27	13,265 52		02JAN02 370 75	07JAN02	1 000000 00	02OCT01 TO 02OCT01 400 000
02OCT01 BUY LOT 315		13,265 52		370 75 S		00 S	400 000
594	42,037 28	39,796 56		03JAN02 2,240 72	08JAN02	1 000000 00	02OCT01 TO 02OCT01 1,200 000
02OCT01 BUY LOT 315							1,200 000

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 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
(CONTINUED)		USD - US DOLLAR					
		39,796 56		2,240 72 S		00 S	
260545105 TOTAL							
	379,523 94	364,801 80		14,722 14		00	14,722 14
278865100	ECOLAB INC	COM		02AUG01 146,566 02	07AUG01	1 000000 00	31JUL00 TO 31JUL00 6,000 000
452	239,021 22	92,455 20		146,566 02		00	
31JUL00 BUY LOT 037		92,455 20		146,566 02 L		00 L	6,000 000
430	95,250 39	32,359 32		03MAY02 62,891 07	08MAY02	1 000000 00	31JUL00 TO 31JUL00 2,100 000
31JUL00 BUY LOT 037		32,359 32		62,891 07 L		00 L	2,100 000
439	49,671 42	16,950 12		06MAY02 32,721 30	09MAY02	1 000000 00	31JUL00 TO 31JUL00 1,100 000
31JUL00 BUY LOT 037		16,950 12		32,721 30 L		00 L	1,100 000
31JUL00 BUY LOT 037		27,736 56		53,672 10 L		00 L	1,800 000
441	81,408 66	27,736 56		06MAY02 53,672 10	09MAY02	1 000000 00	31JUL00 TO 31JUL00 1,800 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
459	140,508 90	47,768 52		07MAY02 92,540 38	10MAY02	1 000000 00	31JUL00 TO 31JUL00 3 100 000
31JUL00 BUY LOT 037		47,768 52		92,540 38 L		00 L	3,100 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS		BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
471				08MAY02	13MAY02	1 000000	31 JUL 00 TO 31 JUL 00
	90 996 65	30,818 40		60,178 25		00	2 000 000
31JUL00	BUY LOT 037			60,178 25 L		00 L	2 000 000
489				09MAY02	14MAY02	1 000000	31 JUL 00 TO 31 JUL 00
	91,816 43	30 818 41		60,998 02		00	2 000 000
31JUL00	BUY LOT 037			60,998 02 L		00 L	2 000 000
509				10MAY02	15MAY02	1 000000	31 JUL 00 TO 31 JUL 00
	45,350 03	15,409 20		29,940 83		00	1,000 000
31JUL00	BUY LOT 037			29,940 83 L		00 L	1 000 000
520				15MAY02	16MAY02	1 000000	31 JUL 00 TO 31 JUL 00
	36,210 50	12 327 36		23,883 14		00	800 000
31JUL00	BUY LOT 037			23,883 14 L		00 L	800 000
278865100	TOTAL						
	870 036 20	306 643 09		563 391 11		00	563,391 11
281020107	EDISON INTL	COM		26 JUN 02	01 JUL 02	1 000000	11 JUN 01 TO 11 JUN 01
251				8,900 18		00	1,400 000
11JUN01	BUY LOT 002			9 237 29 L		00 L	1 400 000
11JUN01	BUY LOT 002			8,841 92		00 L	800 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS		BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
12JUN01	BUY LOT 009						300 000
		3,319 77		1,957 67 L		00 L	
252				26JUN02	01JUL02	1 000000	11 JUN 01 TO 12 JUN 01
	19,350 61	12,359 66		6,990 95		00	1,100 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
265				27JUN02	02 JUL 02	1 000000	12 JUN 01 TO 12 JUN 01
	33 896 97	21,348 50		12,446 47		00	1 900 000
12JUN01	BUY LOT 009			12,869 76 L		00 L	1,900 000
12JUN01	BUY LOT 009			14,385 47		00 L	1,300 000
267				27JUN02	02 JUL 02	1 000000	12 JUN 01 TO 12 JUN 01
	22,176 29	14 606 87		7,569 42		00	1 300 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
306				28 JUN 02	03 JUL 02	1 000000	12 JUN 01 TO 12 JUN 01
	23 811 60	15 730 47		8 081 15		00	1 400 000
12JUN01	BUY LOT 009			8,319 36 L		00 L	1,400 000
281020107	TOTAL						
	123,946 12	79,775 97		46 168 15		00	46 168 15
285229100	ELECTRO SCIENTIFIC INDS INC	COM		07DEC01	12DEC01	1 000000	31 JUL 00 TO 31 JUL 00
375				-46 112 33		00	2,900 000
31JUL00	BUY LOT 038			46 112 33 L		00 L	2,900 000

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											
407		13,744 14		20,057 02		10DEC01	13DEC01	1 000000		31JUL00	TO 31JUL00
									00	400 000	
31JUL00	BUY LOT	038		20,057 02					00 L	400 000	
421		60 182 43		90,256 60		11DEC01	14DEC01	1 000000		31JUL00	TO 31JUL00
									00	1,800 000	
31JUL00	BUY LOT	038		90 256 60					00 L	1,800 000	
446		53,916 60		80,228 10		12DEC01	17DEC01	1 000000		31JUL00	TO 31JUL00
									00	1,600 000	
31JUL00	BUY LOT	038		80,228 10					00 L	1,600 000	
462		3,349 88		5,014 26		13DEC01	18DEC01	1 000000		31JUL00	TO 31JUL00
									00	100 000	
31JUL00	BUY LOT	038		5,014 26					00 L	100 000	
486		20,165 02		30,085 53		14DEC01	19DEC01	1 000000		31JUL00	TO 31JUL00
									00	600 000	
31JUL00	BUY LOT	038		30,085 53					00 L	600 000	
497		37,443 85		55,156 81		17DEC01	20DEC01	1 000000		31JUL00	TO 31JUL00
									00	1,100 000	
31JUL00	BUY LOT	038								1,100 000	

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											
				55,156 81							00 L
616		10,049 84		15,042 77		07JAN02	10JAN02	1 000000		31JUL00	TO 31JUL00
									00	300 000	
31JUL00	BUY LOT	038		15,042 77					00 L	300 000	
285229100	TOTAL										
		298,152 85		441,254 51					00		-143,101 66
302043104	EXFO ELECTRO OPTICAL ENGR INC SUB VTG SHS					22MAR02	27MAR02	1 000000		28JUL00	TO 28JUL00
	789	1,337 65		9,045 76					00	200 000	
28JUL00	BUY LOT	331		10 005 84					00 L	200 000	
808		2,019 50		13,568 64		25MAR02	28MAR02	1 000000		28JUL00	TO 28JUL00
									00	300 000	
28JUL00	BUY LOT	331		15,008 76					00 L	300 000	
822		1,285 02		9,045 76		26MAR02	01APR02	1 000000		28JUL00	TO 28JUL00
									00	200 000	
28JUL00	BUY LOT	331		10 005 84					00 L	200 000	
030		1,256 98		9 045 76		27MAR02	02APR02	1 000000		28JUL00	TO 28JUL00
									00	200 000	
28JUL00	BUY LOT	331		10,005 84					00 L	200 000	

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
039	7 435 32	54 274 54		28MAR02	03APR02	1 000000	28JUL00 TO 31JUL00 1,200 000
31 JUL00	BUY LOT 330			46 839 22		00	200 000
28 JUL00	BUY LOT 331	8 967 46		-7,723 24 L		00 L	1 000 000
		50 029 20		43,833 10 L		00 L	
064	8 658 73	43 320 30		01APR02	04APR02	1 000000	31JUL00 TO 31JUL00 1 400 000
31 JUL00	BUY LOT 330			-54 661 57		00	1 400 000
		62 737 23		-54,078 50 L		00 L	
076	3 614 83	27 137 27		03APR02	08APR02	1 000000	31JUL00 TO 31JUL00 600 000
31 JUL00	BUY LOT 330			23 522 44		00	600 000
		26 887 39		-23 272 56 L		00 L	
092	2 393 92	18 091 51		05APR02	10APR02	1 000000	31JUL00 TO 31JUL00 400 000
31 JUL00	BUY LOT 330			-15 697 59		00	400 000
		17 924 92		-15 531 00 L		00 L	
173	1,675 44	13 568 66		16APR02	19APR02	1 000000	31JUL00 TO 31JUL00 300 000
31 JUL00	BUY LOT 330			11 893 20		00	300 000
		13 445 69		11,768 25 L		00 L	
201				17APR02	22APR02	1 000000	31JUL00 TO 31JUL00 2 000 000

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS	
(CONTINUED)		USD - US DOLLAR						
	11 498 45	90 457 57		-78,959 12		00	2,000 000	
31 JUL00	BUY LOT 330			89 624 62		00 L		
502045104	TOTAL	41 175 84		307 555 75		00	-246,379 91	
543412102	FLUOR CORP NEW 568	104 873 62		COM	11MAR02	14MAR02	1 000000	22DEC00 TO 22DEC00 2,400 000
22DEC00	BUY LOT 716			91 638 22		00	300 000	
22DEC00	BUY LOT 717	7 528 58		5,056 23 L		-00 L	1 900 000	
22DEC00	BUY LOT 718	47,991 61		31 712 19 L		00 L	100 000	
22DEC00	BUY LOT 719	2 525 87		1,669 07 L		00 L	200 000	
		5,062 23		3 327 64 L		00 L		
545838106	FOREST LABS INC 376	96 147 78		COM	03OCT01	09OCT01	1 000000	31JUL00 TO 31JUL00 1 300 000
31JUL00	BUY LOT 044			30 574 11		00	1 500 000	
				30 574 11		00 L		
364730101	GANNETT INC 177	77,355 97		COM	16APR02	19APR02	1 000000	17AUG01 TO 17AUG01 1 000 000
17AUG01	BUY LOT 641			63 281 63		00	1,000 000	
17AUG01	BUY LOT 641	64 276 60		13 879 37 S		00 S	400 000	
21AUG01	BUY LOT 659	25 710 64		5 186 43 S		00 S	800 000	
		51 752 88		10 041 25 S		00 S		
178				16APR02	19APR02	1 000000	17AUG01 TO 21AUG01 1 200 000	

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	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)								
	92,691 20	75,937 96		16,753 24		00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
239				19APR02	24APR02	1 000000	21AUG01 TO 29AUG01	
	123,579 95	101,250 62		22,329 33		00	1,600 000	
21AUG01	BUY LOT 659						300 000	
22AUG01	BUY LOT 667	19,407 33		3,763 91 S		00 S	300 000	
29AUG01	BUY LOT 726	19,262 58		3,908 66 S		00 S	1,000 000	
		63,258 30		13,979 17 S		00 S		
294				23APR02	26APR02	1 000000	29AUG01 TO 17SEP01	
	84,992 24	69,609 80		15,382 44		00	1,100 000	
17SEP01	BUY LOT 061						200 000	
29AUG01	BUY LOT 726	12,247 70		3,205 43 S		00 S	500 000	
31AUG01	BUY LOT 747	31,629 15		7,003 69 S		00 S	100 000	
31AUG01	BUY LOT 748	6,164 50		1,562 07 S		00 S	300 000	
		18,454 23		4,725 47 S		00 S		
312				24APR02	29APR02	1 000000	17SEP01 TO 17SEP01	
	38,607 73	31,640 82		6,966 91		00	500 000	
17SEP01	BUY LOT 061						200 000	
17SEP01	BUY LOT 062	12,247 70		3,195 39 S		00 S	300 000	
		18,305 58		4,859 06 S		00 S		
581				16MAY02	21MAY02	1 000000	17SEP01 TO 19OCT01	
	92 729 72	75,937 96		16,791 76		00	1,200 000	
17SEP01	BUY LOT 062						300 000	

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	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)								
		18,305 58		4,876 85 S		00 S		
19OCT01	BUY LOT 573	56,743 00		12,784 29 S		00 S	900 000	
782				03JUN02	06JUN02	1 000000	19OCT01 TO 19OCT01	
	15,439 53	12,656 33		2,783 20		00	200 000	
19OCT01	BUY LOT 573	12,614 00		2,825 53 S		00 S	200 000	
813				05JUN02	10JUN02	1 000000	19OCT01 TO 19OCT01	
	30,827 31	25,312 65		5,514 66		00	400 000	
19OCT01	BUY LOT 573	25,228 00		5,599 31 S		00 S	400 000	
364730101	TOTAL							
	556,223 65	455 627 77		100,595 88		00		100 595 88
368710406	GEMENTECH INC	COM		08MAR02	13MAR02	1 000000	31JUL00 TO 31JUL00	
551	76,796 29	43,589 30		33,206 99		00	1 500 000	
31JUL00	BUY LOT 183	36,375 00		40,421 29 L		00 L	1,500 000	
584				11MAR02	14MAR02	1 000000	31JUL00 TO 31JUL00	
	5,012 17	2 905 95		2,106 22		00	100 000	
31JUL00	BUY LOT 183	2,425 00		2,587 17 L		00 L	100 000	
606				11MAR02	14MAR02	1 000000	31JUL00 TO 31JUL00	
	100,829 68	58,119 07		42,710 61		00	2,000 000	
31JUL00	BUY LOT 183						2,000 000	

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	SECY CN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY CN/LS			NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR						
		48,500 00		52,329 68 L			00 L	
642	34,975 46	20,341 68		12MAR02	15MAR02	1 000000	31 JUL00 TO 31 JUL00	
31JUL00	BUY LOT 185	16,975 00		14,633 78		00	700 000	
							700 000	
659	9,995 85	5,811 91		13MAR02	18MAR02	1 000000	31 JUL00 TO 31 JUN 00	
31JUL00	BUY LOT 185	4,850 00		4,183 94		00	200 000	
31JUL00	BUY LOT 185	65,475 00		5,145 85 L		00 L	2 700 000	
02AUG01	BUY LOT 433	60,075 40		70,230 36 L		00 L	1,400 000	
							00 S	
674	206,071 10	119,144 10		13MAR02	18MAR02	1 000000	31 JUN 00 TO 02AUG01	
				84,927 00		00	4 100 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
691	55,704 81	31,965 49		14MAR02	19MAR02	1 000000	02AUG01 TO 02AUG01	
02AUG01	BUY LOT 433	47,202 10		23,739 52		00	1,100 000	
							1,100 000	
368710406	TOTAL	489,385 36		781,077 50		207,507 86	00	207,507 86
370334104	GENERAL MLS INC	COM		07JUN02	12JUN02	1 000000	31 JUL 00 TO 31 JUL00	
009	75,243 98	58,240 52		17,003 46		00	1 700 000	
31JUL00	BUY LOT 045						1 700 000	

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	SECY CN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY CN/LS			NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR						
		58,240 52		17,003 46 L			00 L	
036	26,598 30	20,555 48		10JUN02	13JUN02	1 000000	31 JUL00 TO 31 JUL00	
31JUL00	BUY LOT 045	20,555 48		5,842 82		00	600 000	
							600 000	
061	8,820 77	6,851 83		11JUN02	14JUN02	1 000000	31 JUL00 TO 31 JUL00	
31JUL00	BUY LOT 045	6,851 83		1,968 94		00	200 000	
							200 000	
088	21,754 56	17,129 56		12JUN02	17JUN02	1 000000	31 JUL 00 TO 31 JUL00	
31JUL00	BUY LOT 045	17,129 56		4,624 78		00	500 000	
							500 000	
370334104	TOTAL	132,217 39		102,777 39		29,440 00	00	29,440 00
37957106	GLOBESPAN VIRATA INC	COM		11DEC01	14DEC01	1 000000	05MAR01 TO 05MAR01	
422	1,365 02	1,255 52		109 50		00	100 000	
05MAR01	BUY LOT 595	1,267 19		97 83 S		00 S	100 000	
05MAR01	BUY LOT 595	86,168 92		6,425 43 S		00 S	6,800 000	
06MAR01	BUY LOT 598	6,244 40		564 02 S		00 S	500 000	
423	99,402 97	91,652 84		11DEC01	14DEC01	1 000000	05MAR01 TO 06MAR01	
				7,750 13		00	7,300 000	

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
440		117,979 76	112,996 65	12DEC01	17DEC01	1 000000	06MAR01 TO 07MAR01
				4,983 11		00	9,000 000
06MAR01	BUY LOT 598		7,493 28		372 04 S	00 S	600 000
06MAR01	BUY LOT 602		83,971 84		-75 12 S	00 S	6,400 000
07MAR01	BUY LOT 615		26,201 40		16 32 S	00 S	2,000 000
07MAR01	BUY LOT 615		2,620 14		94 76 S	00 S	200 000
441		2,714 90	2,511 04	12DEC01	17DEC01	1 000000	07MAR01 TO 07MAR01
				203 86		00	200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
546		1,260 45	1,255 52	13DEC01	18DEC01	1 000000	07MAR01 TO 07MAR01
				4 93		00	100 000
07MAR01	BUY LOT 615		1,310 07		-49 62 S	00 S	100 000
07MAR01	BUY LOT 615		70,743 78		-2,358 31 S	00 S	5,400 000
08MAR01	BUY LOT 620		23,379 84		-584 68 S	00 S	1,800 000
08MAR01	BUY LOT 635		6,286 95		45 04 S	00 S	500 000
547		97,512 62	96,674 91	13DEC01	18DEC01	1 000000	07MAR01 TO 08MAR01
				837 71		00	7,700 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

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 DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
548		22,679 24	22,599 33	14DEC01	19DEC01	1 000000	08MAR01 TO 08MAR01
				79 91		00	1,800 000
08MAR01	BUY LOT 635		22,633 02		46 22 S	00 S	1,800 000
550		204,649 47	202,623 24	17DEC01	17DEC01	1 000000	08MAR01 TO 18MAY01
				2,026 23		00	16,500 000
18MAY01	BUY LOT 548		166,880 00		8,892 55 S	00 S	14,000 000
08MAR01	BUY LOT 635		6,286 95		-9 36 S	00 S	500 000
09MAR01	BUY LOT 640		12,207 50		347 68 S	00 S	1,000 000
13MAR01	BUY LOT 665		9,900 00		144 15 S	00 S	800 000
551		68,797 75	68,369 80	20DEC01	26DEC01	1 000000	17DEC01 TO 17DEC01
				427 95		00	5,500 000
17DEC01	BUY LOT 549		67,699 51		1,098 24 S	00 S	5,500 000
540		139,678 84	137,982 70	21DEC01	27DEC01	1 000000	17DEC01 TO 17DEC01
				1,696 14		00	11 100 000
17DEC01	BUY LOT 549		136,629 93		3,048 91 S	00 S	11 100 000
17DEC01	BUY LOT 549		320 03		10 67 S	00 S	26 000
552		330 70	323 20	21DEC01	27DEC01	1 000000	17DEC01 TO 17DEC01
				7 50		00	26 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SELTY GN/LS BASE SELTY 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)		USD - US DOLLAR				
37957V106	TOTAL	756 371 72	738 244 75	18 126 97	00	18 126 97
384802104	CRAINCER W W INC 634	17,416 38	14 353 69	12MAR02 15MAR02	1 000000	31JUL00 TO 31JUL00 300 000
31 JUL00	BUY LOT 046		14,353 69	3 062 69 L	00	300 000
31 JUL00	BUY LOT 046		23,922 82	5 069 54 L	00 L	500 000
638	28 992 36	23 922 82	5 069 54	12MAR02 15MAR02	1 000000	31JUL00 TO 31JUL00 500 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
658	40,136 24	33,491 95	6,642 29	15MAR02 18MAR02	1 000000	31 JUL00 TO 31JUL00 700 000
31 JUL00	BUY LOT 046		33 491 95	6,642 29 L	00	700 000
31 JUL00	BUY LOT 046		57 414 76	10,309 46 L	00 L	1,200 000
675	47 724 22	57 414 76	10 309 46	15MAR02 18MAR02	1 000000	31JUL00 TO 31JUL00 1 200 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
694	14 910 23	14,353 69	2 556 54	14MAR02 19MAR02	1 000000	31 JUL00 TO 31JUL00 300 000
31 JUL00	BUY LOT 046		14,353 69	2,556 54 L	00 L	300 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SELTY GN/LS BASE SELTY 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)		USD - US DOLLAR				
31 JUL00	BUY LOT 046		119 614 09	20 604 80 L	00	2 500 000
695	140 218 89	119 614 09	20 604 80	14MAR02 19MAR02	1 000000	31 JUL00 TO 31JUL00 2 500 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
715	112 679 90	95 691 27	16 988 63	15MAR02 20MAR02	1 000000	31 JUL00 TO 31JUL00 2 000 000
31 JUL00	BUY LOT 046		95 691 27	16 988 63 L	00 L	2 000 000
727	44 779 96	38 276 51	6,503 45	18MAR02 21MAR02	1 000000	31 JUL00 TO 31JUL00 800 000
31 JUL00	BUY LOT 046		38 276 51	6,503 45 L	00 L	800 000
752	33,509 49	28,707 38	4,802 11	19MAR02 22MAR02	1 000000	31 JUL00 TO 31JUL00 600 000
31 JUL00	BUY LOT 046		28 707 38	4,802 11 L	00 L	600 000
384802104	TOTAL	502 365 67	425,826 16	76 539 51	00	76 539 51
423074103	HFINZ H J CO 156	4 197 86	3 284 15	21SEP01 26SEP01	1 000000	31 JUL00 TO 31JUL00 100 000
31 JUL00	BUY LOT 047		3 284 15	913 71	00	100 000
31 JUL00	BUY LOT 047			913 71 L	00 L	200 000

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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	NET	NET
(CONTINUED)								
USD - US DOLLAR								
		6,568 30		1,821 42 L		00 L		
158	8,389 72	6,568 30		21SEP01	26SEP01	1 000000	31JUL00 TO 31JUL00	
						00	200 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
246	41,950 59	32,841 49		27SEP01	02OCT01	1 000000	31JUL00 TO 31JUL00	
31JUL00 BUY LOT 047		32,841 49		9,109 10		00	1,000 000	
				9,109 10 L		00 L	1,000 000	
263	33,405 67	26,273 19		28SEP01	03OCT01	1 000000	31JUL00 TO 31JUL00	
31JUL00 BUY LOT 047		26,273 19		7,332 48		00	800 000	
				7,332 48 L		00 L	800 000	
423074103 TOTAL	88,143 84	68,967 13		19,176 71		00		19,176 71
428236103	HEWLETT PACKARD CO	COM		08NOV01	14NOV01	1 000000	31JUL00 TO 31JUL00	
825	94,524 34	166,900 88		-72,376 54		00	5,000 000	
31JUL00 BUY LOT 048		184,406 79		-89,882 45 L		00 L	5,000 000	
441815107	HOUSEHOLD INTL INC	COM		17SEP01	20SEP01	1 000000	31JUL00 TO 31JUL00	
066	78,979 41	64,241 38		14,738 03		00	1,500 000	
31JUL00 BUY LOT 049		56,463 79		22,515 62 L		00 L	1,500 000	

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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	NET	NET
(CONTINUED)								
USD - US DOLLAR								
487	170,278 46	128,482 77		09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00	
31JUL00 BUY LOT 049		112,927 57		41,795 69		00	3,000 000	
				57,350 89 L		00 L	3,000 000	
441815107 TOTAL	249,257 87	192,724 15		56,533 72		00		56,533 72
449669100	IMC GLOBAL INC	COM		09NOV01	15NOV01	1 000000	31JUL00 TO 31JUL00	
029	31,204 40	44,708 22		-13,503 82		00	2,900 000	
31JUL00 BUY LOT 050		47,203 17		-15,998 77 L		00 L	2,900 000	
051	28,503 48	41,624 90		12NOV01	15NOV01	1 000000	31JUL00 TO 31JUL00	
31JUL00 BUY LOT 050		43,947 78		-13,121 42		00	2,700 000	
				-15,444 30 L		00 L	2,700 000	
068	22,469 87	32,374 92		13NOV01	16NOV01	1 000000	31JUL00 TO 31JUL00	
31JUL00 BUY LOT 050		34,181 61		-9,905 05		00	2,100 000	
				-11,711 74 L		00 L	2,100 000	
097	14,028 09	20,041 62		14NOV01	19NOV01	1 000000	31JUL00 TO 31JUL00	
31JUL00 BUY LOT 050		21 160 04		-6,013 53		00	1,300 000	
				-7,131 95 L		00 L	1,300 000	

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/L BASE SELTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE CN/L
(CONTINUED)		USD - US DOLLAR						
449669100	TOTAL	96 205 84	138,749 64	-42 543 82		00		42,543 82
452308109	ILLINOIS TOOL WKS INC 125	6 408 88	5,924 43	484 45	15NOV01	20NOV01	1 000000	31 JUL 00 TO 31 JUL 00 100 000
	BUY LOT 051		5,924 43	484 45 L			00 L	100 000
	140	6 342 28	5,924 43	417 85	16NOV01	21NOV01	1 000000	31 JUL 00 TO 31 JUL 00 100 000
	BUY LOT 051		5 924 43	417 85 L			00 L	100 000
	BUY LOT 051		23 697 73	1 506 66 L			00 L	400 000
	149	25,204 39	23,697 73	1 506 66	16NOV01	21NOV01	1 000000	31 JUL 00 TO 31 JUL 00 400 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
	162	25 105 92	23,697 73	1 408 19	19NOV01	23NOV01	1 000000	31 JUL 00 TO 31 JUL 00 400 000
	BUY LOT 051		23 697 73	1 408 19 L			00 L	400 000
	BUY LOT 051		23 697 73	1 534 22 L			00 L	400 000
	164	25,251 94	23 697 73	1,534 22	19NOV01	23NOV01	1 000000	31 JUL 00 TO 31 JUL 00 400 000
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *								

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/L BASE SELTY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/L
(CONTINUED)		USD - US DOLLAR						
	190	18 794 61	17 773 30	1,021 31	20NOV01	26NOV01	1 000000	31 JUL 00 TO 31 JUL 00 300 000
	BUY LOT 051		17,773 30	1,021 31 L			00 L	300 000
	BUY LOT 051		5,924 43	327 18 L			00 L	100 000
	191	6 251 61	5 924 43	327 18	20NOV01	26NOV01	1 000000	31 JUL 00 TO 31 JUL 00 100 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
	203	6,219 36	5,924 43	294 93	21NOV01	27NOV01	1 000000	31 JUL 00 TO 31 JUL 00 100 000
	BUY LOT 051		5,924 43	294 93 L			00 L	100 000
	214	6,227 62	5 924 43	303 19	23NOV01	28NOV01	1 000000	31 JUL 00 TO 31 JUL 00 100 000
	BUY LOT 051		5,924 43	303 19 L			00 L	100 000
	239	24,668 45	23 697 73	970 72	26NOV01	29NOV01	1 000000	31 JUL 00 TO 31 JUL 00 400 000
	BUY LOT 051		23,697 73	970 72 L			00 L	400 000
	BUY LOT 051		11,848 87	512 71 L			00 L	200 000

ASSET ID	SECURITY DESCRIPTION LOCAL TRIN IPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	ORIG BUYS DTL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
		5,924 43		277 86 L			00 L	
317	6 202 29	5,924 43		06DEC01	07DEC01	1 000000	31JUL00 TO 31JUL00 100 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
319	6 269 79	5 924 43		05DEC01	10DEC01	1 000000	31JUL00 TO 31JUL00 100 000	
31JUL00 BUY LOT 051		5 924 43			345 36 L		100 000	
31JUL00 BUY LOT 051		23 697 73			1 994 49 L		400 000	
330	25,692 27	23,697 73		05DEC01	10DEC01	1 000000	31JUL00 TO 31JUL00 400 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
352	6,439 78	5,924 43		06DEC01	11DEC01	1 000000	31JUL00 TO 31JUL00 100 000	
31JUL00 BUY LOT 051		5,924 43			515 35 L		100 000	
234	96 795 25	77,017 64		19APR02	24APR02	1 000000	31JUL00 TO 31JUL00 1 300 000	
31JUL00 BUY LOT 051		77,017 64			19,277 61 L		1,300 000	
31JUL00 BUY LOT 051		17,773 30			4 572 09 L		500 000	
31JUL00 BUY LOT 051		5,924 43			1 478 54 L		100 000	

ASSET ID	SECURITY DESCRIPTION LOCAL TRIN IPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	ORIG BUYS DTL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
237	22,345 39	17,773 30		19APR02	24APR02	1 000000	31JUL00 TO 31JUL00 300 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
240	7 394 97	5 924 43		19APR02	24APR02	1 000000	31JUL00 TO 31JUL00 100 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
275	14 815 43	11,848 87		22APR02	25APR02	1 000000	31JUL00 TO 31JUL00 200 000	
31JUL00 BUY LOT 051		11 848 87			2 966 56 L		200 000	
454	281 591 52	256 977 35		07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00 4 000 000	
31JUL00 BUY LOT 051		256 977 35			44 414 17 L		4 000 000	
566	7 394 84	5 924 43		15MAY02	20MAY02	1 000000	31JUL00 TO 31JUL00 100 000	
31JUL00 BUY LOT 051		5,924 43			1,472 41 L		100 000	
583	14 800 83	11 848 87		16MAY02	21MAY02	1 000000	31JUL00 TO 31JUL00 200 000	
31JUL00 BUY LOT 051		11 848 87			2 951 96 L		200 000	

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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SMS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET	
(CONTINUED)									
USD - US DOLLAR									
452308109	TOTAL								
	805,144 19	710,931 96		94,212 23		00			94,212 23
456866102	INGERSOLL RAND CO	COM		02JAN02	02JAN02	1 000000	02OCT01	TO 02OCT01	
586	426,523 00	345,248 30		81,274 70		00	10,100 000		
02OCT01	BUY LOT 324	345,248 30		81,274 70 S		00 S	10,100 000		
458140100	INTEL CORP	COM		23JUL01	26JUL01	1 000000	31JUL00	TO 31JUL00	
374	167,173 71	60,887 57		106,286 14		00	5,700 000		
31JUL00	BUY LOT 053	41,590 31		125,583 40 S		00 S	5 700 000		
460146103	INTERNATIONAL PAPER CO	COM		26JUN02	01JUL02	1 000000	26OCT00	TO 26OCT00	
247	301,216 23	235,502 03		65,714 20		00	7,100 000		
26OCT00	BUY LOT 110	235,502 03		65,714 20 L		00 L	7,100 000		
26OCT00	BUY LOT 110	23,218 51		6,489 57 L		00 L	700 000		
248	29,708 08	23,218 51		6,489 57		00	26OCT00	TO 26OCT00	
							700 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
262	85,615 61	66,338 60		19,277 01		00	26OCT00	TO 26OCT00	
26OCT00	BUY LOT 110	66,338 60		19,277 01 L		00 L	2,000 000		

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 SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SMS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET	
(CONTINUED)									
USD - US DOLLAR									
460146103	TOTAL								
	416,539 92	325 059 14		91,480 78		00			91,480 78
46069S109	INTERSIL CORP	CL A		29AUG01	04SEP01	1 000000	27JUL00	TO 27JUL00	
724	7,629 74	12,503 92		-4,874 18		00	200 000		
27JUL00	BUY LOT 328	12,178 72		-4,548 98 L		00 L	200 000		
732	3,691 37	6,251 96		-2,560 59		00	27JUL00	TO 27JUL00	
27JUL00	BUY LOT 528	6,089 36		-2,397 99 L		00 L	100 000		
757	7,542 46	12,503 92		-4 961 46		00	27JUL00	TO 27JUL00	
27JUL00	BUY LOT 328	12,178 72		-4,636 26 L		00 L	200 000		
475	18,149 39	31,259 80		-13,110 41		00	27JUL00	TO 27JUL00	
27JUL00	BUY LOT 328	30,446 80		-12,297 41 L		00 L	500 000		
650	120,460 17	206,314 66		-85,854 49		00	27JUL00	TO 31JUL00	
31JUL00	BUY LOT 327	114,900 92		-49,195 38 L		00 L	3,300 000		
27JUL00	BUY LOT 328	42 625 52		-17,073 56 L		00 L	1,800 000		
							700 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL LOSS BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
27JUL00	BUY LOT 329	48,180 00		-18 977 53 L		00 L	800 000
680	50,868 28	87,527 43		-36 659 15	25OCT01	30OCT01	1 000000 31JUL00 TO 31JUL00 1 400 000
31JUL00	BUY LOT 327	89,367 38		-38 499 10 L		00 L	1 400 000
685	3,672 87	6 251 96		-2 579 09	26OCT01	31OCT01	1 000000 31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 327	6,383 38		2,710 51 L		00 L	100 000
31JUL00	BUY LOT 327	12,766 77		-5,497 02 L		00 L	700 000
699	7 269 75	12 503 92		5,234 17	26OCT01	31OCT01	1 000000 31JUL00 TO 31JUL00 200 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
46069S109	TOTAL	219,284 03	375,117 57	-155 833 54		00	-155,833 54
48203R104	JUNIPER NETWORKS INC 370	110,846 00	73 308 75	37,547 25	07DEC01	12DEC01	1 000000 29MAR01 TO 29MAR01 4,300 000
29MAR01	BUY LOT 803	171,198 91		60,352 91 S		00 S	4 300 000
406	32 482 14	22 163 11		10,319 03	10DEC01	13DEC01	1 000000 29MAR01 TO 29MAR01 1 500 000
29MAR01	BUY LOT 803						1 300 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL LOSS BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
427	257,858 07	175 600 02		82,258 05	11DEC01	14DEC01	1 000000 29MAR01 TO 25SEP01 10 500 000
24SEP01	BUY LOT 175	75,374 02		79 841 52 S		00 S	6,200 000
25SEP01	BUY LOT 179	28,267 00		29,312 96 S		00 S	2 500 000
25SEP01	BUY LOT 196	8 353 87		9 170 46 S		00 S	700 000
29MAR01	BUY LOT 803	43,795 07		-16 256 83 S		00 S	1 100 000
444	22 577 17	15,343 69		7 028 48	12DEC01	17DEC01	1 000000 25SEP01 TO 25SEP01 900 000
25SEP01	BUY LOT 196	10 740 69		11,631 48 S		00 S	900 000
040	64,095 83	86 947 58		22,851 75	28MAR02	03APR02	1 000000 25SEP01 TO 25SEP01 4 100 000
25SEP01	BUY LOT 196	60,863 91		3 231 92 S		00 S	5 100 000
26SEP01	BUY LOT 219	1 129 52		122 71 S		00 S	100 000
26SEP01	BUY LOT 219	7 906 64		889 29 S		00 S	700 000
02OCT01	BUY LOT 293	46,107 00		12,951 37 S		00 S	4 700 000
042	1 252 23	1,704 85		452 62	28MAR02	03APR02	1 000000 25SEP01 TO 26SEP01 100 000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							

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)											
USD - US DOLLAR											
043		67,854 30		92 062 15		28MAR02	03APR02	1 000000		26SEP01	TO 02OCT01
						-24,207 85			00	5,400 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
060		63,210 54		83,537 87		01APR02	04APR02	1 000000		02OCT01	TO 02OCT01
						-20,327 33			00	4,900 000	
02OCT01	BUY LOT	293		48,069 00		15,141 54 S			00 S	4,900 000	
02OCT01	BUY LOT	293		3,924 00		1,275 84 S			00 S	400 000	
063		5,199 84		6,819 42		01APR02	04APR02	1 000000		02OCT01	TO 02OCT01
						1,619 58			00	400 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
48203R104	TOTAL	625,171 12		557,487 44		67,683 68			00		67,683 68
482480100	KLA TENCOR CORP		COM			26MAR02	01APR02	1 000000		31JUL00	TO 31JUL00
821		301,213 78		131,310 20		169,903 58			00	4,700 000	
31JUL00	BUY LOT	055		69,427 24		231,786 54 L			00 L	4,700 000	
487836108	KELLOGG CO		COM			07AUG01	10AUG01	1 000000		31JUL00	TO 31JUL00
551		5,997 97		6,120 10		-122 13			00	200 000	
31JUL00	BUY LOT	056		6,625 05		-627 08 L			00 L	200 000	

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)											
USD - US DOLLAR											
563		2,979 46		3,060 05		08AUG01	13AUG01	1 000000		31JUL00	TO 31JUL00
						-80 59			00	100 000	
31JUL00	BUY LOT	056		3,312 53		-333 07 L			00 L	100 000	
31JUL00	BUY LOT	056		23,187 69		-2,363 39 L			00 L	700 000	
564		20,824 30		21,420 36		08AUG01	13AUG01	1 000000		31JUL00	TO 31JUL00
						-596 06			00	700 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
582		30,119 79		30 600 52		09AUG01	14AUG01	1 000000		31JUL00	TO 31JUL00
						-480 73			00	1,000 000	
31JUL00	BUY LOT	056		33 125 27		3,005 48 L			00 L	1 000 000	
594		23,836 48		24 480 41		10AUG01	15AUG01	1 000000		31JUL00	TO 31JUL00
						-643 93			00	800 000	
31JUL00	BUY LOT	056		26,500 22		-2,663 74 L			00 L	800 000	
603		3,004 66		3,060 05		13AUG01	16AUG01	1 000000		31JUL00	TO 31JUL00
						-55 39			00	100 000	
31JUL00	BUY LOT	056		3,312 53		-307 87 L			00 L	100 000	
607		3,003 22		3,060 05		14AUG01	17AUG01	1 000000		31JUL00	TO 31JUL00
						-56 83			00	100 000	

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 CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
31JUL00	BUY LOT 056		3,312.53		-309.31 L	00 L	100.000
	618	3,019.66	3,060.05		-40.59	00	31JUL00 TO 31JUL00 100.000
31JUL00	BUY LOT 056		3,312.53		293.07 L	00 L	100.000
	685	3,339.88	3,060.05		279.83	00	31JUL00 TO 31JUL00 100.000
31JUL00	BUY LOT 056		3,312.53		27.35 L	00 L	100.000
31JUL00	BUY LOT 056		49,687.91		-883.00 L	00 L	1,500.000
	687	48,806.91	45,980.77		2,904.14	00	31JUL00 TO 31JUL00 1,500.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
	693	12,995.86	12,260.21		735.63	00	31JUL00 TO 31JUL00 400.000
31JUL00	BUY LOT 056		13,250.11		-254.27 L	00 L	400.000
31JUL00	BUY LOT 056		96,065.28		-2,149.63 L	00 L	2,900.000
	696	93,913.65	88,741.50		5,172.15	00	31JUL00 TO 31JUL00 2,900.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							

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 CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED) USD - US DOLLAR							
	703	16,566.15	15,300.26		1,065.89	00	31JUL00 TO 31JUL00 500.000
31JUL00	BUY LOT 056		16,562.64		196.49 L	00 L	500.000
	728	6,398.12	6,120.10		278.02	00	31JUL00 TO 31JUL00 200.000
31JUL00	BUY LOT 056		6,625.05		-226.93 L	-00 L	200.000
	737	9,759.57	9,180.15		579.42	00	31JUL00 TO 31JUL00 300.000
31JUL00	BUY LOT 056		9,917.58		-178.01 L	00 L	300.000
	068	57,854.02	55,080.93		2,773.09	00	31JUL00 TO 31JUL00 1,800.000
31JUL00	BUY LOT 056		59,625.49		1,771.47 L	00 L	1,800.000
	085	70,779.92	67,321.13		3,458.86	00	31JUL00 TO 31JUL00 2,200.000
31JUL00	BUY LOT 056		72,875.59		-2,095.60 L	00 L	2,200.000
31JUL00	BUY LOT 056		59,625.49		1,714.59 L	00 L	1,800.000
	087						31JUL00 TO 31JUL00 1,800.000

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	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	BASE GN/LS
(CONTINUED)								
	57,910 90	55,080 93		2,829 97		00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
110				19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00	
	3,201 76	3,060 05		141 71		00	100 000	
31JUL00	BUY LOT 056						100 000	
31JUL00	BUY LOT 056	3,312 53		-110 77 L		00 L	500 000	
31JUL00	BUY LOT 056	16,562 63		-680 42 L		00 L	700 000	
31JUL00	BUY LOT 056	23,187 69		-952 59 L		00 L	400 000	
		13,250 11		-443 06 L		00 L		
113				19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00	
	15,882 21	15,300 26		581 95		00	500 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
116				19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00	
	22,235 10	21,420 36		814 74		00	700 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
117				19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00	
	12,807 05	12,240 21		566 84		00	400 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
136				20SEP01	25SEP01	1 000000	31JUL00 TO 31JUL00	
	18,429 52	18,360 31		69 21		00	600 000	
31JUL00	BUY LOT 056						600 000	
		19,875 16		-1,445 64 L		00 L		

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	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	BASE GN/LS
(CONTINUED)								
				21SEP01	26SEP01	1 000000	31JUL00 TO 31JUL00	
153	47,210 58	48,960 82		-1,750 24		00	1,600 000	
31JUL00	BUY LOT 056						1,600 000	
31JUL00	BUY LOT 056	53,000 43		-5,789 85 L		00 L	2,900 000	
31JUL00	BUY LOT 056	96,063 28		-12,601 46 L		00 L	700 000	
		23,187 69		2,556 16 L		00 L		
157				21SEP01	26SEP01	1 000000	31JUL00 TO 31JUL00	
	83,461 82	88,741 50		-5,279 68		00	2,900 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
159				21SEP01	26SEP01	1 000000	31JUL00 TO 31JUL00	
	20,631 53	21,420 36		-788 83		00	700 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
162				24SEP01	27SEP01	1 000000	31JUL00 TO 31JUL00	
	5,755 80	6 120 10		-364 30		00	200 000	
31JUL00	BUY LOT 056						200 000	
31JUL00	BUY LOT 056	6,625 05		-869 25 L		00 L	100 000	
31JUL00	BUY LOT 056	3,312 53		-413 21 L		00 L	1,800 000	
		59,625 49		-7,859 04 L		00 L		
174				24SEP01	27SEP01	1 000000	31JUL00 TO 31JUL00	
	2,899 32	3,060 05		-160 73		00	100 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET 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)	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

178	51,766.45	55,080.93	24SEP01	27SEP01	1.000000	31JUL00 TO 31JUL00 1,800.000
						00
						-3,314.48
						00
						...
197	2,915.90	3,060.05	25SEP01	28SEP01	1.000000	31JUL00 TO 31JUL00 100.000
						00
						146.15
						00
31JUL00 BUY LOT 056						100.000
						00 L
31JUL00 BUY LOT 056						1,000.000
						00 L
						3,312.53
						-398.65 L
						00 L
						34,125.27
						-4,831.92 L
						00 L
198	28,293.35	30,600.52	25SEP01	28SEP01	1.000000	31JUL00 TO 31JUL00 1,000.000
						00
						-2,507.17
						00
						...
220	11,468.01	12,240.21	26SEP01	01OCT01	1.000000	31JUL00 TO 31JUL00 400.000
						00
						-772.20
						00
31JUL00 BUY LOT 056						400.000
						00 L
						13,250.11
						1,782.10 L
						00 L
238	58,278.52	39,780.67	27SEP01	02OCT01	1.000000	31JUL00 TO 18MAY01 1,500.000
						00
						1,502.15
						00
31JUL00 BUY LOT 056						1,200.000
						00 L
18MAY01 BUY LOT 508						100.000
						00 S
						2,551.13
						393.37 S
						00 S
18MAY01 BUY LOT 508						200.000
						00 S
						5,102.26
						816.74 S
						00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET 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)	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

239	5,919.00	6,120.10	27SEP01	02OCT01	1.000000	18MAY01 TO 18MAY01 200.000
						00
						201.10
						00
						...
262	20,924.40	21,420.36	28SEP01	03OCT01	1.000000	18MAY01 TO 18MAY01 700.000
						00
						-495.96
						00
18MAY01 BUY LOT 508						700.000
						00 S
						17,857.91
						3,066.49 S
						00 S
353	139,450.30	122,402.04	22FEB02	27FEB02	1.000000	18MAY01 TO 18MAY01 4,000.000
						00
						17,048.24
						00
18MAY01 BUY LOT 508						4,000.000
						00 S
						102,045.20
						37,405.10 S
						00 S
374	160,887.64	140,762.37	25FEB02	28FEB02	1.000000	18MAY01 TO 23MAY01 4,600.000
						00
						20,125.27
						00
18MAY01 BUY LOT 508						2,500.000
						00 S
22MAY01 BUY LOT 587						1,200.000
						00 S
						63,778.25
						23,660.68 S
						00 S
23MAY01 BUY LOT 596						10,795.65 S
						00 S
						5,206.00
						1,789.11 S
						00 S
23MAY01 BUY LOT 608						700.000
						00 S
						18,132.31
						6,350.60 S
						00 S
23MAY01 BUY LOT 608						800.000
						00 S
						20,722.64
						7,374.69 S
						00 S
375	28,097.33	24,480.41	25FEB02	28FEB02	1.000000	23MAY01 TO 23MAY01 800.000
						00
						5,616.92
						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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
398	72,456.68	64,261.08	8,195.60	24FEB02	01MAR02	1 000000	23MAY01 TO 23MAY01 2,100 000
23MAY01	BUY LOT 608						800 000
23MAY01	BUY LOT 610		20,722.64	6,879.90 S			1,300 000
			33,709.52	11,144.62 S			
416	51,283.02	45,900.78	5,382.24	27FEB02	04MAR02	1 000000	23MAY01 TO 30MAY01 1,500 000
23MAY01	BUY LOT 610		15,558.24	4,954.97 S			600 000
24MAY01	BUY LOT 630		7,717.50	2,539.10 S			300 000
25MAY01	BUY LOT 634		5,224.00	1,613.74 S			200 000
25MAY01	BUY LOT 654		2,601.90	816.97 S			100 000
29MAY01	BUY LOT 671		2,600.80	818.07 S			100 000
30MAY01	BUY LOT 688		2,642.00	776.87 S			100 000
30MAY01	BUY LOT 734		2,639.00	779.86 S			100 000
487836108	TOTAL						
	1,515,161.66	1,257,681.18	57,480.48				57 480 48
50075N104	KRAFT FOODS INC	CL A		18SEP01	21SEP01	1 000000	12JUN01 TO 12JUN01 1,900 000
089	62,625.13	58,302.59	4,322.54				
12JUN01	BUY LOT 020		58,900.00	3,725.13 S			1,900 000
118				19SEP01	24SEP01	1 000000	12JUN01 TO 12JUN01 600 000

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
	19,553.52	18,411.34	1,142.18				
12JUN01	BUY LOT 020		18,600.00	953.52 S			600 000
601	124,245.77	101,262.39	22,983.38	11MAR02	14MAR02	1 000000	12JUN01 TO 12JUN01 3,300 000
12JUN01	BUY LOT 020		102,300.00	21,945.77 S			3,300 000
473	118,345.53	92,056.72	26,288.81	08MAY02	15MAY02	1 000000	12JUN01 TO 12JUN01 3,000 000
12JUN01	BUY LOT 020		93,000.00	25,345.53 S			3,000 000
50075N104	TOTAL						
	324,769.95	270,033.04	54,736.91				54,736 91
532716107	LIMITED BRANDS INC	COM		17SEP01	20SEP01	1 000000	31JUL00 TO 31JUL00 800 000
065	8,692.98	13,427.22	4,734.24				
31JUL00	BUY LOT 058		13,395.31	-4,702.33 L			800 000
177	2,984.90	5,035.21	-2,050.31	24SEP01	27SEP01	1 000000	31JUL00 TO 31JUL00 300 000
31JUL00	BUY LOT 058		5,023.24	-2,038.54 L			300 000
385	141,695.30	226,584.31	-84,889.01	03OCT01	09OCT01	1 000000	31JUL00 TO 31JUL00 13,500 000
31JUL00	BUY LOT 058						13,500 000

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 SELTY CN/LS BASE SELTY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE (N/LS)
(CONTINUED)		USD - US DOLLAR					
		226 045 91		-84 350 61 L			00 L
411	76 151 17	120 844 96		0401101 44 693 84	1001101	1 000000	31 JUL00 TO 31 JUL00 7 200 000
31 JUL00 BUY LOT 058		120 547 82		-44 406 70 L			7 200 000 00 L
432	17,576 05	28 532 84		0500101 -10,956 79	1100101	1 000000	31 JUL00 TO 18MAY01 1 700 000
31 JUL00 BUY LOT 058		20,092 97		7,686 35 L			1,200 000 00 L
18MAY01 BUY LOT 510		8 475 40		3,305 97 S			500 000 00 S
445	17 806 39	28,532 84		0800101 -10 726 45	1100101	1 000000	18MAY01 TO 18MAY01 1,700 000
18MAY01 BUY LOT 510		28 816 36		-11,009 97 S			1,700 000 00 S
454	34 247 57	55 387 27		0900101 -21,139 70	1200101	1 000000	18MAY01 TO 18MAY01 5,300 000
18MAY01 BUY LOT 510		55 937 64		-21 690 07 S			5 300 000 00 S
532716107 TOTAL	299 154 31	478 344 65		-179,190 34			00 -179,190 34
535678106	LINEAR TECHNOLOGY CORP 328 126,943 26	COM 113 476 68		0500101 13 266 58	1000101	1 000000	18MAY01 TO 18MAY01 2 900 000
18MAY01 BUY LOT 509							2,900 000

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 SELTY CN/LS BASE SELTY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE (N/LS)
(CONTINUED)		USD - US DOLLAR					
		150 510 00		-23,566 74 S			00 S
548661107	LAMES COS INC 273 214,965 82	USD0 50 78,985 51		28NOV01 135,980 31	05DEC01	1 000000	31 JUL00 TO 31 JUL00 5 000 000
31 JUL00 BUY LOT 059		61,508 18		153 457 64 L			5,000 000 00 L
051	285 685 51	97 942 04		09FEB02 187 743 47	08FEB02	1 000000	31 JUL00 TO 31 JUL00 6 200 000
31 JUL00 BUY LOT 059		76,270 15		209 415 36 L			6,200 000 00 L
060	78 164 82	26 855 07		04FEB02 51,309 75	11FEB02	1 000000	31 JUL00 TO 31 JUL00 1 700 000
31 JUL00 BUY LOT 059		20,912 78		57,252 04 L			1 700 000 00 L
31 JUL00 BUY LOT 059		9 841 31		27,021 97 L			800 000 00 L
070	34 863 28	12 637 68		06FEB02 24 225 60	11FEB02	1 000000	31 JUL00 TO 31 JUL00 800 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
209	295 257 00	101 101 46		13FEB02 194 155 54	19FEB02	1 000000	31 JUL00 TO 31 JUL00 6 400 000
31 JUL00 BUY LOT 059		78 730 48		216,526 52 L			6 400 000 00 L
593				11MAR02 14MAR02		1 000000	31 JUL00 TO 31 JUL00 14 000 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET DTL FUND RSN
							NET BASE GN/LS
(CONTINUED)							
	586,064 79	221,159 43		364,905 36		00	
31JUL00	BUY LOT 059						14,000 000
		172,222 92		413 841 87 L		00 L	
	161			16APR02	19APR02	1 000000	31JUL00 TO 31JUL00
	123,985 30	44,231 89		79,753 41		00	2,800 000
31JUL00	BUY LOT 059						2,800 000
		34,444 58		89,540 72 L		00 L	
	463			08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00
	79,736 60	30,014 49		49,722 11		00	1,900 000
31JUL00	BUY LOT 059						1,900 000
		23,373 11		56,363 49 L		00 L	
548661107	TOTAL						
	1,700,723 12	612,927 57		1,087,795 55		00	1,087,795 55
624683900	DATA CRAFT ASIA	SGD0 10		02NOV01	07NOV01	1 000000	29AUG00 TO 22NOV00
	785						34,000 000
	192,298 00	240,775 51		-48,477 51		00	
16OCT00	BUY LOT 002						3,000 000
		19,317 41		-2,349 94 L		00 L	
18OCT00	BUY LOT 026						4,000 000
		25,413 00		-2,789 71 L		00 L	
29AUG00	BUY LOT 377						6,000 000
		50,393 33		-16,458 39 L		00 L	
22NOV00	BUY LOT 412						2,000 000
		13,726 11		-2,414 45 S		00 S	
13SEP00	BUY LOT 477						3,000 000
		25,744 87		-8,777 40 L		00 L	
18SEP00	BUY LOT 522						3,000 000
		24,075 79		-7,108 32 L		00 L	
22SEP00	BUY LOT 543						3,000 000
		24,357 39		-7,389 92 L		00 L	
06OCT00	BUY LOT 710						3,000 000
		23,456 55		-6,489 08 L		00 L	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET DTL FUND RSN
							NET BASE GN/LS
(CONTINUED)							
							3,000 000
10OCT00	BUY LOT 742						00 L
		22,290 14		-5,322 67 L		00 L	
12OCT00	BUY LOT 783						4,000 000
		26,023 89		-3,400 60 L		00 L	
	792			05NOV01	08NOV01	1 000000	22NOV00 TO 07FEB01
	85,321 38	106,344 88		21 023 50		00	15,017 000
25NOV00	BUY LOT 002						17 000
		123 52		-26 93 S		00 S	
07FEB01	BUY LOT 339						7,000 000
		39,774 27		-2 70 S		00 S	
22NOV00	BUY LOT 412						1,000 000
		4,863 06		-1,181 41 S		00 S	
08DEC00	BUY LOT 575						3,000 000
		21,088 34		-4,043 58 S		00 S	
18DEC00	BUY LOT 656						4,000 000
		24,472 72		-1,746 11 S		00 S	
624683900	TOTAL						
	277,619 38	347 120 59		-69,501 01		00	-69,501 01
629377102	NRG ENERGY INC	COM		22MAR02	27MAR02	1 000000	19APR01 TO 19APR01
	788						600 000
	7,854 48	15,875 18		-8,020 70		00	
19APR01	BUY LOT 189						600 000
		20,239 80		-12,385 32 S		00 S	
	811			25MAR02	28MAR02	1 000000	19APR01 TO 19APR01
	12,984 70	24,458 63		-13,473 93		00	1,000 000
19APR01	BUY LOT 189						1,000 000
		33,733 00		-20,748 30 S		00 S	
	824			26MAR02	01APR02	1 000000	19APR01 TO 20APR01
	71,970 37	161,397 67		-89,427 30		00	6 100 000
19APR01	BUY LOT 189						1,500 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT LOCAL SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR					
20APR01	BUY LOT 192	50,599 50	-52,901 87 S	00 S	500 000
20APR01	BUY LOT 203	16,900 00	-11,000 79 S	00 S	4,100 000
		136,691 95	-88,318 42 S	00 S	
027	43,824 35	97 896 94	-54 072 59	00	27MAR02 02APR02 1 000000 20APR01 TO 18MAY01 3,700 000
20APR01	BUY LOT 205	60,011 10	-38,691 15 S	00 S	1 800 000
18MAY01	BUY LOT 490	62,225 00	-39,720 60 S	00 S	1 900 000
045	9,596 33	21,166 91	-11,570 58	00	28MAR02 03APR02 1 000000 18MAY01 TO 18MAY01 800 000
18MAY01	BUY LOT 490	26,200 00	-16,603 67 S	00 S	800 000
001	349,253 96	349,253 96	00	00	31MAY02 07JUN02 1 000000 18MAY01 TO 02OCT01 13 200 000
22JUN01	BUY LOT 114	51 886 80	11,613 92 S	00 S	2,400 000
02OCT01	BUY LOT 285	96,420 00	62,331 80 S	00 S	6 000 000
26JUL01	BUY LOT 396	52,341 39	19,096 92 S	00 S	2 700 000
18MAY01	BUY LOT 490	58 950 00	-11 324 46 L	00 L	1 800 000
07AUG01	BUY LOT 550	5 850 75	2 086 84 S	00 S	300 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT LOCAL SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTI FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR					
629377102	TOTAL	495 484 19	672 049 29	176,565 10	00 -176 565 10
663491905	HONG KONG LAND HLD 352	USD 0 10(SINC QUOTE) 22,059 81	24APR02 29APR02	1 000000	31JUL00 TO 31JUL00 13,000 000
31JUL00	BUY LOT 085	21,962 09	97 72	00	13,000 000
		21,962 09	97 72 L	00 L	
353	33 134 28	32,098 46	1,035 84	00	25APR02 30APR02 1 000000 31JUL00 TO 31JUL00 19,000 000
31JUL00	BUY LOT 085	32 098 46	1,035 84 L	00 L	19,000 000
663491905	TOTAL	55,194 89	54 060 54	1,133 56	00 1,133 56
654106103	NIKE INC 785	CL B 479,846 95	25JAN02 30JAN02	1 000000	31JUL00 TO 31JUL00 8 200 000
31JUL00	BUY LOT 061	417,382 79	62,464 16	00	8 200 000
		417,382 79	62,464 16 L	00 L	
654548102	NORTEL NETWORKS CORP 464	COM 6,479 30	10OCT01 15OCT01	1 000000	18MAY01 TO 18MAY01 1 200 000
18MAY01	BUY LOT 547	10 613 70	4 154 40	00	1 200 000
		17 058 24	10,578 94 S	00 S	
481	115,461 07	183 970 76	-68,509 69	00	11OCT01 16OCT01 1 000000 18MAY01 TO 18MAY01 20 800 000
18MAY01	BUY LOT 547				20,800 000

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	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)									
USD - US DOLLAR									
		295,676.16		-180,215.09	S		00 S		
496				120CT01	170CT01	1 000000	18MAY01 TO 21JUN01		
	80,225.70	123,826.47		-43,600.77			14,000.00		
18JUN01	BUY LOT 067		8,536.50	-2,804.09	S		1,000.00		
19JUN01	BUY LOT 076		12,761.25	-4,165.64	S		1,500.00		
19JUN01	BUY LOT 077		18,551.72	-5,944.82	S		2,200.00		
20JUN01	BUY LOT 091		833.50	-260.46	S		100.00		
20JUN01	BUY LOT 092		28,941.84	-8,312.37	S		3,600.00		
21JUN01	BUY LOT 110		13,491.68	-4,323.04	S		1,600.00		
18MAY01	BUY LOT 547		56,860.80	-33,939.17	S		4,000.00		
006				08NOV01	14NOV01	1 000000	21JUN01 TO 10AUG01		
	318,639.89	415,703.15		-97,063.26			47,000.00		
21JUN01	BUY LOT 110		4,216.15	-826.36	S		500.00		
25JUL01	BUY LOT 390		41,784.25	-4,498.60	S		5,500.00		
26JUL01	BUY LOT 397		43,288.00	-5,322.40	S		5,600.00		
31JUL01	BUY LOT 427		28,446.95	-4,718.45	S		3,500.00		
08AUG01	BUY LOT 565		16,874.00	-1,958.94	S		2,200.00		
09AUG01	BUY LOT 583		161,725.15	-15,964.35	S		21,500.00		
09AUG01	BUY LOT 584		18,688.75	-1,739.82	S		2,500.00		
10AUG01	BUY LOT 596		25,953.55	-2,225.05	S		3,500.00		
10AUG01	BUY LOT 597		16,313.66	-1,398.60	S		2,200.00		

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	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)									
USD - US DOLLAR									
656568102	TOTAL			-213,308.12			00		-213,308.12
693446106	PMC SIERRA INC			160CT01	190CT01	1 000000	09MAR01 TO 13MAR01		
530				-35,539.35			1,700.00		
	29,087.04	64,626.39							
09MAR01	BUY LOT 641		3,692.92	-1,981.92	S		100.00		
12MAR01	BUY LOT 658		44,771.35	-22,528.32	S		1,300.00		
13MAR01	BUY LOT 669		9,877.65	-4,744.64	S		300.00		
539				170CT01	220CT01	1 000000	13MAR01 TO 13MAR01		
	1,816.75	3,801.55		-1,984.80			100.00		
13MAR01	BUY LOT 669		3,292.55	-1,475.80	S		100.00		
13MAR01	BUY LOT 669		42,803.15	-20,325.08	S		1,300.00		
548				170CT01	220CT01	1 000000	13MAR01 TO 13MAR01		
	22,478.07	49,420.18		-26,942.11			1,300.00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
651				230CT01	240CT01	1 000000	13MAR01 TO 13MAR01		
	3,404.88	7,603.10		-4,198.22			200.00		
13MAR01	BUY LOT 669		6,585.10	-3,180.22	S		200.00		
664				240CT01	290CT01	1 000000	13MAR01 TO 13MAR01		
	8,500.96	19,007.76		-10,506.80			500.00		

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 SECY GN/LS	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 BASL GN/LS
(CONTINUED) USD - US DOLLAR							
13MAR01	BUY LOT 669		16,462.75		-7,961.79 S	00 S	500.000
	681	3,466.86	7,603.10	25OCT01	30OCT01	1.000000	13MAR01 TO 13MAR01 200.000
13MAR01	BUY LOT 669		6,585.10		-3,138.24 S	00 S	200.000
13MAR01	BUY LOT 669		13,170.20		-6,210.75 S	00 S	400.000
27MAR01	BUY LOT 775		88,158.28		59,442.15 S	00 S	2,800.000
28MAR01	BUY LOT 783		6,218.28		2,738.56 S	00 S	200.000
	682	59,155.30	129,252.77	25OCT01	06NOV01	1.000000	13MAR01 TO 28MAR01 3,400.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
	698	16,530.46	34,213.97	26OCT01	31OCT01	1.000000	28MAR01 TO 29MAR01 900.000
28MAR01	BUY LOT 783		15,545.70		-6,362.11 S	00 S	500.000
29MAR01	BUY LOT 805		10,298.64		2,951.77 S	00 S	400.000
	327	2,710.90	3,801.55	05DEC01	10DEC01	1.000000	29MAR01 TO 29MAR01 100.000
29MAR01	BUY LOT 805		2,574.64		134.24 S	00 S	100.000
30MAR01	BUY LOT 027		12,667.15		998.74 S	00 S	500.000
29MAR01	BUY LOT 805		72,090.48		4,438.53 S	00 S	2,800.000

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	LOCAL SECY GN/LS	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 BASL GN/LS
(CONTINUED) USD - US DOLLAR							
	327	90,194.90	125,451.22	05DEC01	10DEC01	1.000000	29MAR01 TO 30MAR01 3,300.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
	347	94,885.20	129,252.77	06JFC01	11DEC01	1.000000	30MAR01 TO 06JUL01 3,400.000
30MAR01	BUY LOT 027		30,401.16		3,793.62 S	00 S	1,200.000
06JUL01	BUY LOT 260		57,970.00		4,720.42 S	00 S	2,200.000
69346106	TOTAL		574,034.56		-239,823.04	00	-239,823.04
69346101	FBI GROUP INT		104,579.18	12APR02	17APR02	1.000000	31JUL00 TO 31JUL00 2,000.000
31JUL00	BUY LOT 157		106,579.18		59,170.82 L	00 L	2,000.000
	152	8,283.75	5,328.96	15APR02	18APR02	1.000000	31JUL00 TO 31JUL00 100.000
31JUL00	BUY LOT 157		5,328.96		2,954.79 L	00 L	100.000
31JUL00	BUY LOT 157		21,315.84		11,535.17 L	00 L	400.000
	157	32,851.01	21,315.84	15APR02	18APR02	1.000000	31JUL00 TO 31JUL00 400.000
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							

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) USD - US DOLLAR

174				16APR02	19APR02	1 000000	31JUL00 TO 31JUL00
	89,301 36	58,618 55		30,682 81		00	1,100 000
31JUL00 BUY LOT 137		58,618 55		30,682 81 L		00 L	1,100 000
196				17APR02	22APR02	1 000000	31JUL00 TO 31JUL00
	180,140 91	117,237 09		62,903 82		00	2,200 000
31JUL00 BUY LOT 137		117,237 09		62,903 82 L		00 L	2,200 000
475				08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00
	242,398 47	154,539 81		87,858 66		00	2,900 000
31JUL00 BUY LOT 137		154,539 81		87,858 66 L		00 L	2,900 000
69344M101 TOTAL	718,725 50	463,619 43		255,106 07		00	255,106 07
712713106 PEOPLESFT INC			COM	06JUL01	11JUL01	1 000000	31JUL00 TO 31JUL00
257	280,887 75	147,310 21		133,577 54		00	6,800 000
31JUL00 BUY LOT 120		147,310 21		133,577 54 S		00 S	6,800 000
270				09JUL01	12JUL01	1 000000	31JUL00 TO 31JUL00
	63,069 14	32,494 90		30,574 24		00	1,500 000
31JUL00 BUY LOT 120		32,494 90		30,574 24 S		00 S	1,500 000

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 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) USD - US DOLLAR

348				06DEC01	11DEC01	1 000000	02OCT01 TO 02OCT01
	213,057 17	104,000 00		109,057 17		00	5,200 000
02OCT01 BUY LOT 296		104,000 00		109,057 17 S		00 S	5,200 000
372				07DEC01	12DEC01	1 000000	02OCT01 TO 02OCT01
	48,100 03	24,000 00		24,100 03		00	1,200 000
02OCT01 BUY LOT 296		24,000 00		24,100 03 S		00 S	1,200 000
417				11DEC01	14DEC01	1 000000	02OCT01 TO 02OCT01
	148,241 10	74,000 00		74,241 10		00	3,700 000
02OCT01 BUY LOT 296		74,000 00		74,241 10 S		00 S	3,700 000
02OCT01 BUY LOT 296		16,000 00		15,994 93 S		00 S	800 000
418				11DEC01	14DEC01	1 000000	02OCT01 TO 02OCT01
	31,994 93	16,000 00		15,994 93		00	800 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
439				12DEC01	17DEC01	1 000000	02OCT01 TO 02OCT01
	27,999 06	14,000 00		13,999 06		00	700 000
02OCT01 BUY LOT 296		14,000 00		13,999 06 S		00 S	700 000
459				13DEC01	18DEC01	1 000000	02OCT01 TO 02OCT01
	48,269 59	24 000 00		24,269 59		00	1,200 000

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 SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
0201101	BUY LOT 296		24,000 00		24 269 59 S		1,200 000 00 S
483	100,064 68		52,000 00	14DEC01	19DEC01	1 000000	020CT01 TO 020CT01 2 600 000
020CT01	BUY LOT 296		52,000 00		48,064 68 S		2,400 000 00 S
495	107,390 56		52 000 00	17DEC01	20DEC01	1 000000	020CT01 TO 0201101 2,400 000
020CT01	BUY LOT 296		52,000 00		50 390 56 S		2 600 000 00 S
712713104	TOTAL		539 805 11		524,268 90		00
	1,064 074 01						524,268 90
713448108	PEPSICO INC 194	COM	208,769 52	25SEP01	28SEP01	1 000000	170CT01 TO 170CT01 4 500 000
1701100	BUY LOT 016		211,453 65		4,087 82		4,500 000 00 S
749121109	QUEST COMMUNICATIONS INTL 234	INC COM	319 260 00	26NOV01	29NOV01	1 000000	020CT01 TO 020CT01 20,400 000
020CT01	BUY LOT 284		319,260 00		-53,868 97		20,400 000 00 S
755111507	RAYTHEON CO 111	COM NEW	109,154 80	19SEP01	24SEP01	1 000000	15MAY01 TO 15MAY01 4,000 000
15MAY01	BUY LOT 393				20 130 88		4 000 000

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 SECY CN/LS SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
			129,555 02		-269 34 S		00 S
234	3,494 88		2,728 87	27SEP01	0201101	1 000000	15MAY01 TO 15MAY01 100 000
15MAY01	BUY LOT 393		3 238 88		766 01		100 000 00 S
267	20 974 81		16,375 22	28SEP01	030CT01	1 000000	15MAY01 TO 15MAY01 600 000
15MAY01	BUY LOT 393		19,433 25		4,601 59		600 000 00 S
331	34,951 93		27,288 70	020CT01	050CT01	1 000000	15MAY01 TO 15MAY01 1 000 000
15MAY01	BUY LOT 395		26 664 47		7 665 23		1 000 000 00 S
384	171,977 88		133 714 67	050CT01	090CT01	1 000000	15MAY01 TO 15MAY01 4 900 000
15MAY01	BUY LOT 395		130 655 92		38,263 26		4 900 000 00 S
410	70,853 63		54 577 40	040CT01	100CT01	1 000000	15MAY01 TO 15MAY01 2,000 000
15MAY01	BUY LOT 395		53 328 95		16 276 23		2 000 000 00 S
431	10,677 90		8 186 61	050CT01	110CT01	1 000000	15MAY01 TO 15MAY01 300 000

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 RATE	LOCAL SECTY	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE CDST	BASE	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
15MAY01	BUY LOT 395		7.999 34		2,678 56 S		00 S	300 000	
	443	203,870 71	152,816 71		08OCT01 11OCT01	1 000000		15MAY01 TO 15MAY01	
					51 054 00		00	5,600 000	
15MAY01	BUY LOT 395		149,321 05		54,549 66 S		00 S	5,600 000	
	455	111,543 57	84,594 97		09OCT01 12OCT01	1 000000		15MAY01 TO 15MAY01	
					26,948 60		00	3 100 000	
15MAY01	BUY LOT 395		82,659 87		28,883 70 S		00 S	3 100 000	
	546	34,948 83	27,288 70		17OCT01 22OCT01	1 000000		15MAY01 TO 15MAY01	
					7,660 13		00	1 000 000	
15MAY01	BUY LOT 395		26,664 47		8,284 36 S		00 S	1,000 000	
	598	38,148 72	30,017 57		19OCT01 24OCT01	1 000000		15MAY01 TO 15MAY01	
					8,151 15		00	1,100 000	
15MAY01	BUY LOT 395		29,330 92		8,837 80 S		00 S	1,200 000	
	799	55,786 18	46,390 79		06NOV01 09NOV01	1 000000		15MAY01 TO 15MAY01	
					9,395 39		00	1,700 000	
15MAY01	BUY LOT 395		45,329 61		10,456 57 S		00 S	1,700 000	

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 RATE	LOCAL SECTY	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE CDST	BASE	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
	794	227,048 73	177,376 54		28JAN02 31JAN02	1 000000		15MAY01 TO 15MAY01	
					49,672 19		00	6,500 000	
15MAY01	BUY LOT 395		173,319 08		53,729 65 S		00 S	6,500 000	
	318	421,588 54	305,633 43		20FEB02 25FEB02	1 000000		15MAY01 TO 15MAY01	
					115,955 11		00	11,200 000	
15MAY01	BUY LOT 395		298,642 10		122,946 44 S		00 S	11,200 000	
755111507	TOTAL								
	-----	1,535,171 99	1,176 142 93		359,029 06		00	359,029 06	
775109200	ROGERS COMMUNICATIONS INC			CL B	02JUL01 06JUL01	1 000000		31JUL00 TO 31JUL00	
	212	30,492 18	22,659 80		7,832 38		00	2,000 000	
31JUL00	BUY LOT 526		22,659 80		7,832 38 S		00 S	2,000 000	
	227	115,559 25	84,974 25		03JUL01 09JUL01	1 000000		31JUL00 TO 31JUL00	
					30,585 00		00	7,500 000	
31JUL00	BUY LOT 526		84,974 25		30,585 00 S		00 S	7,500 000	
	250	230,861 04	165,416 54		05JUL01 10JUL01	1 000000		31JUL00 TO 31JUL00	
					65,444 50		00	14,600 000	
31JUL00	BUY LOT 526		165,416 54		65,444 50 S		00 S	14,600 000	

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 SELTY CN/LS SETTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SUS/PAR NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

775109200 TOTAL

		576 912 47		273,050 59		103 841 88	00	103 841 88
78442P106	SIM CORP 258		COM		15FEB02	21FEB02	1 000000	31JUL00 TO 31JUL00 100 000
		9 252 18		4,300 43		4 951 75	00	
31 JUL00	BUY LOT 158			3,345 32		5,906 86 L	00 L	100 000
31 JUL00	BUY LOT 158			16 726 60		29 520 50 L	00 L	500 000
					15FEB02	21FEB02	1 000000	31JUL00 TO 31JUL00 500 000
259		46 247 10		21,507 13		24,744 97	00	
								** THERE ARE NO DETAIL RECORDS FOR THIS SELL **
					19FEB02	22FEB02	1 000000	31JUL00 TO 31JUL00 700 000
286		66 526 05		30 102 98		34 421 07	00	
31 JUL00	BUY LOT 158			25,417 24		41,106 81 L	00 L	700 000
					20FEB02	25FEB02	1 000000	31JUL00 TO 31JUL00 1,200 000
315		110 344 10		51,605 12		58 758 98	00	
31 JUL00	BUY LOT 158			40 145 84		70 200 26 L	00 L	1,200 000
					21FEB02	24FEB02	1 000000	31JUL00 TO 31JUL00 200 000
331		18 327 56		8,600 85		9 796 71	00	
31 JUL00	BUY LOT 158			6 690 64		11 706 92 L	00 L	200 000

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 SELTY CN/LS SETTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SUS/PAR NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

					24FEB02	28FEB02	1 000000	31JUL00 TO 31JUL00 1,400 000
372		128 987 62		60 205 97		68,781 65	00	
31 JUL00	BUY LOT 158			46 834 48		82 153 14 L	00 L	1 400 000
					26FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00 1 100 000
395		102 576 32		47 304 69		55,271 63	00	
31 JUL00	BUY LOT 158			36 798 52		65 777 80 L	00 L	1 100 000
31 JUL00	BUY LOT 158			6 620 64		12 040 35 L	00 L	200 000
					26FEB02	01MAR02	1 000000	31JUL00 TO 31JUL00 200 000
397		18 730 29		8 600 85		10 130 14	00	
								** THERE ARE NO DETAIL RECORDS FOR THIS SELL **
					27FEB02	04MAR02	1 000000	31JUL00 TO 31JUL00 300 000
414		27 887 04		12 901 28		14 985 74	00	
31 JUL00	BUY LOT 158			10 035 94		17,851 08 L	00 L	300 000
78442P106	TOTAL	526 946 96		245,126 30		281 822 66	00	281 822 66
852061100	SPRINT CORP 474		COM		02AUG01	07AUG 01	1 000000	30MAY01 TO 30MAY01 7,100 000
		171 714 86		134 900 00		36 814 86	00	
30MAY01	BUY LOT 696			134 900 00		36,814 86 S	00 S	7 100 000

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	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)									
USD - US DOLLAR									
529		06AUG01	09AUG01	1 000000			30MAY01 TO 30MAY01		
	94,216 90	77,900 00	16,316 90	00			4,100 000		
30MAY01 BUY LOT 696		77,900 00	16,316 90 S	00 S			4,100 000		
566		08AUG01	13AUG01	1 000000			30MAY01 TO 30MAY01		
	43,708 22	36,100 00	7,608 22	00			1,900 000		
30MAY01 BUY LOT 696		36,100 00	7,608 22 S	00 S			1,900 000		
608		14AUG01	17AUG01	1 000000			30MAY01 TO 30MAY01		
	59,847 40	49,400 00	10,447 40	00			2,600 000		
30MAY01 BUY LOT 696		49,400 00	10,447 40 S	00 S			2,600 000		
852061100 TOTAL									
	369,487 38	298,300 00	71,187 38	00			71,187 38		
888770102 TERADYNE INC	COM	04MAR02	07MAR02	1 000000			31JUL00 TO 31JUL00		
471	142,575 86	116,950 42	25,625 44	00			3,600 000		
31JUL00 BUY LOT 069		128,454 65	14,141 21 L	00 L			3,600 000		
477		05MAR02	08MAR02	1 000000			31JUL00 TO 31JUL00		
	15,671 76	12,994 49	2,677 27	00			400 000		
31JUL00 BUY LOT 069		14,270 52	1,401 24 L	00 L			400 000		
31JUL00 BUY LOT 069		89,190 73	8,699 50 L	00 L			2,500 000		

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	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)									
USD - US DOLLAR									
489		05MAR02	08MAR02	1 000000			31JUL00 TO 31JUL00		
	97,890 03	81,215 57	16,674 46	00			2,500 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
507		06MAR02	11MAR02	1 000000			31JUL00 TO 31JUL00		
	11,693 82	9,745 87	1,947 95	00			300 000		
31JUL00 BUY LOT 069		10,702 89	990 93 L	00 L			300 000		
523		07MAR02	12MAR02	1 000000			31JUL00 TO 31JUL00		
	50,864 59	42,232 10	8,632 49	00			1,300 000		
31JUL00 BUY LOT 069		46,379 18	4,485 41 L	00 L			1,300 000		
550		08MAR02	13MAR02	1 000000			31JUL00 TO 31JUL00		
	35,329 32	29,237 61	6,091 71	00			900 000		
31JUL00 BUY LOT 069		32,108 66	3,220 66 L	00 L			900 000		
041		28MAR02	03APR02	1 000000			31JUL00 TO 31JUL00		
	94,472 66	77,966 95	16,505 71	00			2,400 000		
31JUL00 BUY LOT 069		85,623 10	8,849 56 L	00 L			2,400 000		
059		01APR02	04APR02	1 000000			03AUG00 TO 22SEP00		
	74,277 50	61,723 83	12,553 67	00			1,900 000		
03AUG00 BUY LOT 228							700 000		

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
04AUG00	BUY LOT 232		34,785 59		-7,420 20 L		00 L 100 000
22SEP00	BUY LOT 552		4,954 41		1,045 07 L		00 L 1,100 000
			42 592 00		410 77 L		00 L
180	125 970 92		103,954 94	16APR02	19APR02	1 000000	22SEP00 TO 04OCT00 3,200 000
					22,014 99		00
22SEP00	BUY LOT 552		23 232 00		407 55 L		00 L 600 000
25SEP00	BUY LOT 546		15,725 64		20 73 L		00 L 400 000
26SEP00	BUY LOT 579		11,675 22		134 55 L		00 L 300 000
26SEP00	BUY LOT 581		4,913 50		23 09 L		00 L 100 000
27SEP00	BUY LOT 590		3 869 75		66 84 L		00 L 100 000
27SEP00	BUY LOT 597		22,664 16		955 39 L		00 L 600 000
04OCT00	BUY LOT 659		35,991 56		7,310 94 L		00 L 1,100 000
880770102	TOTAL		546 022 77		112,723 69		00 112,723 69
882508104	TEXAS INSTRS INC 026	LOM		04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00 1,400 000
	41 931 46		74 240 14		-34,308 68		00
31JUL00	BUY LOT 070		91 654 40		-49,722 94 L		00 L 1,400 000
31JUL00	BUY LOT 070		117 841 36		-63,929 48 L		00 L 1 800 000
31JUL00	BUY LOT 070		6 546 74		-3,514 21 L		00 L 100 000
028	53 911 88		98,023 04	04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00 1 800 000
					44,111 16		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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
029	3 032 53		5 445 72	04FEB02	07FEB02	1 000000	31JUL00 TO 31JUL00 100 000
					2 413 19		00
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
035	2 972 94		5 445 72	05FEB02	08FEB02	1 000000	31JUL00 TO 31JUL00 100 000
					-2 472 77		00
31JUL00	BUY LOT 070		6 546 74		-3 573 79 L		00 L 100 000
31JUL00	BUY LOT 070		19 640 23		10 721 37 L		00 L 300 000
31JUL00	BUY LOT 070		98,201 14		-53 509 47 L		00 L 1,500 000
31JUL00	BUY LOT 070		19 640 23		-10 693 32 L		00 L 300 000
31JUL00	BUY LOT 070		39,280 46		21 386 63 L		00 L 600 000
31JUL00	BUY LOT 070		137 481 59		74,913 25 L		00 L 2 100 000
18MAY01	BUY LOT 494		19,705 00		4,807 77 S		00 S 500 000
036	8 918 86		14,337 17	05FEB02	08FEB02	1 000000	31JUL00 TO 31JUL00 300 000
					7,418 31		00
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
046	44,691 67		81 685 87	05FEB02	08FEB02	1 000000	31JUL00 TO 31JUL00 1 500 000
					-36,994 20		00
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							

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 DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
(CONTINUED) USD - US DOLLAR							
049	8,946 91	16,337 17		05FEB02	08FEB02	1 000000	31JUL00 TO 31JUL00 300 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
052	17,893 83	32,674 35		05FEB02	08FEB02	1 000000	31JUL00 TO 31JUL00 600 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
055	77,465 57	141,588 85		05FEB02	08FEB02	1 000000	31JUL00 TO 18MAY01 2,600 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
072	14,868 02	27,228 62		06FEB02	11FEB02	1 000000	18MAY01 TO 18MAY01 500 000
						00	
18MAY01	BUY LOT 494	19,705 00				00 S	500 000
18MAY01	BUY LOT 494	27,587 00				00 S	700 000
18MAY01	BUY LOT 494	31,528 00				00 S	800 000
073	20,815 23	38,120 07		06FEB02	11FEB02	1 000000	18MAY01 TO 18MAY01 700 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
080	23,573 72	43,565 80		06FEB02	11FEB02	1 000000	18MAY01 TO 18MAY01 800 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

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 DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
(CONTINUED) USD - US DOLLAR							
104	20,619 03	38,120 07		07FEB02	12FEB02	1 000000	18MAY01 TO 18MAY01 700 000
						00	
18MAY01	BUY LOT 494	27,587 00				00 S	700 000
18MAY01	BUY LOT 494	23,646 00				00 S	600 000
18MAY01	BUY LOT 494	27,587 00				00 S	700 000
105	17,989 28	32,674 35		07FEB02	12FEB02	1 000000	18MAY01 TO 18MAY01 600 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
106	20,987 50	38,120 07		07FEB02	12FEB02	1 000000	18MAY01 TO 18MAY01 700 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
126	2,981 70	5,445 73		08FEB02	13FEB02	1 000000	18MAY01 TO 18MAY01 100 000
						00	
18MAY01	BUY LOT 494	3,941 00				00 S	100 000
18MAY01	BUY LOT 494	27,587 00				00 S	700 000
18MAY01	BUY LOT 494	27,587 00				00 S	700 000
127	20,845 68	38,120 08		08FEB02	13FEB02	1 000000	18MAY01 TO 18MAY01 700 000
						00	
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			
(CONTINUED)							
	23,199 22	21,257 48		1,941 74		00	
27OCT00	BUY LOT 125						100 000
		1,838 75		481 17 S		00 S	
30OCT00	BUY LOT 148						900 000
		17,214 84		3,664 46 S		00 S	
289				19FEB02	22FEB02	1 000000	30OCT00 TO 30OCT00
	37,838 66	27,634 73		10,203 93		00	1,300 000
30OCT00	BUY LOT 148						1,300 000
		24,865 88		12,972 78 L		00 L	
312				20FEB02	25FEB02	1 000000	30OCT00 TO 30OCT00
	57,213 34	42,514 97		14,698 37		00	2,000 000
30OCT00	BUY LOT 148						2,000 000
		38,255 20		18,958 14 L		00 L	
30OCT00	BUY LOT 148						200 000
		3,825 52		1,974 53 L		00 L	
30OCT00	BUY LOT 148						100 000
		1,912 76		987 20 L		00 L	
31OCT00	BUY LOT 158						200 000
		3,891 40		1,908 51 L		00 L	
01NOV00	BUY LOT 170						100 000
		2,000 00		899 95 L		00 L	
316				20FEB02	25FEB02	1 000000	30OCT00 TO 30OCT00
	5,800 05	4,251 50		1,548 55		00	200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
317				20FEB02	25FEB02	1 000000	30OCT00 TO 01NOV00
	11,599 82	8,502 99		3,096 83		00	400 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			
(CONTINUED)							
	5,704 23	4,251 50		1,452 73		00	
01NOV00	BUY LOT 170						200 000
		4,000 00		1,704 23 L		00 L	
01NOV00	BUY LOT 170						900 000
		18,000 00		7,623 78 L		00 L	
03NOV00	BUY LOT 195						500 000
		10,144 75		4,090 69 L		00 L	
332				21FEB02	26FEB02	1 000000	01NOV00 TO 03NOV00
	59,859 22	29,760 48		10,098 74		00	1,400 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
351				22FEB02	27FEB02	1 000000	03NOV00 TO 03NOV00
	6,426 87	6,377 24		2,049 63		00	300 000
03NOV00	BUY LOT 195						300 000
		6,086 85		2,340 02 L		00 L	
371				25FEB02	28FEB02	1 000000	03NOV00 TO 06NOV00
	49,244 52	36,137 72		13,106 80		00	1,700 000
03NOV00	BUY LOT 195						1,100 000
		22,318 45		9,545 45 L		00 L	
03NOV00	BUY LOT 202						500 000
		10,197 50		4,286 18 L		00 L	
06NOV00	BUY LOT 209						100 000
		2,033 64		863 10 L		00 L	
392				26FEB02	01MAR02	1 000000	06NOV00 TO 06NOV00
	2,995 66	2,125 75		869 91		00	100 000
06NOV00	BUY LOT 209						100 000

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 CN/L'S BASE SECY (N/L'S)	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L'S
(CONTINUED)		USD - US DOLLAR		2,033 64	962 02 L		00 L
419	6,074 60	4,251 50		27FEB02	04MAR02	1 000000	06NOV00 TO 06NOV00 200 000
06NOV00	BUY LOT 209			1 773 10		00	100 000
06NOV00	BUY LOT 210	2,033 64		978 66 L		00 L	100 000
		2,025 00		987 50 L		00 L	
437	3,002 55	2,125 75		28FEB02	05MAR02	1 000000	06NOV00 TO 06NOV00 100 000
06NOV00	BUY LOT 210			876 60		00	100 000
		2 025 00		977 35 L		00 L	
444	2,991 07	2,125 75		01MAR02	06MAR02	1 000000	06NOV00 TO 06NOV00 100 000
06NOV00	BUY LOT 213			845 32		00	100 000
		2,025 00		966 07 L		00 L	
902984103 TOTAL		298,224 82	231,704 57	66,518 25		00	66,518 25
918204108	V F CORP 431	COM		05MAY02	08MAY02	1 000000	31JUL00 TO 31JUL00 100 000
	4 501 94	3,105 96		1 395 98		00	100 000
31JUL00	BUY LOT 075			1,395 98 L		00 L	100 000
		3,105 96					
440	8 964 58	6,211 92		06MAY02	09MAY02	1 000000	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 075			2,752 66		00	200 000

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 CN/L'S BASE SECY (N/L'S)	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L'S
(CONTINUED)		USD - US DOLLAR		6 211 92	2,752 66 L		00 L
446	4 465 86	3 105 96		07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075			1,359 90		00	100 000
31JUL00	BUY LOT 075	3,105 96		1 359 90 L		00 L	400 000
		18,635 77		8 418 19 L		00 L	
457	27 053 96	18,635 77		07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00 600 000
				8 418 19		00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
466	18 042 13	12 423 84		08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00 400 000
31JUL00	BUY LOT 075			5,618 29		00	400 000
31JUL00	BUY LOT 075	12,423 84		5 618 29 L		00 L	500 000
		9,317 88		4,343 10 L		00 L	
468	13 660 98	9,317 88		08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00 300 000
				4,343 10		00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
485	4 482 48	3,105 96		09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075			1,376 52		00	100 000
		3,105 96		1,376 52 L		00 L	

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 SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
515	17,710 94	12,423 84		10MAY02	15MAY02	1 000000	31JUL00 TO 31JUL00 400 000
31JUL00	BUY LOT 075	12,423 84		5,287 10		00	400 000
				5,287 10 L		00 L	
531	17,642 66	12,423 84		13MAY02	16MAY02	1 000000	31JUL00 TO 31JUL00 400 000
31JUL00	BUY LOT 075	12,423 84		5,218 82		00	400 000
				5,218 82 L		00 L	
542	30,930 94	21,741 73		14MAY02	17MAY02	1 000000	31JUL00 TO 31JUL00 700 000
31JUL00	BUY LOT 075	21,741 73		9,189 21		00	700 000
				9,189 21 L		00 L	
560	26,638 77	18,635 77		15MAY02	20MAY02	1 000000	31JUL00 TO 31JUL00 600 000
31JUL00	BUY LOT 075	18,635 77		8,003 00		00	600 000
				8 003 00 L		00 L	
582	8,869 57	6,211 92		16MAY02	21MAY02	1 000000	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 075	6,211 92		2,657 65		00	200 000
				2,657 65 L		00 L	
403	4,435 04	3,105 96		17MAY02	22MAY02	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075	3,105 96		1,329 08		00	100 000
							100 000

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 BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
		3,105 96		1,329 08 L		00 L	
615	17,685 78	12,423 84		20MAY02	23MAY02	1 000000	31JUL00 TO 31JUL00 400 000
31JUL00	BUY LOT 075	12 423 84		5,261 94		00	400 000
				5,261 94 L		00 L	
625	30,869 55	21,741 73		21MAY02	24MAY02	1 000000	31JUL00 TO 31JUL00 700 000
31JUL00	BUY LOT 075	21 741 73		9,127 82		00	700 000
				9,127 82 L		00 L	
639	4,299 84	3,105 96		22MAY02	28MAY02	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075	3 105 96		1,193 88		00	100 000
				1,193 88 L		00 L	
652	8,618 14	6,211 92		23MAY02	29MAY02	1 000000	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 075	6,211 92		2,406 22		00	200 000
				2,406 22 L		00 L	
669	8,703 81	6 211 92		24MAY02	30MAY02	1 000000	31JUL00 TO 31JUL00 200 000
31JUL00	BUY LOT 075	6,211 92		2,491 89		00	200 000
				2,491 89 L		00 L	
014	8 397 00	6,211 92		07JUN02	12JUN02	1 000000	31JUL00 TO 31JUL00 200 000
				2,185 08		00	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL 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 BASE GN/LS
(CONTINUED) USD - US DOLLAR							
31JUL00	BUY LOT 075		6 211 92		2,185 08 L		200 000
	038	12,577 69	9 317 88		10JUN02 13JUN02 3,259 81	1 000000	31JUL00 TO 31JUL00 500 000
31JUL00	BUY LOT 075		9 317 88		3 259 81 L		500 000
	048	4 183 87	3,105 96		11JUN02 14JUN02 1 077 91	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075		3 105 96		1,077 91 L		100 000
31JUL00	BUY LOT 075		12,423 85		4,165 49 L		400 000
	060	14,589 34	12,423 85		11JUN02 14JUN02 4,165 49	1 000000	31JUL00 TO 31JUL00 400 000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
	081	12 384 19	9 317 88		12JUN02 17JUN02 3,066 31	1 000000	31JUL00 TO 31JUL00 300 000
31JUL00	BUY LOT 075		9 317 88		3 066 31 L		300 000
	128	4 021 54	3,105 96		14JUN02 19JUN02 915 58	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075		3 105 96		915 58 L		100 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL 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 BASE GN/LS
(CONTINUED) USD - US DOLLAR							
	138	24,281 68	18,635 77		17JUN02 20JUN02 5 645 91	1 000000	31JUL00 TO 31JUL00 600 000
31JUL00	BUY LOT 075		18 635 77		5 645 91 L		600 000
	140	4 083 87	3 105 96		18JUN02 21JUN02 977 91	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075		3,105 96		977 91 L		100 000
31JUL00	BUY LOT 075		9,317 88		2,943 26 L		300 000
	150	12,261 14	9 317 88		18JUN02 21JUN02 2,943 26	1 000000	31JUL00 TO 31JUL00 300 000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
	163	4 073 71	3 105 96		19JUN02 24JUN02 967 75	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075		3 105 96		967 75 L		100 000
	164	4 027 87	3 105 96		20JUN02 25JUN02 921 91	1 000000	31JUL00 TO 31JUL00 100 000
31JUL00	BUY LOT 075		3 105 96		921 91 L		100 000
31JUL00	BUY LOT 075		9 317 88		2,753 77 L		300 000
31JUL00	BUY LOT 075		3,105 96		919 38 L		100 000

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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	BASE			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
176	12,069 65	9,317 88	2,751 77	20JUN02	25JUN02	1 000000	31JUL00 TO 31JUL00 300 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
179	4,025 34	3,105 96	919 38	20JUN02	25JUN02	1 000000	31JUL00 TO 31JUL00 100 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
205	11,781 33	9,317 88	2,463 45	21JUN02	26JUN02	1 000000	31JUL00 TO 31JUL00 300 000
31JUL00 BUY LOT 075		9,317 88	2,463 45 L			00 L	300 000
216	11,780 13	9,317 88	2,462 25	24JUN02	27JUN02	1 000000	31JUL00 TO 31JUL00 300 000
31JUL00 BUY LOT 075		9,317 88	2,462 25 L			00 L	300 000
31JUL00 BUY LOT 075		3,105 96	842 99 L			00 L	100 000
224	3,948 95	3,105 96	842 99	24JUN02	27JUN02	1 000000	31JUL00 TO 31JUL00 100 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
233	15,742 32	12,423 85	3,318 47	25JUN02	28JUN02	1 000000	31JUL00 TO 31JUL00 400 000
31JUL00 BUY LOT 075						00	400 000

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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	BASE			NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
		12,423 85	3,318 47 L			00 L	
259	7,790 48	6,211 92	1,578 56	26JUN02	01JUL02	1 000000	31JUL00 TO 31JUL00 200 000
31JUL00 BUY LOT 075		6,211 92	1,578 56 L			00 L	200 000
273	11,696 58	9,317 89	2,378 69	27JUN02	02JUL02	1 000000	31JUL00 TO 31JUL00 300 000
31JUL00 BUY LOT 075		9,317 89	2,378 69 L			00 L	300 000
296	27,511 62	21,741 73	5,769 89	28JUN02	03JUL02	1 000000	31JUL00 TO 31JUL00 700 000
31JUL00 BUY LOT 075		21,741 73	5,769 89 L			00 L	700 000
918204108 TOTAL	470,805 27	344,741 65	126,043 62			00	126,043 62
949704100	WEATHERFORD INTL INC NEW	COM		27JUN02	27JUN02	1 000000	24APR01 TO 02OCT01
268	423,761 00	578,039 16	45,721 84			00	13,700 000
24APR01 BUY LOT 230		335,703 96	-53,417 96 L			00 L	6,200 000
02OCT01 BUY LOT 290		152,560 20	120,619 80 S			00 S	6,000 000
18MAY01 BUY LOT 498		89,775 00	-21,480 00 L			00 L	1,500 000
949746101	WELLS FARGO + CO NEW	COM		21JUN02	26JUN02	1 000000	21MAY01 TO 21MAY01
190	51,463 44	44,974 30	6,489 14			00	1 000 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
21MAY01	BUY LOT 572						1,000 000
		45,842 50		5 620 94 L			00 L 200 000
21MAY01	BUY LOT 572			9 168 50			00 L 1 100 000
21MAY01	BUY LOT 572			50 426 75			00 L
195				21JUN02	26JUN02	1 000000	21MAY01 TO 21MAY01 200 000
	10 220 69	8 994 86		1 225 85			00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
196				21JUN02	26JUN02	1 000000	21MAY01 TO 21MAY01 1,100 000
	56,146 48	49,471 73		6 674 75			00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
215				24JUN02	27JUN02	1 000000	21MAY01 TO 21MAY01 3 400 000
	170,989 00	152,912 62		18,076 38			00
21MAY01	BUY LOT 572			155 864 50			00 L 3 400 000
21MAY01	BUY LOT 572			18 337 00			00 L 400 000
219				24JUN02	27JUN02	1 000000	21MAY01 TO 21MAY01 400 000
	20 224 15	17 989 72		2,234 43			00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
226				25 JUN02	28JUN02	1 000000	21MAY01 TO 21MAY01 300 000
	15,086 54	13,492 29		1 594 25			00
21MAY01	BUY LOT 572			13 752 75			00 L 300 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
21MAY01	BUY LOT 572						1 300 000
		59,595 25		6,290 53 L			00 L 100 000
21MAY01	BUY LOT 572			4,584 25			00 L
235				25 JUN02	28 JUN02	1 000000	21MAY01 TO 21MAY01 1 500 000
	65,885 78	58,466 59		7 419 19			00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
236				25JUN02	28JUN02	1 000000	21MAY01 TO 21MAY01 100 000
	5,075 50	4 497 43		578 07			00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
238				26JUN02	01JUL02	1 000000	21MAY01 TO 21MAY01 500 000
	15 083 54	13,492 29		1 591 25			00
21MAY01	BUY LOT 572			13,752 75			00 L 500 000
21MAY01	BUY LOT 572			146 696 00			00 L 3 200 000
249				26JUN02	01 JUL 02	1 000000	21MAY01 TO 21MAY01 3 200 000
	157,774 44	143,917 75		13 856 69			00
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
275				27JUN02	02 JUL02	1 000000	21MAY01 TO 22MAY01 1 400 000
	69,498 24	62 964 02		6 534 22			00
21MAY01	BUY LOT 572			4,584 25			00 L 100 000
22MAY01	BUY LOT 589			61 267 31			00 L 1 300 000

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					
304	15,029 24	13,492 29	28JUN02 03JUL02 1,536 95	1 000000	22MAY01 TO 22MAY01 300 000
22MAY01 BUY LOT 589				00	300 000
22MAY01 BUY LOT 589		14,138 61	890 63 L	00 L	1,500 000
		70,693 05	4,518 13 L	00 L	
305	75,211 18	67,461 45	28JUN02 03JUL02 7,749 73	1 000000	22MAY01 TO 22MAY01 1,500 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
949746101 TOTAL	727,688 22	652,127 34	75,560 88	00	75,560 88
983898100	XCEL ENERGY INC 107	COM	13JUN02 18JUN02	1 000000	31MAY02 TO 31MAY02 700 000
	14,199 07	37,042 09	-22,843 02	00	
31MAY02 BUY LOT 002		37,042 09	-22,843 02 S	00 S	700 000
31MAY02 BUY LOT 002		169,335 25	-104,846 96 S	00 S	3,200 000
108	64,488 29	169,335 25	13JUN02 18JUN02 -104,846 96	1 000000	31MAY02 TO 31MAY02 3,200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
129	20,064 79	52,917 27	14JUN02 19JUN02 -32,852 48	1 000000	31MAY02 TO 31MAY02 1,000 000
31MAY02 BUY LOT 002		52,917 27	-32,852 48 S	00 S	1,000 000

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	18,099 71	47,625 54	17JUN02 20JUN02 29,525 83	1 000000	31MAY02 TO 31MAY02 900 000
31MAY02 BUY LOT 002		47,625 54	-29,525 83 S	00 S	900 000
146	16,100 31	42,333 81	18JUN02 21JUN02 -26,233 50	1 000000	31MAY02 TO 31MAY02 800 000
31MAY02 BUY LOT 002		42,333 81	-26,233 50 S	00 S	800 000
983898100 TOTAL	152 952 17	349,253 96	-216,301 79	00	-216,301 79
983919101	XILINX INC 377	COM	07DEC01 12DEC01	1 000000	02AUG01 TO 02AUG01 300 000
	12,623 54	10,500 94	2,122 60	00	
02AUG01 BUY LOT 439		12,745 00	-141 46 S	00 S	300 000
401	38,001 86	31,502 81	10DEC01 13DEC01 4,499 05	1 000000	02AUG01 TO 02AUG01 900 000
02AUG01 BUY LOT 439		38,295 00	-293 14 S	00 S	900 000
419	21,190 39	17,501 56	11DEC01 14DEC01 3,688 83	1 000000	02AUG01 TO 02AUG01 500 000
02AUG01 BUY LOT 439		21,275 00	-84 61 S	00 S	500 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL TRIN BASE PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECY BASE	GN/LS CN/LS	BASE CURR CN/LS	SHS/PAR NET FUND RSN
(CONTINUED)							
USD - US DOLLAR							
554	35 047 62	31 502 81		26DEC01	31DEC01	1 000000	02AUG01 TO 02AUG01
				3 544 81		00	900 000
02AUG01	BUY LOT 439	38 295 00		-3 247 38 S		00 S	900 000
588	4 152 45	5 500 31		03 JAN02	08 JAN02	1 000000	02AUG01 TO 02AUG01
		4,255 00		652 12		00	100 000
02AUG01	BUY LOT 439	17,020 00		-102 57 S		00 S	100 000
02AUG01	BUY LOT 439			140 98 S		00 S	400 000
592	17 160 98	14 001 25		03 JAN02	08 JAN02	1 000000	02AUG01 TO 02AUG01
				3,159 73		00	400 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
983919101	TOTAL	128 176 82	108,509 68	19,667 14		00	19,667 14
98421103	XEROX CORP			16NOV01	21NOV01	1 000000	31 JUL00 TO 31 JUL00
131	142,106 22	1 001 455 56		859 351 56		00	22 000 000
31 JUL00	BUY LOT 077	1 001 455 56		-859 351 56 L		00 L	22 000 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL TRIN BASE PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECY BASE	GN/LS CN/LS	BASE CURR CN/LS	SHS/PAR NET FUND RSN
(CONTINUED)							
USD - US DOLLAR							
USD TOTAL	17 856,263 83	16,709,368 98		1 147 374 85		00	1 147 374 85
COMMON STOCK UNIT							
AUD - AUSTRALIAN DOLLAR							
639822907	SINGAPORE TELCOM			26AUG01	06SEP01	1 885417	26AUG01 TO 26AUG01
013	261 900 00	261,900 00		00		00	000
ADIC	139 055 77	137 165 85		00		1 889 92	
26AUG01	BUY LOT 012	137 165 85		00 S		00 S	000
369	242 191 85	462,433 22		29OCT01	31OCT01	1 977680	26AUG01 TO 26AUG01
	122 462 55	242 191 85		220,241 37		95	120 000
26AUG01	BUY LOT 012	242 191 85		111 363 45		8 365 85	
				220 241 37 S		95	120 000
				-111 363 45 S		8 365 85 S	
639822907	TOTAL	506 091 85	724 333 22	220 241 37		-6 475 93	117 839 38
	261 518 32	379 357 70		-111 363 45			
AUD TOTAL	506 091 85	724 333 22		220,241 37		-6,475 93	-117,839 38
	261 518 32	379 357 70		111 363 45			
CHF - SWISS FRANC							
473821007	RIESENHUTTE (R) EQUITY II			12NOV01	15NOV01	1 557213	31 JUL00 TO 26OCT01
057	1 742 092 20	1,742 092 20		00		00	57,600 000
	1 118 724 09	1 118 724 09		00		00	
31 JUL00	BUY LOT 119			47 118 83 L		40 000 000	

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
CHF - SWISS FRANC							
03OCT01	BUY LOT 368		765,769 27	30,258 43 L		-19,135 97 L	2,100 000
05OCT01	BUY LOT 422		39,194 55	136 54 S		1,455 73 S	1,200 000
08OCT01	BUY LOT 434		23,203 87	-1,286 23 S		928 86 S	300 000
12OCT01	BUY LOT 503		5,509 44	201 27 S		188 00 S	1,100 000
19OCT01	BUY LOT 562		21,126 21	-1,221 53 S		1,022 74 S	1,200 000
19OCT01	BUY LOT 567		24,766 35	-784 43 S		1,545 29 S	2,300 000
25OCT01	BUY LOT 670		47,323 95	-4,367 81 S		2,570 59 S	2,600 000
25OCT01	BUY LOT 671		53,600 44	-2,804 89 S		3,128 37 S	1,100 000
26OCT01	BUY LOT 705		23,161 83	-8,133 75 S		1,351 83 S	5,700 000
			115,068 18	-5,223 27 S		7,144 54 S	
715111902	RICHEMONT (CIE FIN)	A CHF1 (BR) EQUITY U		14NOV01	19NOV01	1 664200	12NOV01 TO 12NOV01
085	20,160 27 12,114 09		17,420 92 11,187 24	2,739 35 1,646 05		-719 20	576 000
12NOV01	BUY LOT 058		11,187 24	2,739 35 S 1,646 05 S		-719 20 S	576 000
175	138,469 85 83,966 92		121,220 58 77,844 55	20NOV01 17,249 27 10,459 81	23NOV01	1 649100	12NOV01 TO 12NOV01
12NOV01	BUY LOT 058		77,844 55	17,249 27 S 10,459 81 S		-4,337 44 S	4,008 000
208	43,596 04 26,307 05		38,561 94 24,763 42	22NOV01 5,034 10 3,037 71	27NOV01	1 657200	12NOV01 TO 12NOV01
12NOV01	BUY LOT 058		24,763 42	5,034 10 S 3,037 71 S		-1,494 08 S	1,275 000

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
CHF - SWISS FRANC							
238	39,518 30 23,756 12		35,507 23 22,801 77	26NOV01 4,011 07 2,411 22	29NOV01	1 663500	12NOV01 TO 12NOV01
12NOV01	BUY LOT 058		22,801 77	4,011 07 S 2,411 22 S		-1,456 87 S	1,174 000
322	27,365 83 16,448 78		25,012 33 16,062 24	05DEC01 2,353 50 1,414 62	10DEC01	1 663700	12NOV01 TO 12NOV01
12NOV01	BUY LOT 058		16,062 24	2,353 50 S 1,414 62 S		-1,028 08 S	827 000
342	41,864 38 25,303 34		38,289 73 24,588 62	04DEC01 3,574 65 2,160 56	11DEC01	1 654500	12NOV01 TO 12NOV01
12NOV01	BUY LOT 058		24,588 62	3,574 65 S 2,160 56 S		-1,445 84 S	1,266 000
360	28,855 83 17,387 79		26,070 89 16,742 02	07DEC01 2,784 14 1,677 70	12DEC01	1 659500	12NOV01 TO 12NOV01
12NOV01	BUY LOT 058		16,742 02	2,784 14 S 1,677 70 S		-1,031 93 S	862 000
715111902 TOTAL	339,829 70 205,284 09		302,083 62 193,989 86	37,746 08 22,807 67		-11,513 44	11,294 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 SFLTY CN/LS BASE SFLTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE CN/LS
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(CONTINUED)

CHF - SWISS FRANC

CHF TOTAL

2,081,921 90
1,324,008 18

2,044,175 82
1,312,713 95

37,744 08
22,807 67

-11,513 44

11,294 23

DEPOSITORY RECEIPTS

USD - US DOLLAR

088604108	BHP BILLITON LTD 422	3 76			SPONSORED ADR	30JUL01	30JUL01	1 000000	2400 000 TO 2400 000 500
	2400 000 BUY LOT 385			4 34				00	
				4 19				00 S	500
456628103	INFINEON TECHNOLOGIES AG 824	10 508 04			SPONSORED ADR	07NOV01	13NOV01	1 000000	31 000 000 TO 31 000 000 600 000
	31JUL00 BUY LOT 201			39 357 80				00	
				39 357 80				00 L	600 000
	015	16 969 86				08NOV01	14NOV01	1 000000	31 000 000 TO 31 000 000 900 000
	31JUL00 BUY LOT 201			59,036 70				00	
				59,036 70				00 L	900 000
	036	11,029 68				09NOV01	15NOV01	1 000000	31 000 000 TO 31 000 000 600 000
	31JUL00 BUY LOT 201			39 357 80				00	
				39,357 80				00 L	600 000

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 SFLTY CN/LS BASE SFLTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE CN/LS
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(CONTINUED)

USD - US DOLLAR

	048	10,845 18				12NOV01	15NOV01	1 000000	31 000 000 TO 31 000 000 600 000
	31JUL00 BUY LOT 201			39 357 80				00	
				39 357 80				00 L	600 000
	077	14 930 72				13NOV01	16NOV01	1 000000	31 000 000 TO 31 000 000 800 000
	31JUL00 BUY LOT 201			52,477 07				00	
				52 477 07				00 L	800 000
	091	10,241 40				14NOV01	19NOV01	1 000000	31 000 000 TO 31 000 000 500 000
	31JUL00 BUY LOT 201			32 798 17				00	
				32,798 17				00 L	500 000
	115	10 152 00				15NOV01	20NOV01	1 000000	31 000 000 TO 31 000 000 500 000
	31JUL00 BUY LOT 201			32 798 17				00	
				32 798 17				00 L	500 000
	224	9 847 05				23NOV01	28NOV01	1 000000	31 000 000 TO 31 000 000 500 000
	31JUL00 BUY LOT 201			32 798 17				00	
				32,798 17				00 L	500 000

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 RSM NET BASE GN/LS	
(CONTINUED)						
USD - US DOLLAR						
45662N103	TOTAL	94,523 93	327,981 68	-233,457 75	00	-233,457 75
654902204	NOKIA CORP 707	21,220 61	34,347 47	-13,126 86	1 000000	18JUN01 TO 18JUN01 1,500 000
18JUN01	BUY LOT 065				00 S	1,500 000
18JUN01	BUY LOT 065		33,498 60	-12,277 99 S	00 S	1,200 000
			26,798 88	-9,822 40 S	00 S	
708		16,976 48	27,477 97	-10,501 49	1 000000	18JUN01 TO 18JUN01 1,200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
703		260 032 14	451,096 75	-191,064 61	1 000000	02AUG00 TO 09FEB01 19,700 000
02AUG00	BUY LOT 007		186,435 00	-127,036 80 L	00 L	4,500 000
13NOV00	BUY LOT 277		72,406 20	-46,007 00 L	00 L	2,000 000
23AUG00	BUY LOT 347		292,960 50	-200,563 29 L	00 L	7,000 000
09FEB01	BUY LOT 380		171,058 00	-89,220 47 L	00 L	6,200 000
18JUN01	BUY LOT 065		109,428 76	-44,750 71 S	00 S	4,900 000
05APR01	BUY LOT 075		84,525 00	-38,326 40 L	00 L	3,500 000
09FEB01	BUY LOT 380		11,036 00	-5,756 16 L	00 L	400 000
08MAR01	BUY LOT 632		2,520 50	-1,200 54 L	00 L	100 000
08MAR01	BUY LOT 633		90,417 24	-42,898 68 L	00 L	3,600 000
09MAR01	BUY LOT 642				00 L	2,700 000

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 RSM NET BASE GN/LS	
(CONTINUED)						
USD - US DOLLAR						
09MAR01	BUY LOT 646		61,027 02	-25,388 10 L	00 L	300 000
16MAR01	BUY LOT 705		7,311 60	3,351 72 L	00 L	700 000
			17,389 54	-8,149 82 L	00 L	
704		213,833 53	370,952 66	-157 119 13	1 000000	09FEB01 TO 18JUN01 16,200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
731		24,157 43	41,216 96	-17,059 53	1 000000	18JUN01 TO 18SEP01 1,800 000
18JUN01	BUY LOT 065		8,932 96	-3,564 64 S	00 S	400 000
18SEP01	BUY LOT 088		22,198 54	-3 409 43 S	00 S	1,400 000
18SEP01	BUY LOT 088		34,883 42	-5 357 68 S	00 S	2,200 000
732		29,525 74	50,376 29	-20,850 55	1 000000	18SEP01 TO 18SEP01 2,200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
761		18,346 99	29,767 81	-11,420 82	1 000000	18SEP01 TO 18SEP01 1,300 000
18SEP01	BUY LOT 088		20 612 93	2 265 94 S	00 S	1,500 000
18SEP01	BUY LOT 088		25,369 76	-2,788 85 S	00 S	1,400 000
18SEP01	BUY LOT 088		90,379 77	-12,235 13 S	00 S	5,700 000
18SEP01	BUY LOT 088		71,352 45	9,659 31 S	00 S	4,500 000
19SEP01	BUY LOT 112				00 S	200 000

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
		3 170 00		-428 08 S		00 S	
762	22 580 91	36 637 30		-14 056 39	31MAY02 05JUN02	1 000000	18SEP01 TO 18SEP01 1 600 000
		... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...					
786	78 144 64	130 520 38		-52,375 74	31MAY02 05JUN02	1 000000	18SEP01 TO 18SEP01 5 700 000
		... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...					
787	64 435 06	107,622 06		-45 187 00	31MAY02 05JUN02	1 000000	18SEP01 TO 19SEP01 4 700 000
		... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...					
778	19,416 71	32,057 64		-12,640 93	05JUN02 06JUN02	1 000000	18SEP01 TO 18SEP01 1,400 000
18SEP01 BUY LOT 088		22,198 54		2 781 83 S		00 S	1,400 000
18SEP01 BUY LOT 088		22 198 54		-2 781 83 S		00 S	1 400 000
783	19,416 71	52 057 64		-12,640 93	05JUN02 06JUN02	1 000000	18SEP01 TO 18SEP01 1 400 000
		... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...					
803	2 699 25	4,579 66		-1,880 41	04JUN02 07JUN02	1 000000	19SEP01 TO 19SEP01 200 000
19SEP01 BUY LOT 112							200 000

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
19SEP01 BUY LOT 112		3 170 00		-470 75 S		00 S	200 000
		3,170 00		-470 75 S		00 S	
806	2 699 25	4 579 66		-1,880 41	04JUN02 07JUN02	1 000000	19SEP01 TO 19SEP01 200 000
		... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...					
822	8 125 41	13,738 99		5,613 38	05JUN02 10JUN02	1 000000	19SEP01 TO 19SEP01 600 000
19SEP01 BUY LOT 112		9 510 00		-1 384 59 S		00 S	600 000
19SEP01 BUY LOT 112		6 340 00		-922 93 S		00 S	400 000
826	5 417 07	9 159 32		-3,742 25	05JUN02 10JUN02	1 000000	19SEP01 TO 19SEP01 400 000
		... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...					
844	4 050 65	6 869 49		-2 818 84	06JUN02 11JUN02	1 000000	19SEP01 TO 19SEP01 300 000
19SEP01 BUY LOT 112		4 755 00		-704 35 S		00 S	300 000
261	12 334 21	20 608 48		8 274 27	27JUN02 07JUL02	1 000000	19SEP01 TO 19SEP01 900 000
19SEP01 BUY LOT 112		14 265 00		-1,930 79 S		00 S	900 000

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 CN/L'S BASE SECY 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)		USD - US DOLLAR					
	5,000,000 00	2 837 265 21		167,734 79		00	
16OCT01	BUY LOT 738	2,837,190 08		167 809 92 S		672,645 740 00 S	
ADJG-	188 429,422 49	429 422 49		31JAN02 31JAN02	1 000000	1601101 TO 31JAN02 000	
31OCT01	BUY LOT 001		150 56	00 S		00 S	000
15JAN02	BUY LOT 182		1 184 56	00 S		00 S	000
31JAN02	BUY LOT 187		179 69	00 S		00 S	000
30NOV01	BUY LOT 398		754 53	00 S		00 S	000
31DEC01	BUY LOT 445		1,021 34	00 S		00 S	000
16OCT01	BUY LOT 738	424,121 82		00 S		00 S	000
	309 920,000 00	827,257 38		01FEB02 01FEB02	1 000000	1601101 TO 16OCT01 205 991 131 00	
16OCT01	BUY LOT 738	827,209 67		92,742 62 92,790 33 S		205 991 131 00 S	
ADJG	538 1,176 98	1,176 98		28FEB02 28FEB02	1 000000	1601101 TO 28FEB02 000	
31OCT01	BUY LOT 001		39	00 S		00 S	000
15JAN02	BUY LOT 182		2 95	00 S		00 S	000
31JAN02	BUY LOT 187		4	00 S		00 S	000
30NOV01	BUY LOT 398		1 88	00 S		00 S	000
15FEB02	BUY LOT 534		67	00 S		00 S	000

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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 CN/L'S BASE SECY 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)		USD - US DOLLAR					
19FEB02	BUY LOT 535		189 87	00 S		00 S	000
28FEB02	BUY LOT 537		17	00 S		00 S	000
31DEC01	BUY LOT 645		2 54	00 S		00 S	000
16OCT01	BUY LOT 738		978 06	00 S		00 S	000
ADJG-	112 43 870 35	43,870 35		31MAR02 31MAR02	1 000000	1601101 TO 31MAR02 000	
31OCT01	BUY LOT 001		14 69	00 S		00 S	000
15MAR02	BUY LOT 110		31 72	00 S		00 S	000
31MAR02	BUY LOT 111		38 57	00 S		00 S	000
15JAN02	BUY LOT 182		109 73	00 S		00 S	000
31JAN02	BUY LOT 187		14 65	00 S		00 S	000
30NOV01	BUY LOT 398		70 08	00 S		00 S	000
15FEB02	BUY LOT 534		24 99	00 S		00 S	000
19FEB02	BUY LOT 535		7 065 85	00 S		00 S	000
28FEB02	BUY LOT 537		6 04	00 S		00 S	000
31DEC01	BUY LOT 645		94 61	00 S		00 S	000
16OCT01	BUY LOT 738		36 397 42	00 S		00 S	000
ADJG	506 6,186 23	6,186 23		30APR02 30APR02	1 000000	1601101 TO 30APR02 000	
31OCT01	BUY LOT 001		1 89	00 S		00 S	000
15MAR02	BUY LOT 110		4 07	00 S		00 S	000

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 BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
31MAR02	BUY LOT 111		4 95		00 S		000
15JAN02	BUY LOT 182		14 10		00 S		000
31JAN02	BUY LOT 187		2 14		00 S		000
30NOV01	BUY LOT 398		9 00		00 S		000
01APR02	BUY LOT 503		540 30		00 S		000
15APR02	BUY LOT 504		7 04		00 S		000
30APR02	BUY LOT 505		3 42		00 S		000
15FEB02	BUY LOT 534		3 21		00 S		000
19FEB02	BUY LOT 535		907 43		00 S		000
28FEB02	BUY LOT 537		78		00 S		000
31DEC01	BUY LOT 645		12 15		00 S		000
16OCT01	BUY LOT 738		4,675 35		00 S		000
ADJG-	461	361,682 35	361,682 35	30JUN02	30JUN02	1 000000	16OCT01 TO 28JUN02 000
31OCT01	BUY LOT 001		109 90		00 S		000
31MAY02	BUY LOT 034		987 64		00 S		000
15MAR02	BUY LOT 110		237 36		00 S		000
31MAR02	BUY LOT 111		288 53		00 S		000
15JAN02	BUY LOT 182		821 04		00 S		000
31JAN02	BUY LOT 187		124 55		00 S		000
30NOV01	BUY LOT 398		524 36		00 S		000
14JUN02	BUY LOT 459		41 08		00 S		000

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 BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
28JUN02	BUY LOT 460		318 73		00 S		000
01APR02	BUY LOT 503		31,471 11		00 S		000
15APR02	BUY LOT 504		410 03		00 S		000
30APR02	BUY LOT 505		210 89		00 S		000
15FEB02	BUY LOT 534		187 01		00 S		000
19FEB02	BUY LOT 535		52,867 47		00 S		000
28FEB02	BUY LOT 537		45 17		00 S		000
31DEC01	BUY LOT 645		707 90		00 S		000
16OCT01	BUY LOT 738		272 329 58		00 S		000
140991951	TOTAL	9,557,705 37	9 975,863 06	-418,157 69		00	-418,157 69
141997916	CAPITAL GUARDIAN EMG MKT FI FDTAX EXEMPT TRUST			31OCT01	31OCT01	1 000000	16OCT01 TO 31OCT01 000
ADJG-	052	1,034 40	1 034 40		00	00	
31OCT01	BUY LOT 050		4 68		00 S		000
16OCT01	BUY LOT 754		1,029 72		00 S		000
ADJG-	396	51,784 03	51,784 03	30NOV01	30NOV01	1 000000	16OCT01 TO 30NOV01 000
31OCT01	BUY LOT 050		130 98		00 S		000
01NOV01	BUY LOT 391		282 11		00 S		000
01NOV01	BUY LOT 392		22,154 48		00 S		000
30NOV01	BUY LOT 395		418 55		00 S		000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL BASE	STL DT SECURITY GN/LS	SELL RATE BASE (CURR GN/LS)	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE (N/LS)
(CONTINUED)								
USD - US DOLLAR								
160CT01	BUY LOT 754		28 797 91		00 S		00 S	000
	541	1,261,000 00	1 153,190 61	19FEB02	19FEB02	1 000000	160CT01	TO 160CT01 268,869 936 00
160CT01	BUY LOT 754		1 123 870 15		137,129 85 S		268,869 936 00 S	
	500	1,358 000 00	1 245 072 32	01APR02	01APR02	1 000000	160CT01	TO 160CT01 287 103 594 00
160CT01	BUY LOT 754		1,212,100 84		145,899 16 S		287 103 594 00 S	
	046	671 000 00	623,906 72	03JUN02	03JUN02	1 000000	160CT01	TO 160CT01 140,083 507 00
160CT01	BUY LOT 754		606 904 92		64 095 08 S		140 083 507 00 S	
141997916	TOTAL							
		3 342 818 45	3 074 988 08		267 830 35		00	267 830 35
	USD TOTAL							
		12 900 523 80	13,050 851 14		150,327 34		00	-150,327 34
	PREFERRED STOCK							
JPY - JAPANESE YEN								
99MEZV903	UFG INTERNAT FINACE (BERMUDA) IN PFD RESTRICTED B			11MAR02	15MAR02	128 059998	29MAY01	TO 29MAY01
	597	3,162 500 00 24 695 46	5 195,000 00 45 257 42		-2,032 500 00 -15,871 47		5 000 000 000	
29MAY01	BUY LOT 746				-2,032 500 00 S		5 000,000 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL BASE	STL DT SECURITY GN/LS	SELL RATE BASE (CURR GN/LS)	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE (N/LS)
(CONTINUED)								
JPY - JAPANESE YEN								
			45,257 42		-15,871 47 S		-2,690 49 S	
	380	17 663 000 00 156 827 02	17 663 000 00 147 075 23	15MAR02	15MAR02	129 089996	29MAY01	TO 29MAY01 17,000 000 000 10 248 21
29MAY01	BUY LOT 746		147,075 23		00 S 00 S		17 000 000 000 10,248 21 S	
99MEZV903	TOTAL							
		20,825 500 00 161 522 48	22,858 000 00 190 332 65		2,032 500 00 15 871 47		-12 938 70	-28,810 17
	JPY TOTAL							
		20 825 500 00 161 522 48	22 858 000 00 190 332 65		-2,032 500 00 15 871 47		-12,938 70	28,810 17
	PREFERRED STOCK UNIT							
JPY - JAPANESE YEN								
542174906	SANWA INTERNL FINA		015 RP1000 PREF SH R	02MAY02	09MAY02	128 000000	31JUL00	TO 31JUL00
	414	6 557 000 00 49 666 06	15 000 000 00 117,051 00		8 645 000 00 -67 523 44		15 000,000 000 136 50	
31JUL00	BUY LOT 162		117 051 00		-8 645,000 00 L -67 523 44 L		15 000 000 000 136 50 L	
	616	24,795,000 00 193 393 65	57 000 000 00 444 793 80	16MAY02	23MAY02	128 210000	31JUL00	TO 31JUL00 57,000,000 000 210 70
31JUL00	BUY LOT 162		444 793 80		-32,205,000 00 L 251,189 45 L		57 000,000 000 -210 70 L	
	596	18 723 600 00 148 588 21	42,000 000 00 327 742 80	17MAY02	22MAY02	126 010000	31JUL00	TO 31JUL00 42 000,000 000 5 564 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 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			
(CONTINUED)							
JPY - JAPANESE YEN							
31JUL00	BUY LOT 162						
		327,742 80		-23,276,400 00 L			42,000,000 000
				-184,718 67 L			5,564 08 L
542176904 TOTAL							
		49,875,600 00	114,000,000 00	-64,124,400 00			
		391,645 92	889,587 60	-503,431 56		5,489 88	-497,941 68
JPY TOTAL							
		49,875,600 00	114,000,000 00	-64,124,400 00		5,489 88	-497,941 68
		391,645 92	889,587 60	-503,431 56			

RIGHTS

EUR - EURO CURRENCY

SPAIN

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 DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
99NAJB902 TELEFONICA SA							
153		12 25	BONUS RTS EXP 06MAY0	22MAR02	12APR02	1 137268	22MAR02 TO 22MAR02
		10 77	00	12 25	12 25	00	49 000
			00	10 77	10 77		
22MAR02	BUY LOT 776						
			-10 77	12 25 S	10 77 S	00 S	49 000
SPAIN TOTAL							
		12 25	00	12 25			
		10 77	00	10 77		00	10 77
EUR TOTAL							
		12 25	00	12 25			
		10 77	00	10 77		00	10 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	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			
WARRANTS							
CHF - SWISS FRANC							
731034906	SWISSCOM AG						
400		21,103 71	PUT WTS 07MAR02	26FEB02	01MAR02	1 699100	22FEB02 TO 22FEB02
		12,420 52	00	21,103 71			2,725 000
			00	12,420 52		00	
22FEB02	BUY LOT 339						
			-12,420 52	21,103 71 S	12,420 52 S	00 S	2,725 000
429		19,468 00	00	28FEB02	05MAR02	1 702600	22FEB02 TO 22FEB02
		11,434 28	00	19,468 00			2,398 000
			00	11,434 28		00	
22FEB02	BUY LOT 339						
			-11,434 28	19,468 00 S	11,434 28 S	00 S	2,398 000
491		7,745 32	00	05MAR02	08MAR02	1 697600	22FEB02 TO 22FEB02
		4,562 51	00	7,745 32			862 000
			00	4,562 51		00	
22FEB02	BUY LOT 339						
			4,562 51	7,745 32 S	4,562 51 S	00 S	862 000
731034906 TOTAL							
		48,317 03	00	48,317 03			
		28,417 31	00	28,417 31		00	28,417 31
CHF TOTAL							
		48,317 03	00	48,317 03			
		28,417 31	00	28,417 31		00	28,417 31

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS 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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET FUND RSN
							NET BASE CN/LS
<u>EQUITY TOTAL</u>							
	79,713,169.75	81,795,726.73		-1,007,111.45		-1,075,445.53	-2,082,556.98

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS 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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET FUND RSN
							NET BASE CN/LS

FIXED INCOME

CONVERTIBLE BONDS

EUR EURO CURRENCY

INTERNATIONAL

99HVU2112	INFINEON TECH	CONV 4 25	06FEB2007	4 250	11JAN02	06FEB02	1 122839	10JAN02	10JAN02
674			152,489.55		135.45			150,000.00	
			135,927.77	136,135.10	120.63		-327.96		
10JAN02	BUY LOT	670			135.45 S			150,000.00	
				136.135.10	120.63 S		327.96 S		
<u>INTERNATIONAL TOTAL</u>									
			152,489.55		135.45				
			135,927.77	136,135.10	120.63		327.96		-207.33
<u>EUR TOTAL</u>									
			152,489.55		135.45				
			135,927.77	136,135.10	120.63		-327.96		-207.33

JPY - JAPANESE YEN

679325113	SEKISUI HOUSE	2 SPCN	31JAN2002	2 500	31JAN02	31JAN02	134 074997	31JUL00	31JUL00
001			40,716.542.00		5 716.542.00			35 000.000.00	
			416,736.93		-42,636.90		113,052.10		
31JUL00	BUY LOT	220			-5 716.542.00 L			35 000.000.00	
				416,736.93	42,636.90 L		-113,052.10 L		
<u>99MEZV114 UFJ INTFRNAT FINANCE ZERO D1AU</u>									
640			5,195.000.00		-2 279.500.00			5 000.000.00	
			40,243.24		-18,143.11		1 105.06		
15MAR02	BUY LOT	386			2 279,500.00 S			5 000,000.00	
				40,243.24	18,143.11 S		1,105.06 S		

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									
684	3,125,000 00 25,060 14	5,195,000 00 40,243 24		27MAY02	30MAY02	124 700000	15MAR02 TO 15MAR02		
				-2,070,000 00		5,000,000 00			
				-16,599 84		1,416 74			
15MAR02 BUY LOT 386		40,243 24		-2,070,000 00 S		5,000,000 00			
				-16,599 84 S		1,416 74 S			
682	3,540,000 00 28,464 60	6 234,000 00 48,291 89		28MAY02	31MAY02	124 365000	15MAR02 TO 15MAR02		
				-2,694,000 00		6,000,000 00			
				-21,662 04		1,834 75			
15MAR02 BUY LOT 386		48,291 89		-2,694,000 00 S		6,000,000 00			
				-21,662 04 S		1,834 75 S			
741	595,000 00 4,835 83	1,039,000 00 8,048 65		30MAY02	04JUN02	123 040000	15MAR02 TO 15MAR02		
				-444,000 00		1,000,000 00			
				-3,608 58		395 76			
15MAR02 BUY LOT 386		8,048 65		-444,000 00 S		1,000,000 00			
				-3,608 58 S		395 76 S			
99MEZV114 TOTAL	10,175,500 00 81,545 74	17,663,000 00 136 827 02		-7,487,500 00		4,752 31			-55,261 26
				-60,013 57					
JPY TOTAL	45,175,500 00 342,613 69	58 379,542 00 553,563 95		-13,204,042 00		-108,299 79			-210,950 26
				-102 650 47					
USD - US DOLLAR									
456568AA0	NORTEL NETWORKS CORP GTD SR NT	01SEP2008	4 250	08NOV01	14NOV01	1 000000	09AUG01 TO 09AUG01		
003	109,102 50	117,000 00		-7,897 50		117,000 00			
09AUG01 BUY LOT 591		117,000 00		-7,897 50 S		117,000 00			
						00 S			

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)									
USD - US DOLLAR									
USD TOTAL	109,102 50	117,000 00		-7,897 50		00			-7,897 50
FIXED INCOME TOTAL	587,643 96	806,699 05		-110,427 34		-108,627 75			-219,055 09

ASSET ID	SECURITY DESCRIPTION LOI LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR DTI FUND RSN NET BASE CN/LS	BUY'S DIL FUND RSN
FOREIGN CASH							
SECURITY SETTLEMENTS							
AUD - AUSTRALIAN DOLLAR							
** AUD **	2137 24 013 93 12 365 97	24,013 93 12 284 99	05JUL01	05JUL01	1 941936 80 98	24,013 93	SS
** AUD **	3115 705 424 50 358,328 52	705 424 50 358 746 67	24OCT01	24OCT01	1 968698 -424 35	705 424 50	SS
** AUD **	3116 228 445 00 116 038 62	228 445 00 116 176 69	24OCT01	24OCT01	1 968698 138 07	228,445 00	SS
** AUD **	3365 188,356 26 97 012 90	188 356 26 96 984 62	11DEC01	11DEC01	1 961559 28 28	188,356 26	SS
** AUD **	3512 79,691 27 41 471 33	79 691 27 41 042 23	12DEC01	12DEC01	1 921599 429 10	79 691 27	SS
** AUD **	4191 190 709 53 -97 977 02	190 709 53 97 976 99	17JAN02	17JAN02	1 966472 - 03	-190 709 53	SS BTC
** AUD **	4195 -41 400 29 21 062 40	-41 400 29 21 062 42	12FEB02	12FEB02	1 965402 02	-41 400 29	SS BTC
** AUD **	4197 62 462 95 -32 277 73	62 462 95 -32 277 68	14FEB02	14FEB02	1 955172 - 05	-62,462 95	SS BTC

ASSET ID	SECURITY DESCRIPTION LOI LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR DTI FUND RSN NET BASE CN/LS	BUY'S DIL FUND RSN
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
** AUD **	4240 112 510 25 -58 837 23	-112 510 25 -58 837 18	14MAR02	14MAR02	1 912229 05	-112,510 25	SS BTC
** AUD **	4265 -46 405 45 -24,397 66	-46,405 45 -24 397 66	15MAR02	15MAR02	1 902045 - 07	-46,405 45	SS BTC
** AUD **	4287 -46 813 18 -24 555 85	-46 813 18 24 555 86	18MAR02	18MAR02	1 906396 01	46 813 18	SS BTC
** AUD **	4323 -46 084 50 -24 127 56	-46 084 50 -24 127 55	19MAR02	19MAR02	1 910057 01	-46,084 50	SS BTC
** AUD **	4549 22 483 08 12 000 35	22 483 08 12 000 36	12APR02	12APR02	1 873536 01	22 483 08	SS
AUD TOTAL		702,027 89 355 974 06				-26 16	-26 16
CAD - CANADIAN DOLLAR							
** CAD **	2415 180 098 80 -116 856 22	180 098 80 116 856 23	24AUG01	24AUG01	1 561200 01	-180,098 80	SS BTC
** CAD **	2768 140,880 00 90 203 61	140 880 00 90 171 66	05OCT01	05OCT01	1 561800 81 95	140,880 00	SS

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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE			NET	BASE GN/LS	
(CONTINUED)		CAD - CANADIAN DOLLAR							
++ CAD ++	3012	-30,338 00 -19,118 98	-30,338 00 -19,118 99	31OCT01	31OCT01	1 586800	-30,338 00	SS BTC	
++ CAD ++	3100	71,860 48 44,964 79	71,860 48 44,966 62	13NOV01	13NOV01	1 598150	71,860 48	SS	
++ CAD ++	3119	23,843 60 14,978 08	23,843 60 14,962 11	14NOV01	14NOV01	1 591900	23,843 60	SS	
++ CAD ++	3136	76,860 16 48,282 03	76,860 16 48,282 02	14NOV01	14NOV01	1 591900	76,860 16	SS	
++ CAD ++	3155	54,441 90 34,311 40	54,441 90 34,308 64	15NOV01	15NOV01	1 586700	54,441 90	SS	
++ CAD ++	3156	72,826 88 45,898 33	72,826 88 45,894 63	15NOV01	15NOV01	1 586700	72,826 88	SS	
++ CAD ++	3157	38,752 00 24,423 02	38,752 00 24,421 05	15NOV01	15NOV01	1 586700	38,752 00	SS	
++ CAD ++	3171	37,466 60 23,607 70	37,466 60 23,607 78	16NOV01	16NOV01	1 587050	37,466 60	SS	
++ CAD ++	3217	151,627 00 94,695 85	151,627 00 94,709 93	21NOV01	21NOV01	1 601200	151,627 00	SS	

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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE			NET	BASE GN/LS	
(CONTINUED)		CAD - CANADIAN DOLLAR							
++ CAD ++	3226	65,991 60 41,291 20	65,991 60 41,219 97	23NOV01	23NOV01	1 598200	65,991 60	SS	
++ CAD ++	3256	4,556 00 2,847 68	4,556 00 2,851 33	26NOV01	26NOV01	1 599900	4,556 00	SS	
++ CAD ++	3264	9,103 06 5,745 25	9,103 06 5,697 07	28NOV01	28NOV01	1 584450	9,103 06	SS	
++ CAD ++	3265	23,097 70 14,577 74	23,097 70 14,455 50	28NOV01	28NOV01	1 584450	23,097 70	SS	
++ CAD ++	3296	184,765 20 117,236 80	184,765 20 117,527 62	03DEC01	03DEC01	1 576000	184,765 20	SS	
++ CAD ++	4384	119,499 12 75,360 48	119,499 12 75,360 34	25MAR02	25MAR02	1 585700	119,499 12	SS	
++ CAD ++	4395	159,165 36 99,971 96	159,165 36 99,973 20	26MAR02	26MAR02	1 592100	159,165 36	SS	
++ CAD ++	4412	210,552 30 132,131 97	210,552 30 132,132 25	27MAR02	27MAR02	1 593500	210,552 30	SS	
++ CAD ++	4427	103,866 00 65,189 23	103,866 00 65,189 19	28MAR02	28MAR02	1 593300	103,866 00	SS	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS	LOCAL SECY GN/LS BASE SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE CN/LS
(CONTINUED)							
CAD - CANADIAN DOLLAR							
** CAD **				01APR02	01APR02	1 599500	
4431	218,737 14 136,770 55	218 737 14 136 780 49		00 00		218,737 14 9 94	SS
** CAD **				12APR02	12APR02	1 587950	
4497	54 291 58 54,189 73	54 291 58 54 190 68		00 00		54 291 58 - 95	SS
** CAD **				12APR02	12APR02	1 587950	
4498	251,355 00 158,288 99	251,355 00 158,295 47		00 00		251,355 00 -4 43	SS
CAD TOTAL							
	1 865,101 88 1,168 991 19	1 865,101 88 1,148 970 28		00 00		20 91	20 91
CHF - SWISS FRANC							
** CHF **				02JUL01	02JUL01	1 800800	
2166	73,170 00 40,451 94	73,170 00 40 722 44		00 00		73,170 00 -90 57	SS
** CHF **				08AUG01	08AUG01	1 712850	
2298	256 138 75 149 539 51	256 138 75 149,539 26		00 00		256 138 75 24	SS
** CHF **				19SEP01	19SEP01	1 585700	
2565	33 032 22 20 831 52	33 032 22 19 864 40		00 00		33,032 22 966 97	SS
** CHF **				19SEP01	19SEP01	1 585700	
2571	72,576 01 45 769 07	72 576 01 44 758 80		00 00		72 576 01 1,010 27	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS	LOCAL SECY GN/LS BASE SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE CN/LS
(CONTINUED)							
CHF - SWISS FRANC							
** CHF **				21SEP01	21SEP01	1 586000	
2593	29 054 25 18 319 70	29 054 25 18 322 67		00 00		29 054 25 -3 47	SS
** CHF **				24SEP01	24SEP01	1 601900	
2611	72 100 99 45,009 67	72 100 99 45 211 17		00 00		72 100 99 201 50	SS
** CHF **				25SEP01	25SEP01	1 590200	
2624	25,620 60 16,111 56	25,620 60 16 031 72		00 00		25 620 60 79 84	SS
** CHF **				25SEP01	25SEP01	1 590200	
2625	104 602 24 65 779 30	104,602 24 65 648 66		00 00		104 602 24 130 64	SS
** CHF **				26SEP01	26SEP01	1 599000	
2646	49 960 04 31,244 55	49,960 04 31 417 44		00 00		49,960 04 -172 91	SS
** CHF **				26SEP01	26SEP01	1 599000	
2647	51 401 62 32,146 10	51 401 62 32 206 96		00 00		51,401 62 60 84	SS
** CHF **				08OCT01	08OCT01	1 610350	
2755	63 301 16 39,308 95	63 301 16 39 129 00		00 00		63 301 16 179 95	SS
** CHF **				08OCT01	08OCT01	1 610350	
2759	181,260 90 112 559 94	181 260 90 112 044 68		00 00		181 260 90 515 26	SS
** CHF **				09OCT01	09OCT01	1 619500	
2772	706 778 54 436 417 75	706 778 54 436 456 98		00 00		706 778 54 -39 23	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 RSM NET BASE GN/LS
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(CONTINUED)

CHF - SWISS FRANC

++ CHF ++	3257	-43,596 04 -26,269 80	-43,596 04 -26,207 42	27NOV01	27NOV01	1 659550 -62 38	-43,596 04	SS BTC
++ CHF ++	3356	-27,365 83 -16,413 26	-27,365 83 -16,490 41	10DEC01	10DEC01	1 467300 77 15	-27,365 83	SS BTC
++ CHF ++	3366	-41,864 38 -25,247 64	41,864 38 -25,109 09	11DEC01	11DEC01	1 658150 -138 55	-41,864 38	SS BTC
++ CHF ++	3377	110,586 51 67,056 67	110,586 51 66,692 71	12DEC01	12DEC01	1 649150 363 96	110,586 51	SS
++ CHF ++	3379	172,273 86 104,462 21	172,273 86 103,990 19	12DEC01	12DEC01	1 649150 472 02	172,273 86	SS
++ CHF ++	3411	10,604 27 6,492 94	10,604 27 6,501 70	17DEC01	17DEC01	1 633200 -8 76	10,604 27	SS
++ CHF ++	3425	122,402 99 74,935 25	122,402 99 74,946 72	18DEC01	18DEC01	1 633450 -11 47	122,402 99	SS
++ CHF ++	3429	8,475 42 5,188 66	8,475 42 5,189 46	18DEC01	18DEC01	1 633450 - 80	8,475 42	SS
++ CHF ++	3436	51,429 45 31,387 17	51,429 45 31,485 17	19DEC01	19DEC01	1 638550 -98 00	51,429 45	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 RSM NET BASE GN/LS
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(CONTINUED)

CHF - SWISS FRANC

++ CHF ++	4113	48,300 41 29,065 12	48,300 41 29,045 89	21JAN02	21JAN02	1 661800 19 23	48,300 41	SS
++ CHF ++	4114	205,248 65 123,509 84	205,248 65 123,428 14	21JAN02	21JAN02	1 661800 81 70	205,248 65	SS
++ CHF ++	4164	12,797 79 7,531 21	12,797 79 7,536 98	18FEB02	18FEB02	1 699300 -5 77	12,797 79	SS
++ CHF ++	4166	28,244 08 16,720 39	28,244 08 16,621 01	19FEB02	19FEB02	1 689200 99 58	28,244 08	SS
CHF TOTAL		2,576,534 50 1,452,087 62	2,376,534 50 1,448,985 27			3,102 35		3,102 35

EUR - EURO CURRENCY

++ EUR ++	2113	13,041 98 11,026 34	13,041 98 11,052 42	02JUL01	02JUL01	1 182802 -26 08	13,041 98	SS
++ EUR ++	2114	44,650 55 37,749 81	44,650 55 37,839 10	02JUL01	02JUL01	1 182802 -89 29	44,650 55	SS
++ EUR ++	2120	67,403 82 57,141 59	67,403 82 57,103 91	03JUL01	03JUL01	1 179593 37 68	67,403 82	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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	2129	52 551 85 27,524 22	32 551 85 27 595 83	04JUL01	04JUL01	1 182662 -71 61	32,551 85	SS
** EUR **	2138	31 975 85 26,770 18	31 975 85 27,107 53	05JUL01	05JUL01	1 194458 -337 35	31 975 85	SS
** EUR **	2170	-40 617 10 -36 981 48	-40,617 10 -36 980 10	11JUL01	11JUL01	1 161103 -1 38	40 617 10	SS BTC
** EUR **	2171	12 045 93 -10 374 56	12,045 93 -10,374 15	11JUL01	11JUL01	1 161103 - 41	-12 045 93	SS BTC
** EUR **	2192	12,933 32 11,059 28	12 933 32 11 158 82	16JUL01	16JUL01	1 169454 79 54	17,933 32	SS
** EUR **	2204	23,846 90 20 755 96	23 846 90 20 646 03	18JUL01	18JUL01	1 149029 107 93	23 846 90	SS
** EUR **	2206	3 659 13 3 184 56	3 659 13 3 167 98	18JUL01	18JUL01	1 149029 16 56	3,659 13	SS
** EUR **	2220	23,441 60 20,367 23	23,441 60 20 382 52	19JUL01	19JUL01	1 150947 -15 29	23,441 60	SS
** EUR **	2223	128 845 55 111 947 42	128 845 55 112 031 45	19JUL01	19JUL01	1 150947 -84 03	128 845 55	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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	2237	14 421 60 12,511 46	14 421 60 12 530 05	23JUL01	23JUL01	1 152671 18 59	14 421 60	SS
** EUR **	2250	23 838 98 20 896 06	23 838 98 20 812 10	26JUL01	26JUL01	1 140836 83 96	23,838 98	SS
** EUR **	2269	12 637 12 11 112 45	12 637 12 11 076 05	01AUG01	01AUG01	1 137204 36 40	12,637 12	SS
** EUR **	2274	140 835 61 123 843 75	140 835 61 123 769 16	01AUG01	01AUG01	1 137204 74 59	140 835 61	SS
** EUR **	2284	12 597 23 11 100 06	12 597 23 11 077 37	02AUG01	02AUG01	1 134881 22 67	12 597 23	SS
** EUR **	2286	12,616 72 11 154 46	12 616 72 11 101 93	03AUG01	03AUG01	1 131094 52 51	12 616 72	SS
** EUR **	2296	178 545 25 156 735 92	178,545 25 156 869 25	08AUG01	08AUG01	1 139147 -133 33	178,545 25	SS
** EUR **	2330	176 627 97 156 978 08	176 627 97 155 052 84	09AUG01	09AUG01	1 125176 1 925 24	176,627 97	SS
** EUR **	2342	228 444 89 204,286 96	228 444 89 200,540 31	10AUG01	10AUG01	1 118255 3 746 61	228 444 89	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 GN/LS	SECTY GN/LS	BASE CURR GN/LS	SNS/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 **	2346	195,189 16 174,547 99	195,189 16 171,346 77	10AUG01	00 00	1 118255 5,201 22	195,189 16		SS
** EUR **	2360	13,256 22 11,970 36	13,256 22 11,904 08	14AUG01	00 00	1 107420 66 28	13,256 22		SS
** EUR **	2361	15,370 68 13,879 72	15,370 68 13,802 87	14AUG01	00 00	1 107420 76 85	15,370 68		SS
** EUR **	2370	11,573 10 10,550 04	11,573 10 10,439 04	15AUG01	00 00	1 096972 111 00	11,573 10		SS
** EUR **	2374	46,025 47 41,956 83	46,025 47 41,779 19	15AUG01	00 00	1 096972 177 64	46,025 47		SS
** EUR **	2375	11,235 80 10,242 56	11,235 80 10,199 19	15AUG01	00 00	1 096972 43 37	11,235 80		SS
** EUR **	2390	11,405 08 10,398 01	11,405 08 10,408 09	21AUG01	00 00	1 096852 -10 08	11,405 08		SS
** EUR **	2391	23,932 16 21,818 95	23,932 16 21,840 09	21AUG01	00 00	1 096852 -21 14	23,932 16		SS
** EUR **	2398	46,939 85 43,165 90	46,939 85 42,864 28	22AUG01	00 00	1 087429 301 62	46,939 85		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 GN/LS	SECTY GN/LS	BASE CURR GN/LS	SNS/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 **	2484	32,447 77 29,349 01	32,447 77 28,830 04	07SEP01	00 00	1 105583 518 97	32,447 77		SS
** EUR **	2489	40,865 57 36,962 91	40,865 57 36,735 09	07SEP01	00 00	1 105583 227 82	40,865 57		SS
** EUR **	2490	-2,265 82 -2,037 09	-2,265 82 -2,049 43	10SEP01	00 00	1 112285 12 34	-2,265 82		SS BTC
** EUR **	2503	29,304 59 26,752 17	29,304 59 26,684 88	11SEP01	00 00	1 095410 67 29	29,304 59		SS
** EUR **	2504	17,461 29 15,940 42	17,461 29 15,927 05	11SEP01	00 00	1 095410 13 37	17,461 29		SS
** EUR **	2515	15,742 22 14,262 45	15,742 22 14,324 56	12SEP01	00 00	1 103753 -62 11	15,742 22		SS
** EUR **	2517	13,122 11 11,888 63	13,122 11 11,940 40	12SEP01	00 00	1 103753 -51 77	13,122 11		SS
** EUR **	2525	12,930 93 11,776 20	12,930 93 11,759 29	13SEP01	00 00	1 098056 14 91	12,930 93		SS
** EUR **	2528	136,638 73 124,436 94	136,638 73 124,395 23	13SEP01	00 00	1 098056 41 71	136,638 73		SS

KAUFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
ANNUAL REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG DVCS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
EUR - EURO CURRENCY										
2538	++ EUR ++	25,443 57	23,443 57	14SEP01	00	00	1	085600		23,443 57
2538	++ EUR ++	21,595 04	21,152 52	14SEP01	00	00	1	085600		21,152 52
2538	++ EUR ++	19,443 91	17,899 09	17SEP01	00	00	1	086307		19,443 91
2545	++ EUR ++	67,124 49	67,124 49	17SEP01	00	00	1	086307		67,124 49
2552	++ EUR ++	11,742 58	11,742 58	18SEP01	00	00	1	083717		11,742 58
2553	++ EUR ++	15,040 50	15,040 50	18SEP01	00	00	1	083717		15,040 50
2580	++ EUR ++	11,917 85	11,917 85	19SEP01	00	00	1	073269		11,917 85
2581	++ EUR ++	11,698 49	11,698 49	20SEP01	00	00	1	080205		11,698 49
2592	++ EUR ++	37,991 03	34,821 26	21SEP01	00	00	1	098558		37,991 03
2612	++ EUR ++	27,344 65	27,344 65	24SEP01	00	00	1	094691		27,344 65

KAUFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
ANNUAL REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG DVCS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
EUR - EURO CURRENCY										
2629	++ EUR ++	27,281 87	27,281 87	25SEP01	00	00	1	081895		27,281 87
2641	++ EUR ++	38,923 80	35,924 24	24SEP01	00	00	1	083150		38,923 80
2658	++ EUR ++	14,118 56	14,118 56	27SEP01	00	00	1	089147		14,118 56
2668	++ EUR ++	12,419 18	11,302 07	28SEP01	00	00	1	098841		12,419 18
2691	++ EUR ++	12,441 16	11,323 37	01OCT01	00	00	1	091286		12,441 16
2705	++ EUR ++	12,458 02	11,400 96	02OCT01	00	00	1	092717		12,458 02
2720	++ EUR ++	12,461 46	11,431 99	03OCT01	00	00	1	088791		12,461 46
2726	++ EUR ++	17,252 92	17,252 92	06OCT01	00	00	1	093555		17,252 92
2731	++ EUR ++	10,978 16	10,978 16	05OCT01	00	00	1	090453		10,978 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)					
EUR - EURO CURRENCY					
++ EUR ++ 2732	14,133 78 12,961 38	14,133 78 12,940 92	05OCT01 00 00	1 090453 20 46	14,133 78 SS
++ EUR ++ 2749	130,969 26 120,256 01	130,969 26 120,104 93	08OCT01 00 00	1 089087 151 08	130,969 26 SS
++ EUR ++ 2751	133,853 80 122,904 60	133,853 80 122,754 41	08OCT01 00 00	1 089087 150 19	133,853 80 SS
++ EUR ++ 2752	340,978 32 313,086 39	340,978 32 312,703 79	08OCT01 00 00	1 089087 382 60	340,978 32 SS
++ EUR ++ 2753	175,938 75 161,547 01	175,938 75 161,349 60	08OCT01 00 00	1 089087 197 41	175,938 75 SS
++ EUR ++ 2764	260,390 15 239,090 31	260,390 15 238,798 14	08OCT01 00 00	1 089087 292 17	260,390 15 SS
++ EUR ++ 2765	12,376 54 11,364 14	12,376 54 11,350 26	08OCT01 00 00	1 089087 13 86	12,376 54 SS
++ EUR ++ 2766	10,559 13 9,695 40	10,559 13 9,683 55	08OCT01 00 00	1 089087 11 85	10,559 13 SS
++ EUR ++ 2767	89,675 63 82,340 19	89,675 63 82,239 56	08OCT01 00 00	1 089087 100 63	89,675 63 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)					
EUR - EURO CURRENCY					
++ EUR ++ 2770	143,887 83 132,117 85	143,887 83 131,959 09	08OCT01 00 00	1 089087 158 76	143,887 83 SS
++ EUR ++ 2781	144,384 19 132,140 45	144,384 19 132,254 49	09OCT01 00 00	1 092657 -114 24	144,384 19 SS
++ EUR ++ 2797	7 198 50 6,563 95	7 198 50 6,588 07	10OCT01 00 00	1 096672 -24 12	7,198 50 SS
++ EUR ++ 2817	1,800 39 1,621 97	1,800 39 1,642 51	11OCT01 00 00	1 110001 -20 54	1,800 39 SS
++ EUR ++ 2820	12,165 87 10,960 23	12,165 87 11,099 05	11OCT01 00 00	1 110001 -138 82	12,165 87 SS
++ EUR ++ 2833	12,119 02 11,009 52	12,119 02 10,941 13	12OCT01 00 00	1 100776 68 39	12,119 02 SS
++ EUR ++ 2847	166,755 85 151,631 10	166,755 85 151,613 07	16OCT01 00 00	1 099747 18 03	166,755 85 SS
++ EUR ++ 2852	18,760 96 17 005 87	18,760 96 17 038 32	17OCT01 00 00	1 103205 -32 45	18,760 96 SS
++ EUR ++ 2869	16,783 66 15,170 75	16,783 66 15 199 78	18OCT01 00 00	1 106317 -29 03	16,783 66 SS

ASSET ID	SECURITY DESCRIPTION LOI LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY CN/LS BASE SELTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE CN/LS
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(CONTINUED)

EUR - EURO CURRENCY

** EUR **	2885	12 130 33 10.805 10	12 130 33 10 954 81	22OCT01	22OCT01	1 122649 -149 71	12 130 33	SS
** EUR **	2895	12.260 21 10.904 25	12.260 21 10 919 61	23OCT01	23OCT01	1 124354 -15 38	12.260 21	SS
** EUR **	2932	107 367 75 96 260 56	107.367 75 96.189 79	25OCT01	25OCT01	1 115387 70 75	107 367 75	SS
** EUR **	2960	-353.653 65 -317 068 11	353 653 65 -317.068 10	25OCT01	25OCT01	1 115387 01	-353.653 65	SS BTC
** EUR **	2978	241.301 75 218.088 62	241 301 75 218.016 07	29OCT01	29OCT01	1 106459 82 55	241 301 75	SS
** EUR **	3030	12 544 98 11 543 80	12.544 98 11.288 99	02NOV01	02NOV01	1 105889 54 81	12 544 98	SS
** EUR **	3048	418 368 12 375 359 77	418 368 12 375.440 04	06NOV01	06NOV01	1 114579 -80 27	418.368 12	SS
** EUR **	3054	12 899 95 11.611 89	12 899 95 11 578 30	07NOV01	07NOV01	1 110926 33 59	12 899 95	SS
** EUR **	3085	222 500 65 196 054 37	222 500 65 196 443 36	13NOV01	13NOV01	1 134881 -386 99	222 500 65	SS

ASSET ID	SECURITY DESCRIPTION LOI LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELTY CN/LS BASE SELTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE CN/LS
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(CONTINUED)

EUR - EURO CURRENCY

** EUR **	3121	145 295 12 128 288 37	145 295 12 128 267 83	14NOV01	14NOV01	1 132567 20 49	145 295 12	SS
** EUR **	3158	98 117 96 86.486 10	98 117 96 86.503 18	15NOV01	15NOV01	1 134494 17 08	98 117 96	SS
** EUR **	3162	151 885 49 134 426 21	151 885 49 133 928 67	16NOV01	16NOV01	1 129880 497 54	151 885 49	SS
** EUR **	3174	89 292 14 78.411 87	89.292 14 78 880 29	19NOV01	19NOV01	1 138758 468 42	89.292 14	SS
** EUR **	3187	267 828 36 236.559 46	267 828 36 236 036 13	20NOV01	20NOV01	1 132182 523 33	267 828 36	SS
** EUR **	3189	64 540 95 57 005 81	64 540 95 56 983 56	20NOV01	20NOV01	1 132182 27 25	64 540 95	SS
** EUR **	3224	43 004 72 37.773 21	43 004 72 37 770 64	22NOV01	22NOV01	1 138498 2 57	43 004 72	SS
** EUR **	3261	68 673 33 60.861 75	68 673 33 60 552 11	28NOV01	28NOV01	1 128350 329 62	68 673 33	SS
** EUR **	3280	82 913 33 74.275 75	82.913 33 74.252 59	30NOV01	30NOV01	1 116521 21 14	82.913 33	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	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	3308	68,922 86 61,051 87	68,922 86 61,129 11	05DEC01	00 00	1 128923 -77 24	05DEC01	68,922 86	SS
++ EUR ++	3321	15,319 94 13,663 09	15,319 94 13,570 40	06DEC01	00 00	1 121265 92 69	06DEC01	15,319 94	SS
++ EUR ++	3329	38,554 91 34,331 21	38,554 91 34,325 47	07DEC01	00 00	1 123028 5 74	07DEC01	38,554 91	SS
++ EUR ++	3359	15,559 52 13,825 41	15,559 52 13,842 76	10DEC01	00 00	1 125429 -17 35	10DEC01	15,559 52	SS
++ EUR ++	3368	38,836 92 34,592 06	38,836 92 34,521 31	11DEC01	00 00	1 122712 70 75	11DEC01	38,836 92	SS
++ EUR ++	3381	15,500 86 13,868 62	15,500 86 13,814 89	12DEC01	00 00	1 117693 53 73	12DEC01	15,500 86	SS
++ EUR ++	3385	68,902 33 61,857 06	68,902 33 61,782 87	13DEC01	00 00	1 113896 74 19	13DEC01	68,902 33	SS
++ EUR ++	3412	61,630 62 55,714 06	61,630 62 55,664 43	17DEC01	00 00	1 106195 49 63	17DEC01	61,630 62	SS
++ EUR ++	3435	-44,071 68 -39,655 70	-44,071 68 -39,730 87	19DEC01	00 00	1 111358 75 17	19DEC01	-44,071 68	SS BTC

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 PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	3540	120,229 67 107,076 50	120,229 67 107,063 79	11JAN02	00 00	1 122839 12 71	11JAN02	120,229 67	SS
++ EUR ++	3549	12,737 38 11,380 21	12,737 38 11,343 79	14JAN02	00 00	1 119257 36 42	14JAN02	12,737 38	SS
++ EUR ++	3550	141,030 61 126,003 78	141,030 61 125,600 52	14JAN02	00 00	1 119257 403 26	14JAN02	141,030 61	SS
++ EUR ++	3559	16,396 48 14,615 00	16,396 48 14,649 43	15JAN02	00 00	1 121894 34 43	15JAN02	16,396 48	SS
++ EUR ++	3563	92,700 44 82,628 52	92,700 44 82,823 20	15JAN02	00 00	1 121894 -194 68	15JAN02	92,700 44	SS
++ EUR ++	3564	92,855 37 82,051 63	92,855 37 82,195 31	16JAN02	00 00	1 131670 -143 68	16JAN02	92,855 37	SS
++ EUR ++	3579	32,151 78 28,328 93	32,151 78 28,366 31	17JAN02	00 00	1 134945 -37 38	17JAN02	32,151 78	SS
++ EUR ++	3592	38,007 26 33,590 81	38,007 26 33,551 23	18JAN02	00 00	1 131478 39 58	18JAN02	38,007 26	SS
++ EUR ++	3623	48,143 81 42,539 86	48,143 81 42,542 13	23JAN02	00 00	1 131734 -2 27	23JAN02	48,143 81	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SEIL RATE	TRD DIS OF	ORIC BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	LOCAL SECY GN/L	BASE CURR GN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET	BASE GN/L
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	3645	69,767 59 60,597 78	69,767 59 60,601 58	25 JAN02	25 JAN02	1 155135 -203 80	69,767 59	SS
** EUR **	3652	13,103 27 11,271 44	13,103 27 11,334 00	28 JAN02	28 JAN02	1 162520 -62 67	13,103 27	SS
** EUR **	3665	13,464 07 11,637 67	13,464 07 11,590 43	29 JAN02	29 JAN02	1 156939 47 24	13,464 07	SS
** EUR **	3672	51,311 15 44,353 35	51,311 15 44,352 78	30 JAN02	30 JAN02	1 156872 57	51,311 15	SS
** EUR **	3682	13,680 27 11,755 46	13,680 27 11,890 13	31 JAN02	31 JAN02	1 165738 -13 67	13,680 27	SS
** EUR **	3691	13,883 63 11,959 36	13,883 63 11,932 40	01 FEB02	01 FEB02	1 160901 26 96	13,883 63	SS
** EUR **	3696	13,611 17 11,821 98	13,611 17 11,724 63	04 FEB02	04 FEB02	1 151344 97 35	13,611 17	SS
** EUR **	3706	16,813 51 14,580 68	16,813 51 14,594 34	05 FEB02	05 FEB02	1 153136 -13 66	16,813 51	SS
** EUR **	3723	13,865 64 12,050 62	13,865 64 12,048 93	06 FEB02	06 FEB02	1 150616 1 69	13,865 64	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SEIL RATE	TRD DIS OF	ORIC BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	LOCAL SECY GN/L	BASE CURR GN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET	BASE GN/L
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	3725	152,489 55 132,928 62	152,489 55 132,527 34	06 FEB02	06 FEB02	1 150616 1 27	152,489 55	SS
** EUR **	3730	13,393 17 11,628 62	13,393 17 11,638 20	07 FEB02	07 FEB02	1 151742 -9 58	13,393 17	SS
** EUR **	3737	16,317 92 14,236 58	16,317 92 14,188 75	08 FEB02	08 FEB02	1 146197 47 83	16,317 92	SS
** EUR **	3752	12,980 35 11,392 21	12,980 35 11,333 01	11 FEB02	11 FEB02	1 139406 59 20	12,980 35	SS
** EUR **	3763	14,435 25 12,657 55	14,435 25 12,666 66	12 FEB02	12 FEB02	1 140446 -9 11	14,435 25	SS
** EUR **	3780	113,125 72 98,758 79	113,125 72 99,194 29	13 FEB02	13 FEB02	1 145475 -435 50	113,125 72	SS
** EUR **	3781	84,533 93 73,798 14	84,533 93 73,841 97	13 FEB02	13 FEB02	1 145475 43 83	84,533 93	SS
** EUR **	3806	8,032 04 6,998 32	8,032 04 7,004 59	14 FEB02	14 FEB02	1 147710 -6 27	8,032 04	SS
** EUR **	3825	25,108 69 21,919 89	25,108 69 21,907 82	15 FEB02	15 FEB02	1 145475 12 07	25,108 69	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL RATE BASE COST BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	DTL FUND RSM BUY NET BASE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
++ EUR ++ 3827	63,962 67 55,839 43	63,962 67 55,838 16	15FEB02	15FEB02	1 145475 1 27	63,962 67	SS
++ EUR ++ 3847	35,457 33 30,888 65	35,457 33 30,954 26	18FEB02	18FEB02	1 147908 -65 61	35,457 33	SS
++ EUR ++ 3860	6,587 87 5,773 61	6,587 87 5,752 85	19FEB02	19FEB02	1 141032 20 76	6,587 87	SS
++ EUR ++ 3866	142,734 65 125,092 59	142,734 65 124,840 15	19FEB02	19FEB02	1 141032 252 44	142,734 65	SS
++ EUR ++ 3882	8,381 03 7,296 53	8,381 03 7,345 13	20FEB02	20FEB02	1 148633 -48 60	8,381 03	SS
++ EUR ++ 3884	17,289 01 15,051 81	17,289 01 15,152 08	20FEB02	20FEB02	1 148633 -100 27	17,289 01	SS
++ EUR ++ 3920	6,628 39 5,804 48	6,628 39 5,770 68	22FEB02	22FEB02	1 141944 33 80	6,628 39	SS
++ EUR ++ 3931	6,566 43 5,722 31	6,566 43 5,722 09	25FEB02	25FEB02	1 147513 22	6,566 43	SS
++ EUR ++ 3932	20,783 98 18,112 20	20,783 98 18,111 47	25FEB02	25FEB02	1 147513 73	20,783 98	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL RATE BASE COST BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	DTL FUND RSM BUY NET BASE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
++ EUR ++ 3935	37,074 00 32,308 13	37,074 00 32,307 04	25FEB02	25FEB02	1 147513 1 09	37,074 00	SS
++ EUR ++ 3952	12,903 69 11,155 24	-12,903 69 -11,155 25	27FEB02	27FEB02	1 156738 01	-12,903 69	SS BTC
++ EUR ++ 3962	1,658 66 1,436 23	1,658 66 1,435 96	28FEB02	28FEB02	1 154868 27	1,658 66	SS
++ EUR ++ 3963	12,473 55 10,800 84	12,473 55 10,798 75	28FEB02	28FEB02	1 154868 2 09	12,473 55	SS
++ EUR ++ 3978	6,807 63 5,890 30	6,807 63 5,890 38	01MAR02	01MAR02	1 155735 - 08	6,807 63	SS
++ EUR ++ 3979	-24,062 06 -20,819 70	-24,062 06 -20,819 69	01MAR02	01MAR02	1 155735 - 01	-24,062 06	SS BTC
++ EUR ++ 3982	12,474 90 10,793 91	12,474 90 10,793 90	01MAR02	01MAR02	1 155735 01	12,474 90	SS
++ EUR ++ 3993	1,720 91 1,498 48	1,720 91 1,498 40	04MAR02	04MAR02	1 148435 08	1,720 91	SS
++ EUR ++ 3994	8,461 53 7,542 03	8,461 53 7,541 61	04MAR02	04MAR02	1 148435 42	8,461 53	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY GN/L BASE SECURITY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF DRIC SHS/PAR	OF DRIC NET	BUY'S DIL FUND RSN	
(CONTINUED)		EUR - EURO CURRENCY							
++ EUR ++	3995 29 516 64 25 701 62	29 516 64 25 701 67	04MAR02	04MAR02	1 148435	29,516 64	SS		
					00 00	15			
++ EUR ++	4010 45,599 56 59 671 63	45 599 56 59 671 10	05MAR02	05MAR02	1 149425	45 599 56	SS		
					00 00	-1 47			
++ EUR ++	4038 7 068 22 6,216 50	7,068 22 6 215 68	07MAR02	07MAR02	1 137010	7 068 22	SS		
					00 00	82			
++ EUR ++	4060 31 753 10 27 926 84	31 753 10 27,923 19	07MAR02	07MAR02	1 137010	31,753 10	SS		
					00 00	3 65			
++ EUR ++	4054 7 024 98 6 148 97	7 024 98 6 161 66	08MAR02	08MAR02	1 142465	7,024 98	SS		
					00 00	12 69			
++ EUR ++	4055 26 467 48 23 166 99	26 467 48 23 203 06	08MAR02	08MAR02	1 142465	26,467 48	SS		
					00 00	-36 07			
++ EUR ++	4063 8 514 39 7,466 69	8 514 39 7 461 65	11MAR02	11MAR02	1 140316	8,514 39	SS		
					00 00	5 04			
++ EUR ++	4079 7 050 43 6 176 18	7 050 43 6 177 23	12MAR02	12MAR02	1 141552	7 050 43	SS		
					00 00	1 05			
++ EUR ++	4204 46 179 55 40 517 94	46 179 55 40 516 39	13MAR02	13MAR02	1 139731	46 179 55	SS		
					00 00	1 55			

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY GN/L BASE SECURITY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF DRIC SHS/PAR	OF DRIC NET	BUY'S DIL FUND RSN	
(CONTINUED)		EUR - EURO CURRENCY							
++ EUR ++	4243 25 891 93 22 828 91	25 891 93 22 824 31	14MAR02	14MAR02	1 134173	25 891 93	SS		
					00 00	4 60			
++ EUR ++	4244 282 873 82 249,409 76	282 873 82 249 386 82	14MAR02	14MAR02	1 134173	282 873 82	SS		
					00 00	22 94			
++ EUR ++	4273 6 975 12 6 156 59	6 975 12 6 150 28	15MAR02	15MAR02	1 132952	6 975 12	SS		
					00 00	6 31			
++ EUR ++	4274 31 064 42 27 419 01	31,064 42 27,390 92	15MAR02	15MAR02	1 132952	31 064 42	SS		
					00 00	28 09			
++ EUR ++	4290 101 356 31 89,472 33	101 356 31 89,402 54	18MAR02	18MAR02	1 132823	101 356 31	SS		
					00 00	69 79			
++ EUR ++	4324 41 951 94 36,942 89	41,951 94 36 995 43	19MAR02	19MAR02	1 135589	41 951 94	SS		
					00 00	52 54			
++ EUR ++	4329 6 753 48 5 947 12	6,753 48 5 953 00	19MAR02	19MAR02	1 135589	6 753 48	SS		
					00 00	5 88			
++ EUR ++	4336 155,905 73 137 775 86	155,905 73 137 461 80	20MAR02	20MAR02	1 131606	155 905 73	SS		
					00 00	312 06			
++ EUR ++	4351 8 529 92 7 534 05	8 529 92 7 537 65	21MAR02	21MAR02	1 132182	8 529 92	SS		
					00 00	-3 00			

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 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)					
EUR - EURO CURRENCY					
++ EUR ++ 4359	11,933 74 10,493 34	11,933 74 10,541 13	22MAR02 00 00	1 137268 -47 79	11,933 74 SS
++ EUR ++ 4372	124,699 50 109,317 83	124,699 50 110,023 49	25MAR02 00 00	1 140706 -705 66	124,699 50 SS
++ EUR ++ 4434	1,802 09 1,583 05	1,802 09 1,578 41	02APR02 00 00	1 138569 4 64	1,802 09 SS
++ EUR ++ 4435	6,783 77 5,959 20	6,783 77 5,941 74	02APR02 00 00	1 138369 17 46	6,783 77 SS
++ EUR ++ 4436	22,437 14 19,709 90	22,437 14 19,678 42	02APR02 00 00	1 138369 31 48	22,437 14 SS
++ EUR ++ 4445	5,395 77 4,750 71	5,395 77 4,739 91	03APR02 00 00	1 135783 10 80	5,395 77 SS
++ EUR ++ 4446	66,182 74 58,270 59	66,182 74 58,265 80	03APR02 00 00	1 135783 4 79	66,182 74 SS
++ EUR ++ 4452	60,601 49 53,192 94	60,601 49 53,213 98	04APR02 00 00	1 139277 -21 04	60,601 49 SS
++ EUR ++ 4458	21,853 62 19,244 30	21,853 62 19,222 08	05APR02 00 00	1 135589 22 22	21,853 62 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 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)					
EUR - EURO CURRENCY					
++ EUR ++ 4466	150,087 99 131,327 01	150,087 99 131,406 93	08APR02 00 00	1 142857 -79 92	150,087 99 SS
++ EUR ++ 4474	61,669 37 54,253 61	61,669 37 54,063 78	09APR02 00 00	1 136687 189 83	61,669 37 SS
++ EUR ++ 4490	8,587 76 7,550 79	8,587 76 7,562 62	12APR02 00 00	1 137333 -11 83	8,587 76 SS
++ EUR ++ 4491	6,691 32 5,883 34	6,691 32 5,892 56	12APR02 00 00	1 137333 -9 22	6,691 32 SS
++ EUR ++ 4502	6,851 14 6,030 72	6,851 14 6,030 96	15APR02 00 00	1 136041 - 24	6,851 14 SS
++ EUR ++ 4505	8,296 42 7,302 92	8,296 42 7,303 22	15APR02 00 00	1 136041 - 30	8,296 42 SS
++ EUR ++ 4523	112,669 33 99,498 25	112,669 33 99,466 07	16APR02 00 00	1 132375 32 18	112,669 33 SS
++ EUR ++ 4526	36,733 12 32,631 88	36,733 12 32,594 34	17APR02 00 00	1 125482 37 54	36,733 12 SS
++ EUR ++ 4535	22,864 18 20,351 41	22,864 18 20,339 91	18APR02 00 00	1 123469 11 50	22,864 18 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECY CN/LS LOCAL SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS	DIL FUND RSN	
(CONTINUED)		EUR - EURO CURRENCY							
** EUR **	4554	11,717.55 10,421.00	11,717.55 10,423.74	19APR02	19APR02	1.124417 -2.74	11,717.55	SS	
** EUR **	4556	7,070.11 6,287.80	7,070.11 6,289.45	19APR02	19APR02	1.124417 -1.65	7,070.11	SS	
** EUR **	4557	6,827.11 6,071.69	6,827.11 6,073.29	19APR02	19APR02	1.124417 -1.60	6,827.11	SS	
** EUR **	4564	7,053.80 6,262.36	7,053.80 6,273.87	22APR02	22APR02	1.126380 -11.51	7,053.80	SS	
** EUR **	4565	60,357.75 53,585.60	60,357.75 53,594.78	22APR02	22APR02	1.126380 -9.18	60,357.75	SS	
** EUR **	4633	34,734.63 31,361.91	34,734.63 31,350.37	29APR02	29APR02	1.107542 11.54	34,734.63	SS	
** EUR **	4686	6,767.67 6,117.63	6,767.67 6,119.63	08MAY02	08MAY02	1.104256 2.00	6,767.67	SS	
** EUR **	4706	6,704.22 6,105.54	6,704.22 6,037.20	13MAY02	13MAY02	1.098054 68.34	6,704.22	SS	
** EUR **	4707	8,675.00 7,900.33	8,675.00 7,863.09	13MAY02	13MAY02	1.098054 37.24	8,675.00	SS	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECY CN/LS LOCAL SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS	DIL FUND RSN	
(CONTINUED)		EUR - EURO CURRENCY							
** EUR **	4718	8,705.50 7,853.67	8,705.50 7,913.53	14MAY02	14MAY02	1.108463 -59.86	8,705.50	SS	
** EUR **	4723	6,726.63 6,103.07	6,726.63 6,114.68	15MAY02	15MAY02	1.102171 11.61	6,726.63	SS	
** EUR **	4728	6,682.18 6,081.45	6,682.18 6,070.23	16MAY02	16MAY02	1.098780 11.22	6,682.18	SS	
** EUR **	4737	49,389.33 45,482.64	49,389.33 45,195.62	17MAY02	17MAY02	1.085894 287.02	49,389.33	SS	
** EUR **	4741	6,814.32 6,278.03	6,814.32 6,239.78	20MAY02	20MAY02	1.085423 38.25	6,814.32	SS	
** EUR **	4742	89,490.26 82,447.34	89,490.26 82,204.79	20MAY02	20MAY02	1.085423 241.57	89,490.26	SS	
** EUR **	4772	-227,701.48 -209,360.07	-227,701.48 -209,360.08	21MAY02	21MAY02	1.087407 01	227,701.48	SS DIL	
** EUR **	4780	6,923.82 6,393.80	6,923.82 6,411.84	23MAY02	23MAY02	1.082896 18.04	6,923.82	SS	
** EUR **	4798	6,885.34 6,393.38	6,885.34 6,342.93	28MAY02	28MAY02	1.076948 50.45	6,885.34	SS	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS OF ORIG SHS/PAR	DTL FUND RSN	BUYRS NET BASE GN/LS
		BASE	PRINCIPAL NET					LOCAL COST BASE COST	LOCAL SECTY GN/LS SECTY GN/LS			
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	4800		8,684 34 8,063 84			28MAY02	28MAY02	1 076948			8,684 34	SS
									63 64			
++ EUR ++	4821		8,716 42 8,119 78			29MAY02	29MAY02	1 073480			8,716 42	SS
									27 24			
++ EUR ++	4840		462,085 00 431,587 31			31MAY02	31MAY02	1 070664			462,085 00	SS
									-159 54			
++ EUR ++	4842		8,643 02 8,072 58			31MAY02	31MAY02	1 070664			8,643 02	SS
									-2 98			
++ EUR ++	4845		240,079 20 224,233 93			31MAY02	31MAY02	1 070664			240,079 20	SS
									-82 89			
++ EUR ++	4881		12,998 34 12,204 80			05JUN02	05JUN02	1 065019			12,998 34	SS
									61 45			
++ EUR ++	4912		8,357 71 7,895 53			07JUN02	07JUN02	1 058537			8,357 71	SS
									8 96			
++ EUR ++	4922		5,200 98 4,912 85			10JUN02	10JUN02	1 058649			5,200 98	SS
									2 91			
++ EUR ++	4949		256,137 95 242,452 31			12JUN02	12JUN02	1 055576			256,137 95	SS
									34 53			

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS OF ORIG SHS/PAR	DTL FUND RSN	BUYRS NET BASE GN/LS
		BASE	PRINCIPAL NET					LOCAL COST BASE COST	LOCAL SECTY GN/LS SECTY GN/LS			
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	4958		92,830 70 87,627 55			13JUN02	13JUN02	1 059578			92,830 70	SS
									-36 28			
++ EUR ++	4963		27,323 43 25,819 28			14JUN02	14JUN02	1 058257			27,323 43	SS
									10 68			
++ EUR ++	4975		14,502 39 13,694 61			17JUN02	17JUN02	1 058985			14,502 39	SS
									-4 50			
++ EUR ++	4984		4,913 03 4,460 25			18JUN02	18JUN02	1 054241			4,913 03	SS
									20 87			
++ EUR ++	4998		4,074 17 3,888 59			19JUN02	19JUN02	1 047724			4,074 17	SS
									30 83			
EUR TOTAL			10,326,623 82 9,259,124 36								12,624 61	12,624 61
GBP - POUND STERLING												
++ GBP ++	2232		441,025 00 625,483 98			23JUL01	23JUL01	0 705094			441,025 00	SS
									-2 70			
++ GBP ++	2239		97,837 00 139,168 32			24JUL01	24JUL01	0 703012			97,837 00	SS
									410 93			

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CN/LS BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)		GBP - POUND STERLING							
** GBP **	230R	73,807 45 104,312 05	73,807 45 104,312 06		08AUG01	08AUG01	0 707564 - 01	73,807 45	SS
** GBP **	2349	266,047 96 378,359 95	266,047 96 378,357 53		13AUG01	13AUG01	0 705161 2 42	266,047 96	SS
** GBP **	2431	104,721 46 151,867 07	104,721 46 151,867 04		28AUG01	28AUG01	0 689560 03	104,721 46	SS
** GBP **	2442	64,276 22 93,522 60	64,276 22 93,522 59		31AUG01	31AUG01	0 688753 01	64,276 22	SS
** GBP **	2454	23,330 09 33,889 28	23,330 09 33,879 81		03SEP01	03SEP01	0 688421 9 47	23,330 09	SS
** GBP **	2458	97,220 07 141,221 83	97,220 07 141,182 38		03SEP01	03SEP01	0 688421 39 45	97,220 07	SS
** GBP **	2556	28,570 40 41,784 19	28,570 40 41,784 17		18SEP01	18SEP01	0 683761 02	28,570 40	SS
** GBP **	256R	36,803 64 54,167 61	36,803 64 54,044 32		19SEP01	19SEP01	0 679440 123 29	36,803 64	SS
** GBP **	2584	18,110 84 26,545 08	18,110 84 26,605 90		20SEP01	20SEP01	0 682268 -60 82	18,110 84	SS

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CN/LS BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/LS
(CONTINUED)		GBP - POUND STERLING							
** GBP **	2598	16,692 44 24,282 49	16,692 44 24,361 36		21SEP01	21SEP01	0 687427 -78 87	16,692 44	SS
** GBP **	2613	8,847 02 12,918 41	8,847 02 12,918 40		24SEP01	24SEP01	0 686838 01	8,847 02	SS
** GBP **	2626	8,125 92 -11,950 39	-8,125 92 11,865 46		25SEP01	25SEP01	0 679971 -84 93	-8,125 92	SS BTC
** GBP **	2627	15,001 45 22,061 90	-15,001 45 -21,980 97		25SEP01	25SEP01	0 679971 -80 93	-15,001 45	SS BTC
** GBP **	2647	1,194 43 1,741 31	-1,194 43 -1,756 59		26SEP01	26SEP01	0 678150 4 72	1,194 43	SS BTC
** GBP **	2643	24,145 74 35,605 31	-24,145 74 -35,547 35		26SEP01	26SEP01	0 678150 -57 96	-24,145 74	SS BTC
** GBP **	2659	18,370 56 -27,064 44	18,370 56 -27,075 53		27SEP01	27SEP01	0 678771 11 09	-18,370 56	SS BTC
** GBP **	2660	1,224 73 -1,804 33	-1,224 73 -1,805 07		27SEP01	27SEP01	0 678771 74	-1,224 73	SS BTC
** GBP **	2664	-1,256 96 -1,847 92	-1,256 96 -1,852 58		28SEP01	28SEP01	0 680203 4 66	-1,256 96	SS BTC

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 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)		GBP - POUND STERLING			
** GBP **	2667 -26,395 74 -38,805 68	-26,395 74 -38,859 83	28SEP01 00 28SEP01 00	0 680203 54 15	-26,395 74 SS BTC
** GBP **	2689 -34,096 47 -50,413 36	-34,096 47 -50,280 03	01OCT01 00 01OCT01 00	0 676338 -133 33	-34,096 47 SS BTC
** GBP **	2758 62,835 23 92,455 74	62,835 23 93,036 99	08OCT01 00 08OCT01 00	0 679625 -581 25	62,835 23 SS
** GBP **	2760 251,364 63 349,857 83	251,364 63 372,183 07	08OCT01 00 08OCT01 00	0 679625 -2,325 24	251,364 63 SS
** GBP **	2761 136,150 53 200,331 84	136,150 53 201,591 30	08OCT01 00 08OCT01 00	0 679625 -1,259 46	136,150 53 SS
** GBP **	2762 169,818 20 249,870 44	169,818 20 251,441 34	08OCT01 00 08OCT01 00	0 679625 -1,570 90	169,818 20 SS
** GBP **	2763 77,937 15 114,676 70	77,937 15 115,250 85	08OCT01 00 08OCT01 00	0 679625 -574 15	77,937 15 SS
** GBP **	2938 133,093 25 190,536 33	133,093 25 190,536 37	25OCT01 00 25OCT01 00	0 698519 - 04	133,093 25 SS
** GBP **	3546 -97,609 42 -141,367 66	-97,609 42 -141,850 22	14JAN02 00 14JAN02 00	0 690465 -317 44	-97,609 42 SS BTC

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 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)		GBP - POUND STERLING			
** GBP **	3560 -68,583 52 -99,099 82	-68,583 52 -99,315 40	15JAN02 00 15JAN02 00	0 692065 215 58	-68,583 52 SS BTC
** GBP **	4267 303,262 62 431,830 72	303,262 62 431,830 71	15MAR02 00 15MAR02 00	0 702272 01	303,262 62 SS
** GBP **	4485 -120,835 82 -172,323 99	-120,835 82 -172,370 30	20MAR02 00 20MAR02 00	0 701213 44 31	-120,835 82 SS BTC
** GBP **	4413 -56,350 00 -80,231 11	-56,350 00 -80,408 45	28MAR02 00 28MAR02 00	0 702346 177 34	-56,350 00 SS BTC
** GBP **	4527 266,217 64 384,418 15	266,217 64 383,409 44	17APR02 00 17APR02 00	0 692521 1,008 71	266,217 64 SS
** GBP **	4536 43,640 75 63,189 59	43,640 75 63,017 22	18APR02 00 18APR02 00	0 690632 172 37	43,640 75 SS
** GBP **	4566 290,151 08 420,443 41	290,151 08 420,439 81	22APR02 00 22APR02 00	0 690107 3 80	290,151 08 SS
** GBP **	4738 254,341 42 371,389 18	254,341 42 371,389 15	17MAY02 00 17MAY02 00	0 684838 03	254,341 42 SS
** GBP **	4788 15,681 56 22,861 35	15,681 56 22,861 37	24MAY02 00 24MAY02 00	0 685942 - 02	15,681 56 SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLI RATE	TRD DTS OF ORIG. BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL COST BASE COST	SECURITY GN/LS SECURITY GN/LS		BASE (CURR GN/LS)	SHS/PAR NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING					
** GBP **	4793	30,221 84 44 015 04	30,221 84 44 058 89	27MAY02	27MAY02	0 686625 -43 83	30 221 84 SS
** GBP **	4799	8 657 57 12,656 27	8,657 57 12,656 20	28MAY02	28MAY02	0 684041 02	8 657 57 SS
** GBP **	4819	13,919 63 20 325 43	13 919 63 20 325 44	29MAY02	29MAY02	0 684838 - 01	13,919 63 SS
** GBP **	4826	3 489 96 5,116 46	3 489 96 5 116 43	30MAY02	30MAY02	0 682105 03	3 489 96 SS
** GBP **	4843	5,229 93 7 648 77	5 229 93 7 659 73	31MAY02	31MAY02	0 683761 -10 96	5 229 93 SS
** GBP **	4877	3,470 56 5,058 57	3,470 56 5,076 17	05JUN02	05JUN02	0 686056 -17 60	3,470 56 SS
** GBP **	4890	37 374 00 54,549 20	37 374 00 54,577 04	06JUN02	06JUN02	0 685143 -27 84	37,374 00 SS
** GBP **	4906	1,097 58 1 603 24	1 097 58 1 601 97	07JUN02	07JUN02	0 684603 1 27	1 097 58 SS
** GBP **	4907	23,562 87 34,418 50	23,562 87 34 391 18	07JUN02	07JUN02	0 684603 27 12	23,562 87 SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLI RATE	TRD DTS OF ORIG. BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL COST BASE COST	SECURITY GN/LS SECURITY GN/LS		BASE (CURR GN/LS)	SHS/PAR NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING					
** GBP **	4908	9 612 47 14 040 94	9 612 47 14 029 87	07JUN02	07JUN02	0 684603 11 07	9,612 47 SS
** GBP **	4923	21,981 62 32 115 13	21,981 62 32 106 23	10JUN02	10JUN02	0 684463 8 90	21,981 62 SS
** GBP **	4926	927 40 1,354 93	927 40 1 354 56	10JUN02	10JUN02	0 684463 57	927 40 SS
** GBP **	4937	24,233 45 35 595 29	24 233 45 35,405 13	11JUN02	11JUN02	0 680805 192 16	24,233 45 SS
** GBP **	4938	41 339 22 60 721 09	41 339 22 60 393 29	11JUN02	11JUN02	0 680805 377 80	41 339 22 SS
** GBP **	4939	11 816 46 17,556 60	11 816 46 17,262 90	11JUN02	11JUN02	0 680805 93 70	11 816 46 SS
** GBP **	4944	54 308 49 79 887 75	54,308 49 79 605 09	12JUN02	12JUN02	0 679810 282 66	54,308 49 SS
** GBP **	4945	14 936 01 21 970 86	14,936 01 21 893 12	12JUN02	12JUN02	0 679810 77 74	14,936 01 SS
** GBP **	4947	4,087 17 6 012 22	4 087 17 5 990 95	12JUN02	12JUN02	0 679810 21 27	4 087 17 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	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 BASE GN/LS		
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	4948	6,049 01 8,898 09	6,049 01 8,866 60	12JUN02	12JUN02	0 679810 31 49	6,049 01	SS	
++ GBP ++	4955	3,549 48 5,219 86	3,549 48 5,217 21	13JUN02	13JUN02	0 679995 2 65	3,549 48	SS	
++ GBP ++	4956	13,164 16 19,359 20	13,164 16 19,349 37	13JUN02	13JUN02	0 679995 9 83	13,164 16	SS	
++ GBP ++	4965	4,347 11 6,404 60	4,347 11 6,391 30	14JUN02	14JUN02	0 678748 13 30	4,347 11	SS	
++ GBP ++	4966	7,879 86 11,609 40	7,879 86 11,585 28	14JUN02	14JUN02	0 678748 24 12	7,879 86	SS	
++ GBP ++	4976	24,519 52 36,249 65	24,519 52 36,078 11	17JUN02	17JUN02	0 676407 171 54	24,519 52	SS	
++ GBP ++	4977	141,750 79 209,564 35	141,750 79 209,510 88	17JUN02	17JUN02	0 676407 53 47	141,750 79	SS	
++ GBP ++	4985	4,360 57 6,485 26	4,360 57 6,485 21	18JUN02	18JUN02	0 672382 05	4,360 57	SS	
++ GBP ++	5008	23,465 51 35,170 13	23,465 51 35,170 08	20JUN02	20JUN02	0 667200 05	23,465 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 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 BASE GN/LS		
(CONTINUED)									
GBP - POUND STERLING									
GBP TOTAL									
		3,347,944 75 4,848,253 72	3,347,944 75 4,851,855 70						
						-3,601 98		-3,601 98	
HKD - HONG KONG DOLLAR									
++ HKD ++	2292	1,114,540 05 142,905 32	1,114,540 05 142,904 05	07AUG01	07AUG01	7 799150 1 27	1,114,540 05	SS	
++ HKD ++	2756	248,958 91 31,919 65	248,958 91 31,919 86	08OCT01	08OCT01	7 799550 - 21	248,958 91	SS	
++ HKD ++	2757	244,883 28 31,397 10	244,883 28 31,397 30	08OCT01	08OCT01	7 799550 - 20	244,883 28	SS	
++ HKD ++	2848	197,211 84 25,283 57	197,211 84 25,283 65	16OCT01	16OCT01	7 800000 - 08	197,211 84	SS	
++ HKD ++	2855	195,677 33 25,087 16	195,677 33 25,087 08	17OCT01	17OCT01	7 799900 08	195,677 33	SS	
++ HKD ++	2870	261,109 44 33,475 57	261,109 44 33,475 65	18OCT01	18OCT01	7 800000 - 08	261,109 44	SS	
++ HKD ++	2894	256,366 85 32,868 60	256,366 85 32,868 48	25OCT01	25OCT01	7 799750 12	256,366 85	SS	

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT LOCAL COST LOCAL SECY GNLS
 LOT LOCAL PRIN PAL NET BASE COST BASE SECY GNLS
 TRD DT SELL RATE TRD DT SELL RATE TRD DT SELL RATE TRD DT SELL RATE
 NET DIS OF ORIG BYS SHTS/PAR DTL FUND RSN NET BASE GNLS

(CONTINUED)

HKD - HONG KONG DOLLAR

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	LOCAL COST	LOCAL SECY GNLS	TRD DT	SELL RATE	TRD DT	SELL RATE	TRD DT	SELL RATE	TRD DT	SELL RATE
21A7	ANNUAL													
2918	HKD **	2901101	705,977.19	00	705,977.19	00	2901101	7.800000	00	12	705,977.19	00	SS	
3262	HKD **	28NOV01	159,575.58	00	159,575.58	00	28NOV01	7.798450	00	1.57	159,575.58	00	SS	
3264	HKD **	28NOV01	319,660.30	00	319,660.30	00	28NOV01	7.798450	00	3.16	319,660.30	00	SS	
3298	HKD **	03DEC01	218,525.47	00	218,525.47	00	03DEC01	7.798800	00	18	218,525.47	00	SS	
3320	HKD **	06DEC01	225,998.38	00	225,998.38	00	06DEC01	7.799550	00	-	225,998.38	00	SS	
3360	HKD **	10DEC01	266,010.73	00	266,010.73	00	10DEC01	7.798950	00	40	266,010.73	00	SS	
3413	HKD **	17DEC01	162,859.75	00	162,859.75	00	17DEC01	7.799550	00	54	162,859.75	00	SS	
3526	HKD **	18DEC01	80,014.18	00	80,014.18	00	18DEC01	7.799450	00	26	80,014.18	00	SS	
3535	HKD **	10JAN02	157,407.68	00	157,407.68	00	10JAN02	7.798150	00	26	157,407.68	00	SS	

(CONTINUED)

JPY - JAPANESE YEN

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	LOCAL COST	LOCAL SECY GNLS	TRD DT	SELL RATE	TRD DT	SELL RATE	TRD DT	SELL RATE	TRD DT	SELL RATE
21A7	ANNUAL													
2121	JPY **	03JUL01	4,706,580.00	00	4,706,580.00	00	03JUL01	126.470001	00	61.29	4,706,580.00	00	SS	
2130	JPY **	06JUL01	3,056,662.08	00	3,056,662.08	00	06JUL01	124.504997	00	-	3,056,662.08	00	SS	
2166	JPY **	06JUL01	17,905,262.00	00	17,905,262.00	00	06JUL01	125.815002	00	-	17,905,262.00	00	SS	
2152	JPY **	09JUL01	18,177,586.00	00	18,177,586.00	00	09JUL01	125.419998	00	18.177	18,177,586.00	00	SS	
2162	JPY **	10JUL01	2,928,271.00	00	2,928,271.00	00	10JUL01	125.510002	00	52.71	2,928,271.00	00	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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET BASE	GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	2173	2,938,028 00 23,681 34	2,938,028 00 23,553 58	11JUL01	00 00	11JUL01 124 065002	2,938,028 00 127 78		SS
** JPY **	2187	2,842,941 00 22,908 47	2,842,941 00 22,910 51	12JUL01	00 00	12JUL01 124 099998	2,842,941 00 -2 04		SS
** JPY **	2190	2,801,453 00 22,462 84	2,801,453 00 22,517 89	13JUL01	00 00	13JUL01 124 714996	2,801,453 00 -55 05		SS
** JPY **	2194	1,408,282 00 11,227 63	1,408,282 00 11,290 57	16JUL01	00 00	16JUL01 125 430000	1,408,282 00 -62 94		SS
** JPY **	2222	2,632,947 00 21,296 13	2,632,947 00 21,286 87	19JUL01	00 00	19JUL01 123 635002	2,632,947 00 9 26		SS
** JPY **	2240	3,367,340 00 27,154 87	3,367,340 00 27,153 26	24JUL01	00 00	24JUL01 124 004997	3,367,340 00 1 61		SS
** JPY **	2244	3,345,343 00 27,056 03	3,345,343 00 27,054 49	25JUL01	00 00	25JUL01 123 645004	3,345,343 00 1 54		SS
** JPY **	2257	2,893,934 00 23,470 67	2,893,934 00 23,452 07	27JUL01	00 00	27JUL01 123 300003	2,893,934 00 18 60		SS
** JPY **	2265	16,650,000 00 133,221 32	16,650,000 00 133,309 28	31JUL01	00 00	31JUL01 124 979996	16,650,000 00 -87 96		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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET BASE	GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	2271	2,987,584 00 23,926 51	2,987,584 00 23,920 57	01AUG01	00 00	01AUG01 124 864998	2,987,584 00 5 94		SS
** JPY **	2287	2,984,617 00 24,172 81	2,984,617 00 24,061 26	03AUG01	00 00	03AUG01 123 470001	2,984,617 00 111 55		SS
** JPY **	2313	46,507,219 00 377,478 33	46,507,219 00 377,464 28	08AUG01	00 00	08AUG01 123 205002	46,507,219 00 14 05		SS
** JPY **	2332	19,022,594 00 154,648 95	19,022,594 00 154,459 46	09AUG01	00 00	09AUG01 123 004997	19,022,594 00 189 49		SS
** JPY **	2336	-31,264,434 00 -254,172 06	-31,264,434 00 254 172 05	09AUG01	00 00	09AUG01 123 004997	-31,264,434 00 - 01		SS BTC
** JPY **	2343	3,632,285 00 29,746 73	3,632,285 00 29,714 05	10AUG01	00 00	10AUG01 122 025002	3,632,285 00 52 68		SS
** JPY **	2351	3,413,085 00 27,892 66	3,413,085 00 27,907 90	13AUG01	00 00	13AUG01 122 364998	3,413,085 00 15 24		SS
** JPY **	2362	7,703,415 00 63,363 48	7,703,415 00 63,321 24	14AUG01	00 00	14AUG01 121 574997	7,703,415 00 42 24		SS
** JPY **	2369	3,585,324 00 29,893 89	3,585,324 00 29,803 14	15AUG01	00 00	15AUG01 119 934998	3,585,324 00 90 75		SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS 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 NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET FUND RSN
(CONTINUED)							
JPY - JAPANESE YEN							
** JPY **	2378	-1,064,268 00 -8,842 74	-1 064 268 00 -8,842 73	17AUG01	17AUG01	120 354996 -1,064 268 00 - 01	SS BIT
** JPY **	2381	2,582,039 00 21 388 66	2,582,039 00 21 408 93	20AUG01	20AUG01	120 720001 2 582,039 00 20 27	SS
** JPY **	2392	5,408,324 00 45 105 08	5,408 324 00 45 059 65	21AUG01	21AUG01	119 904999 5,408,324 00 45 43	SS
** JPY **	2407	3,130,872 00 26,133 07	3,130 872 00 26 127 46	23AUG01	23AUG01	119 805000 3,130,872 00 5 61	SS
** JPY **	2411	50,544,580 00 254 283 89	50 544 580 00 254 301 55	24AUG01	24AUG01	120 119995 50 544,580 00 17 66	SS
** JPY **	2417	10,241,000 00 85,259 96	10,241,000 00 85 259 69	27AUG01	27AUG01	120 114998 10,241 000 00 27	SS
** JPY **	2429	5,670,033 00 47,065 93	5 670 033 00 47 085 73	28AUG01	28AUG01	120 470001 5 670,033 00 -19 80	SS
** JPY **	2434	2,425,706 00 20 255 57	2,425 706 00 20,215 59	29AUG01	29AUG01	119 754997 2 425,706 00 39 98	SS
** JPY **	2437	4,186,966 00 35,075 53	4 186 966 00 35 053 79	30AUG01	30AUG01	119 369995 4 186 966 00 21 74	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS 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 NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS	NET FUND RSN
(CONTINUED)							
JPY - JAPANESE YEN							
** JPY **	2443	2,732,536 00 23 013 74	2,732,536 00 22 891 31	31AUG01	31AUG01	118 735001 2,732 536 00 122 43	SS
** JPY **	2444	3,464,970 00 29 182 38	3 464 970 00 29,113 42	31AUG01	31AUG01	118 735001 3 464,970 00 48 96	SS
** JPY **	2455	5,410,374 00 45,547 62	5,410,374 00 45,566 80	03SEP01	03SEP01	118 785004 5,410,374 00 19 18	SS
** JPY **	2456	3,671,051 00 30 905 00	3 671 051 00 30 918 02	03SEP01	03SEP01	118 785004 3 671 051 00 -13 02	SS
** JPY **	2457	3,208,941 00 27,014 70	3,208,941 00 27,026 07	03SEP01	03SEP01	118 785004 3 208,941 00 -11 37	SS
** JPY **	2459	3,188,225 00 26 679 71	3,188,225 00 26 723 22	04SEP01	04SEP01	119 500000 3 188 225 00 43 51	SS
** JPY **	2476	2,627,819 00 21,763 38	2,627,819 00 21 833 00	05SEP01	05SEP01	120 745003 2,627 819 00 -69 62	SS
** JPY **	2484	2,688,333 00 22 231 61	2 688 333 00 22,241 36	06SEP01	06SEP01	120 925003 2 688,333 00 9 95	SS
** JPY **	2492	5,174,482 00 42,744 88	5 174 482 00 42 752 05	10SEP01	10SEP01	121 055000 5,174,482 00 -7 17	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 COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS		BASE CURR GN/LS	SHS/PAR NET BASE GN/LS
(CONTINUED) JPY - JAPANESE YEN							
** JPY **	2506 2,601,809 00 21,837 33	2,601,809 00 21,808 82		11SEP01 00	11SEP01 00	119 145004 28 51	2,601,809 00 SS
** JPY **	2507 2,603,365 00 21,850 39	2,603,365 00 21,821 86		11SEP01 00	11SEP01 00	119 145004 28 53	2,603,365 00 SS
** JPY **	2508 3,738,867 00 31,380 81	3,738,867 00 31,339 84		11SEP01 00	11SEP01 00	119 145004 40 97	3,738,867 00 SS
** JPY **	2518 1,348,728 00 11,279 82	1,348,728 00 11,282 30		12SEP01 00	12SEP01 00	119 570000 -2 48	1,348,728 00 SS
** JPY **	2519 3,671,563 00 30,706 39	3,671,563 00 30,713 15		12SEP01 00	12SEP01 00	119 570000 -6 74	3,671,563 00 SS
** JPY **	2520 2,467,707 00 20,638 18	2,467,707 00 20,642 71		12SEP01 00	12SEP01 00	119 570000 -4 53	2,467,707 00 SS
** JPY **	2526 3,702,488 00 31,155 23	3,702,488 00 31,115 26		13SEP01 00	13SEP01 00	118 839996 59 97	3,702,488 00 SS
** JPY **	2534 1,219,879 00 10,386 37	1,219,879 00 10,306 01		14SEP01 00	14SEP01 00	117 449997 80 36	1,219,879 00 SS
** JPY **	2585 554,373 00 4,782 17	554,373 00 4,726 63		20SEP01 00	20SEP01 00	115 925003 55 54	554,373 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 COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS		BASE CURR GN/LS	SHS/PAR NET BASE GN/LS
(CONTINUED) JPY - JAPANESE YEN							
** JPY **	2597 6,327,200 00 54,203 72	6,327,200 00 54,226 42		21SEP01 00	21SEP01 00	116 729996 -22 70	6,327,200 00 SS
** JPY **	2645 3,079,427 00 26,126 75	3,079,427 00 26,132 83		26SEP01 00	26SEP01 00	117 864998 -6 10	3,079,427 00 SS
** JPY **	2867 25,365,106 00 211,024 18	25,365,106 00 209,755 85		09OCT01 00	09OCT01 00	120 199997 1,268 33	25,365,106 00 SS
** JPY **	2802 14,883,140 00 123,583 33	14,883,140 00 123,819 80		10OCT01 00	10OCT01 00	120 430000 -236 47	14,883,140 00 SS
** JPY **	2803 3,139,393 00 26,068 20	3,139,393 00 26,118 08		10OCT01 00	10OCT01 00	120 430000 -49 88	3,139,393 00 SS
** JPY **	2821 7,193,129 00 59,180 79	7,193,129 00 59,749 49		11OCT01 00	11OCT01 00	121 544998 -568 70	7,193,129 00 SS
** JPY **	2822 4,416,383 00 36,335 37	4,416,383 00 36,684 54		11OCT01 00	11OCT01 00	121 544998 -349 17	4,416,383 00 SS
** JPY **	2831 2,777,171 00 22,968 91	2,777,171 00 22,967 98		12OCT01 00	12OCT01 00	120 910004 93	2,777,171 00 SS
** JPY **	2832 3,199,055 00 26,458 15	3,199,055 00 26,457 08		12OCT01 00	12OCT01 00	120 910004 1 07	3,199,055 00 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 SELTY CN/L'S BASE SELTY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L'S	BUY'S BILL FUND RSN NET BASE CN/L'S
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	2842	2,498,737.00 22,517.44	2,498,737.00 22,519.53		15OCT01 00	15OCT01	120.925003 -2.09	2,498,737.00	SS
** JPY **	2845	5,512,348.00 45,584.85	5,512,348.00 45,589.10		15OCT01 00	15OCT01	120.925003 -4.25	5,512,348.00	SS
** JPY **	2868	4,491,702.00 38,798.44	4,491,702.00 38,797.87		15OCT01 00	15OCT01	120.925003 57	4,491,702.00	SS
** IPY **	2857	2,466,454.00 20,580.55	2,466,454.00 20,597.49		17JUN01 00	17OCT01	121.020004 -16.94	2,466,454.00	SS
** IPY **	3025	2,034,457.00 16,721.58	2,034,457.00 16,499.42		02NOV01 00	02NOV01	121.680000 21.96	2,034,457.00	SS
** IPY **	3026	2,777,505.00 22,824.31	2,777,505.00 27,817.09		02NOV01 00	02NOV01	121.680000 9.22	2,777,505.00	SS
** IPY **	3076	9,358,800.00 77,853.76	9,358,800.00 77,834.33		12NOV01 00	12NOV01	120.209999 19.43	9,358,800.00	SS
** IPY **	3077	4,596,364.00 38,236.12	4,596,364.00 38,226.58		12NOV01 00	12NOV01	120.209999 9.54	4,596,364.00	SS
** JPY **	3164	2,677,759.00 21,829.85	2,677,759.00 21,834.00		16NOV01 00	16NOV01	122.665001 -4.15	2,677,759.00	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 SELTY CN/L'S BASE SELTY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L'S	BUY'S BILL FUND RSN NET BASE CN/L'S
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	3179	3,000,289.00 24,543.12	3,000,289.00 24,363.25		19NOV01 00	19NOV01	123.250000 -20.13	3,000,289.00	SS
** IPY **	3194	2,971,529.00 24,231.66	2,971,529.00 24,210.31		20NOV01 00	20NOV01	122.630005 21.35	2,971,529.00	SS
** JPY **	3195	4,491,273.00 -72,933.81	4,491,273.00 52,933.80		20NOV01 00	20NOV01	122.630005 -01	4,491,273.00	SS BIF
** JPY **	3220	-5,131,520.00 -41,662.09	-5,131,520.00 41,662.08		21NOV01 00	21NOV01	123.169998 -01	-5,131,520.00	SS BIF
** JPY **	3245	-5,096,581.00 41,027.02	5,096,581.00 -41,027.03		26NOV01 00	26NOV01	124.224998 -01	-5,096,581.00	SS BIF
** JPY **	3246	1,239,130.00 9,974.88	1,239,130.00 9,974.89		26NOV01 00	26NOV01	124.224998 -01	1,239,130.00	SS
** JPY **	3260	2,920,828.00 23,532.29	2,920,828.00 23,513.19		27NOV01 00	27NOV01	124.119995 19.10	2,920,828.00	SS
** JPY **	3301	3,276,029.00 -26,368.55	3,276,029.00 -26,415.49		04DEC01 00	04DEC01	124.240005 46.94	3,276,029.00	SS BIF
** JPY **	3327	2,899,287.00 23,076.15	2,899,287.00 23,257.26		07DEC01 00	07DEC01	125.639999 -181.11	2,899,287.00	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	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)							
JPY - JAPANESE YEN							
++ JPY ++				13DEC01	13DEC01	126 334999	
3389	3,982,802 00 31,525 72	3,982,802 00 31,661 28		00	00	3,982,802 00 -135 56	SS
++ JPY ++				14DEC01	14DEC01	127 260002	
3401	-6,257,800 00 -49,173 55	-6,257,800 00 -49,533 39		00	00	-6,257,800 00 360 04	SS BTC
++ JPY ++				14DEC01	14DEC01	127 260002	
3403	-13,319,726 00 -104,665 45	-13,319 726 00 -104,881 29		00	00	-13,319,726 00 215 84	SS BTC
++ JPY ++				17DEC01	17DEC01	127 539993	
3415	4,134,717 00 32,418 98	4,134,717 00 32,432 04		00	00	4,134,717 00 -13 06	SS
++ JPY ++				18DEC01	18DEC01	127 949997	
3428	4,400,000 00 34,388 43	4,400,000 00 34,436 32		00	00	4,400,000 00 -47 89	SS
++ JPY ++				19DEC01	19DEC01	128 190002	
3438	10,937,845 00 85,325 26	10,937,845 00 85,339 87		00	00	10,937,845 00 -14 61	SS
++ JPY ++				20DEC01	20DEC01	128 540009	
3440	2,758,056 00 21,456 79	2,758,056 00 21,519 06		00	00	2,758,056 00 -62 27	SS
++ JPY ++				21DEC01	21DEC01	129 490005	
3449	4,036,360 00 31,171 21	4,036,360 00 31,414 70		00	00	4,036,360 00 -243 49	SS
++ JPY ++				26DEC01	26DEC01	130 750000	
3496	2,715,742 00 20,770 49	2,715,742 00 20,942 15		00	00	2,715,742 00 -171 66	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 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)							
JPY - JAPANESE YEN							
++ JPY ++				26DEC01	26DEC01	130 750000	
3497	52,664,006 00 402,783 98	52,664,006 00 406,112 78		00	00	52,664,006 00 -3,328 80	SS
++ JPY ++				26DEC01	26DEC01	130 750000	
3498	2,684,711 00 20,533 16	2,684,711 00 20,702 86		00	00	2,684,711 00 -169 70	SS
++ JPY ++				08JAN02	08JAN02	132 505005	
3508	2,931,752 00 22,125 59	2,931,752 00 22,309 96		00	00	2,931,752 00 -184 37	SS
++ JPY ++				09JAN02	09JAN02	132 550003	
3510	2,958,887 00 22,322 80	2,958,887 00 22,472 84		00	00	2,958,887 00 150 04	SS
++ JPY ++				10JAN02	10JAN02	132 595001	
3538	11,988,800 00 90,416 68	11,988,800 00 90,807 04		00	00	11,988,800 00 -390 36	SS
++ JPY ++				11JAN02	11JAN02	132 179993	
3539	5,819,015 00 44,023 42	5,819,015 00 44,075 10		00	00	5,819,015 00 -51 68	SS
++ JPY ++				15JAN02	15JAN02	131 130005	
3562	2,789,284 00 21,271 13	2,789,284 00 21,153 28		00	00	2,789,284 00 117 85	SS
++ JPY ++				16JAN02	16JAN02	131 779999	
3567	1,424,662 00 10,810 91	1,424,662 00 10,808 49		00	00	1,424,662 00 2 42	SS
++ JPY ++				25JAN02	25JAN02	134 229996	
3621	-7,145,354 00 -53,232 17	-7,145,354 00 -53,335 08		00	00	-7,145,354 00 102 91	SS BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECY CN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	3709 2,915,042 00 21,793 08	2,915,042 00 21,743 08	01FEB02	01FEB02	133 760010 50 00	2,915,042 00 SS
** JPY **	3711 5,436,033 00 40,969 46	5,436,033 00 40,554 43	04FEB02	04FEB02	132 684998 414 93	5,436,033 00 SS
** JPY **	3712 2,853,023 00 21,351 49	2,853,023 00 21,135 25	04FEB02	04FEB02	132 684998 216 24	2,853,023 00 SS
** JPY **	3716 2,829,426 00 21,156 96	2,829,426 00 21,158 14	06FEB02	06FEB02	133 735001 -1 18	2,829,426 00 SS
** JPY **	3729 2,855,264 00 21,572 54	2,855,264 00 21,351 26	07FEB02	07FEB02	133 595001 21 28	2,855,264 00 SS
** JPY **	3741 2,809,280 00 20,841 90	2,809,280 00 20,996 09	08FEB02	08FEB02	134 790009 -154 19	2,809,280 00 SS
** JPY **	3745 25,741,607 00 193,822 81	25,741,607 00 192,286 55	12FEB02	12FEB02	132 809998 1,536 26	25,741,607 00 SS
** JPY **	3766 3,724,573 00 28,044 37	3,724,573 00 27,822 09	12FEB02	12FEB02	132 809998 222 28	3,724,573 00 SS
** JPY **	3788 29,853,116 00 224,105 68	29,853,116 00 224,460 76	13FEB02	13FEB02	133 209991 355 08	29,853,116 00 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECY CN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	3804 2,790,855 00 21,102 07	2,790,855 00 20,955 72	14FEB02	14FEB02	132 255005 146 35	2,790,855 00 SS
** JPY **	3912 956,337 00 7,122 23	956,337 00 7,172 37	21FEB02	21FEB02	134 274994 -50 14	956,337 00 SS
** JPY **	3913 2,865,396 00 21,539 74	2,865,396 00 21,490 00	21FEB02	21FEB02	134 274994 -150 24	2,865,396 00 SS
** JPY **	4201 3,499,559 00 27,048 68	3,499,559 00 26,630 84	13MAR02	13MAR02	129 380005 417 84	3,499,559 00 SS
** JPY **	4202 4,292,782 00 33,179 64	4,292,782 00 33,084 92	13MAR02	13MAR02	129 380005 94 72	4,292,782 00 SS
** JPY **	4203 -5,283,742 00 25,380 60	-5,283,742 00 -25,380 59	13MAR02	13MAR02	129 380005 01	5,283,742 00 SS BT
** JPY **	4263 -3,162,500 00 24,498 41	-3,162,500 00 24,430 72	15MAR02	15MAR02	129 089994 32 31	3,162,500 00 SS BT
** JPY **	4732 3,238,527 00 25,700 46	3,238,527 00 25,639 92	17MAY02	17MAY02	126 010000 60 64	3,238,527 00 SS
** JPY **	4774 -18,723,600 00 150,814 34	-18,723,600 00 -151,252 93	22MAY02	22MAY02	124 150000 438 59	18,723,600 00 SS BT

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	BASE SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS	NET BASE GN/LS

(CONTINUED)

JPY - JAPANESE YEN

++ JPY ++	4776	-7,863,809 00 -63,341 19	-7,863,809 00 -63,468 08	22MAY02	00 00	124 150000	-7,863,809 00 126 89	SS BTC
++ JPY ++	4781	-24,795,000 00 -198,598 52	-24,795,000 00 -199,688 52	23MAY02	00 00	124 850000	-24,795,000 00 1,090 20	SS BTC
++ JPY ++	4792	-2,915,500 00 -23,380 11	-2,915,500 00 -23,360 57	24MAY02	00 00	124 700000	-2,915,500 00 -19 54	SS BTC
++ JPY ++	4859	-3,125,000 00 -25,398 24	-3,125,000 00 -25,229 80	30MAY02	00 00	123 040000	-3,125,000 00 -168 44	SS BTC
++ JPY ++	4891	9,749,031 00 78,412 54	9,749,031 00 78,363 42	06JUN02	00 00	124 330000	9,749,031 00 49 12	SS
JPY TOTAL		493,680,009 00 3,955,096 07	493,680,009 00 3,955,020 01		00 00		76 06	76 06

NOK - NORWEGIAN KRONE

++ NOK ++	2132	520,505 07 -55,499 82	-520,505 07 -56,440 03	04JUL01	00 00	9 378500	-520,505 07 940 21	SS BTC
++ NOK ++	2133	-354,953 73 -37,847 60	-354,953 73 37,848 58	04JUL01	00 00	9 378500	-354,953 73 98	SS BTC

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	BASE SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS	NET BASE GN/LS

(CONTINUED)

NOK - NORWEGIAN KRONE

++ NOK ++	2273	-116,693 58 -12,826 99	116,693 58 -12,826 81	01AUG01	00 00	9 097500	-116,693 58 - 18	SS BTC
++ NOK ++	2569	264,416 03 31,010 72	264,416 03 30,955 96	19SEP01	00 00	8 526600	264,416 03 454 76	SS
NOK TOTAL		-727,736 35 -75,163 69	-727,736 35 -76,559 46		00 00		1,395 77	1,395 77

SEK - SWEDISH KRONA

++ SEK ++	2305	956,886 25 91,858 14	956,886 25 91,857 93	08AUG01	00 00	10 417000	956,886 25 21	SS
++ SEK ++	2768	3,904,376 60 360,720 01	3 904,376 60 369,313 34	08OCT01	00 00	10 589001	3,904,376 60 -593 33	SS
++ SEK ++	2936	3,191,463 76 302,041 78	3,191,463 76 302 041 77	25OCT01	00 00	10 566299	3,191,463 76 01	SS
SEK TOTAL		8,052,726 61 762,619 93	8,052,726 61 763 213 04		00 00		-593 11	-593 11

SGD - SINGAPORE DOLLAR

++ SGD ++	4654	-60,028 41 -33,120 04	-60,028 41 -33,120 05	30APR02	00 00	1 812450	-60,028 41 01	SS BTC
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRIN IPAI NET	LOCAL COST	LOCAL COST	LOCAL SECURITY	GN/LS	BASE CURR CN/LS	SHS/PAR	NET FUND RSN
	BASE PRINIPAL NET	BASE COST	BASE COST	BASE SECURITY	GN/LS			NET BASE GN/LS
(CONTINUED)		SGD - SINGAPORE DOLLAR						
SGD TOTAL		60,028.41	60,028.41		00			01
	53,120.04	-53,120.04		00				01
CURRENTLY TRADES		AUD - AUSTRALIAN DOLLAR						
** AUD **	2159	-24,013.93	-24,013.93	05 JUL 01	05 JUL 01	1.961936	24,013.93	CT BIC
		-12,365.97	-12,365.96		00	- .01		
** AUD **	2156	16,937.02	16,937.02	09 JUL 01	09 JUL 01	1.961746	16,937.02	CT
		8,433.65	8,721.71		00	-88.06		
** AUD **	2591	261,900.00	261,900.00	20 SEP 01	20 SEP 01	2.029839	261,900.00	CT
		129,025.01	136,908.25		00	-7,883.24		
** AUD **	3109	28,051.32	28,051.32	09 OCT 01	09 OCT 01	1.994814	28,051.32	CT
		14,062.12	15,960.57		00	101.55		
** AUD **	3111	17,715.00	17,715.00	15 OCT 01	15 OCT 01	1.965715	17,715.00	CT
		9,104.62	8,871.08		00	283.54		
** AUD **	3117	5.46	5.46	05 NOV 01	05 NOV 01	1.969473	5.46	CT
		2.77	2.78		00	- .01		
** AUD **	3172	7,500.00	7,500.00	19 NOV 01	19 NOV 01	1.920307	7,500.00	CT
		3,905.63	3,892.87		00	12.76		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRIN IPAI NET	LOCAL COST	LOCAL COST	LOCAL SECURITY	GN/LS	BASE CURR CN/LS	SHS/PAR	NET FUND RSN
	BASE PRINIPAL NET	BASE COST	BASE COST	BASE SECURITY	GN/LS			NET BASE GN/LS
(CONTINUED)		AUD - AUSTRALIAN DOLLAR						
** AUD **	3351	2,556.88	2,556.88	10 DEC 01	10 DEC 01	1.939488	2,556.88	CT
		1,318.34	1,318.46		00	- .13		
** AUD **	4190	22,200.00	22,200.00	24 DEC 01	24 DEC 01	1.964444	22,200.00	CT
		11,300.91	11,516.10		00	215.19		
** AUD **	4188	6.86	6.86	27 DEC 01	27 DEC 01	1.969279	6.86	CT
		3.48	3.56		00	- .08		
** AUD **	4189	6.86	6.86	31 DEC 01	31 DEC 01	1.953497	6.86	CT
		3.51	3.54		00	- .05		
** AUD **	4194	115,215.93	115,215.93	11 FEB 02	11 FEB 02	1.950268	115,215.93	CT
		59,074.97	59,074.96		00	.01		
** AUD **	4198	62,462.95	62,462.95	14 FEB 02	14 FEB 02	1.935172	62,462.95	CT
		32,277.73	32,277.74		00	- .01		
** AUD **	4200	17,639.37	17,639.37	15 FEB 02	15 FEB 02	1.933301	17,639.37	CT
		9,123.96	9,123.95		00	.01		
** AUD **	4572	1.71	1.71	27 APR 02	27 APR 02	1.855116	1.71	CT
		.92	.91		00	.01		
** AUD **	4641	2,316.00	2,316.00	29 APR 02	29 APR 02	1.858563	2,316.00	CT
		1,246.12	1,248.43		00	-2.31		

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY		
	LOT	LOCAL	PRINCIPAL NET									LOCAL	LOCAL
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	BASE	CURR	GN/LS	NET	BASE	GN/LS
(CONTINUED)													
AUD - AUSTRALIAN DOLLAR													
++ AUD ++	4672	13,130 46	7,080 60	13,130 46	7,064 83	06MAY02	00 00	06MAY02	1 854427	13,130 46			CT
									15 77				
++ AUD ++	4749	7,500 00	4,143 75	7,500 00	4,096 87	20MAY02	00 00	20MAY02	1 809955	7,500 00			CT
									46 88				
++ AUD ++	4519	1,716,154 86	912,908 54	1,716,154 86	912,908 55	16APR02	00 00	16APR02	1 879876	1,716,154 86			CT
									- 01				
AUD TOTAL													
		2,267,286 75	1,190,852 65	2,267,286 75	1,198,581 22		00 00						
									-7,728 57				-7,728 57
CAD - CANADIAN DOLLAR													
++ CAD ++	2155	6,090 00	4,002 23	6,090 00	4,015 84	09JUL01	00 00	09JUL01	1 521650	6,090 00			CT
									-13 61				
++ CAD ++	2229	335 50	217 84	335 50	221 07	16JUL01	00 00	16JUL01	1 540100	335 50			CT
									-3 23				
++ CAD ++	2293	19,670 80	12,823 21	19,670 80	12,875 70	07AUG01	00 00	07AUG01	1 534000	19,670 80			CT
									-52 49				
++ CAD ++	2317	1,227,540 00	800,639 19	1,227,540 00	800,654 41	08AUG01	00 00	08AUG01	1 533200	1,227,540 00			CT
									15 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	LOCAL
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	BASE	CURR	GN/LS	NET	BASE	GN/LS
(CONTINUED)													
CAD - CANADIAN DOLLAR													
++ CAD ++	2413	180,098 80	116,856 22	180,098 80	116,878 54	24AUG01	00 00	24AUG01	1 541200	180,098 80			CT
									-22 32				
++ CAD ++	2420	179,236 40	116,221 24	179,236 40	116,223 91	27AUG01	00 00	27AUG01	1 542200	179,236 40			CT
									-2 67				
++ CAD ++	2621	3,000 00	1,912 17	3,000 00	1,924 84	24SEP01	00 00	24SEP01	1 568900	3,000 00			CT
									-12 67				
++ CAD ++	2790	6,090 80	3,895 11	6,090 80	3,895 81	09OCT01	00 00	09OCT01	1 563500	6,090 00			CT
									- 70				
++ CAD ++	2945	19,535 88	12,401 76	19,535 88	12,410 81	26OCT01	00 00	26OCT01	1 575250	19,535 88			CT
									-9 05				
++ CAD ++	2988	43,390 40	27,493 60	43,390 40	27,503 69	30OCT01	00 00	30OCT01	1 578200	43,390 40			CT
									-10 09				
++ CAD ++	3000	19,306 00	12,166 62	19,306 00	12,200 32	31OCT01	00 00	31OCT01	1 586800	19,306 00			CT
									33 70				
++ CAD ++	3001	78,555 05	49,505 33	78,555 05	49,537 60	31OCT01	00 00	31OCT01	1 586800	78,555 05			CT
									-32 27				
++ CAD ++	3017	13,614 60	8,555 65	13,614 60	8,579 91	01NOV01	00 00	01NOV01	1 591300	13,614 60			CT
									24 26				

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SCLTY GN/LS BASE SCLTY GN/LS	STL DT	SELL RATE BASE CURR CM/LS	TRD DIS OF ORIG SHS/PAR NET BASE CM/LS	ORIG BUYS DIL FUND RSN NET BASE CM/LS
(CONTINUED)		CAD - CANADIAN DOLLAR					
** CAD **	3022 25,946 21 16,305 04	25,946 21 16 310 12	01NOV01	01NOV01	1 591500 -5 08	25,946 21	CT
** CAD **	3032 18,299 12 11,492 98	18 299 12 11,498 05	02NOV01	02NOV01	1 592200 -5 07	18 299 12	CT
** CAD **	3042 23,634 00 14,812 45	23 634 00 14 829 00	05NOV01	05NOV01	1 595550 -16 55	23,634 00	CT
** CAD **	3044 11,924 80 7,473 79	11,924 80 7 482 14	05NOV01	05NOV01	1 595550 -8 35	11,924 80	CT
** CAD **	3050 11,697 12 7,339 60	11 697 12 7 339 49	06NOV01	06NOV01	1 593700 11	11 697 12	CT
** CAD **	3058 11,646 27 7,308 58	11 646 27 7 308 09	07NOV01	07NOV01	1 595550 29	11,646 27	CT
** CAD **	3065 22,985 87 14,385 25	22 985 87 14,392 25	08NOV01	08NOV01	1 598100 -9 00	22,985 87	CT
** CAD **	3089 27 919 50 17,469 89	27,919 50 17,470 60	13NOV01	13NOV01	1 598150 -71	27 919 50	CT
** CAD **	3127 -100,703 76 -63,260 10	-100,703 76 -63,260 11	14NOV01	14NOV01	1 591900 01	100,703 76	CT BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SCLTY GN/LS BASE SCLTY GN/LS	STL DT	SELL RATE BASE CURR CM/LS	TRD DIS OF ORIG SHS/PAR NET BASE CM/LS	ORIG BUYS DIL FUND RSN NET BASE CM/LS
(CONTINUED)		CAD - CANADIAN DOLLAR					
** CAD **	3146 58,917 60 37 132 14	58,917 60 37 129 17	15NOV01	15NOV01	1 586700 2 99	58,917 60	CT
** CAD **	3147 34,650 46 21,858 07	34 650 46 21 836 31	15NOV01	15NOV01	1 586700 1 76	34 650 46	CT
** CAD **	3166 231 094 60 145,612 68	231,094 60 145 613 16	16NOV01	16NOV01	1 587050 -48	231 094 60	CT
** CAD **	3181 135,640 92 85 599 47	135 640 92 85,593 38	19NOV01	19NOV01	1 584600 6 09	135,640 92	CT
** CAD **	3198 24 879 33 15,615 95	24 879 33 15 616 79	20NOV01	20NOV01	1 593500 84	24 879 33	CT
** CAD **	3454 3 000 00 1 882 88	3,000 00 1 908 05	24DEC01	24DEC01	1 593500 -25 15	3 000 00	CT
** CAD **	3471 493 00 309 62	493 00 315 26	31DEC01	31DEC01	1 592500 -3 64	493 00	CT
** CAD **	3545 6 090 00 3 813 14	6,090 00 3 842 87	14JAN02	14JAN02	1 597100 29 71	6 090 00	CT
** CAD **	3575 335 50 211 05	335 50 211 67	15JAN02	15JAN02	1 589700 -57	335 50	CT

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS	
		BASE	PRINCIPAL NET								LOCAL COST
(CONTINUED)											
CAD - CANADIAN DOLLAR											
++ CAD ++	3703	6,917 60	4,345 91	6,917 60	4,324 26	04FEB02	04FEB02	1 591750		6,917 60	CT
									21 65		
++ CAD ++	3755	6,460 00	4,064 81	6,460 00	4,038 22	11FEB02	11FEB02	1 589250		6,460 00	CT
									26 59		
++ CAD ++	3843	6,569 00	4,128 59	6,569 00	4,106 35	15FEB02	15FEB02	1 591100		6,569 00	CT
									22 24		
++ CAD ++	4369	3,500 00	2,207 23	3,500 00	2,206 17	25MAR02	25MAR02	1 585700		3,500 00	CT
									1 06		
++ CAD ++	4430	493 00	308 26	493 00	308 28	01APR02	01APR02	1 599300		493 00	CT
									- 02		
++ CAD ++	4470	6,090 00	3,820 82	6,090 00	3,808 19	08APR02	08APR02	1 593900		6,090 00	CT
									12 63		
++ CAD ++	4673	11,336 00	7,227 75	11,336 00	7,242 71	06MAY02	06MAY02	1 568400		11,336 00	CT
									-14 96		
++ CAD ++	4756	3,250 00	2,112 45	3,250 00	2,112 31	21MAY02	21MAY02	1 538500		3,250 00	CT
									14		
++ CAD ++	4951	3,023 64	1,965 44	3,023 64	1,971 08	10JUN02	10JUN02	1 538400		3,023 64	CT
									-5 64		

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS	
		BASE	PRINCIPAL NET								LOCAL COST
(CONTINUED)											
CAD - CANADIAN DOLLAR											
++ CAD ++	5019	3,500 00	2,307 87	3,500 00	2,266 91	24JUN02	24JUN02	1 516550		3,500 00	CT
									40 96		
++ CAD ++	2467	1,115 075 00	718,106 00	1,115,075 00	718,135 01	04SEP01	04SEP01	1 552800		1,115,075 00	CT
									-29 01		
++ CAD ++	2673	790,634 00	500,654 76	790,634 00	500,709 81	28SEP01	28SEP01	1 579200		790,634 00	CT
									-55 05		
++ CAD ++	2900	507,000 00	322,529 34	507,000 00	322,552 38	23OCT01	23OCT01	1 571950		507,000 00	CT
									-23 04		
++ CAD ++	3200	621,148 50	389,874 78	621,148 50	389,895 80	20NOV01	20NOV01	1 593200		621,148 50	CT
									-21 02		
++ CAD ++	3627	615,431 70	383,733 45	615,431 70	383,780 49	23JAN02	23JAN02	1 603800		615,431 70	CT
									-47 04		
++ CAD ++	4758	629,215 25	408,979 69	629,215 25	408,952 52	21MAY02	21MAY02	1 538500		629,215 25	CT
									27 17		
CAD TOTAL		6,674,557 66	4,268,397 64	6,674,557 66	4,268,767 16						
									-369 52		-369 52

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	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DTL FUND RSN NET BASE GN/LS
CHF - SWISS FRANK							
** CHF **	2574 72,576 01 -45,769 07	-72,576 01 -45,769 08	19SEP01	19SEP01	1.585700	72,576 01	CT BTC
** CHF **	2617 85,356 70 53,286 66	85,356 70 53,410 72	24SEP01	24SEP01	1.601900 -176 06	85,356 70	CT
** CHF **	2722 200,503 17 124,146 73	200,503 17 124,146 72	03OCT01	03OCT01	1.615050	200,503 17	CT
** CHF **	2924 -118,357 86 71,327 85	-118,357 86 -71,327 84	24OCT01	24OCT01	1.659350 - 01	-118,357 86	CT BTC
** CHF **	3447 8,066 19 -4,930 76	-8,066 19 4,930 73	20DEC01	20DEC01	1.635900 - 01	8,066 19	CT BTC
** CHF **	4169 41,450 87 24,538 76	41,450 87 24,528 98	19FEB02	19FEB02	1.689200 9 78	41,450 87	CT
** CHF **	4170 155,570 49 92,097 16	155,570 49 92,060 45	19FEB02	19FEB02	1.689200 36 69	155,570 49	CT
** CHF **	4407 15,638 21 9,313 45	15,638 21 9,316 18	27MAR02	27MAR02	1.679100 -2 73	15,638 21	CT
** CHF **	4441 30,010 50 18,022 16	30,010 50 17,878 21	02APR02	02APR02	1.645200 143 95	30,010 50	CT

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	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DTL FUND RSN NET BASE GN/LS
(CONTINUED) CHF - SWISS FRANK							
** CHF **	4544 264,077 41 160,114 84	264,077 41 160,081 89	18APR02	18APR02	1.649300 32 95	264,077 41	CT
** CHF **	4558 398,684 23 241,524 56	398,684 23 241,530 30	19APR02	19APR02	1.650700 5 96	398,684 23	CT
** CHF **	4573 15,895 36 9,610 85	15,895 36 9,629 70	22APR02	22APR02	1.653900 -18 87	15,895 36	CT
** CHF **	4674 21,450 00 13,498 63	21,450 00 13,163 14	06MAY02	06MAY02	1.589050 335 49	21,450 00	CT
** CHF **	4710 31,495 75 19,702 48	31,495 75 19,788 06	13MAY02	13MAY02	1.598000 -78 58	31,495 75	CT
** CHF **	4759 27,017 25 17,107 10	27,017 25 16,974 33	21MAY02	21MAY02	1.579300 152 77	27,017 25	CT
** CHF **	4853 21,258 25 13,494 40	21,258 25 13,491 31	03JUN02	03JUN02	1.563750 103 09	21,258 25	CT
** CHF **	2435 528,100 96 332,097 20	528,100 96 332,097 19	25SEP01	25SEP01	1.590200 01	528,100 96	CT
** CHF **	4409 574,039 30 341,873 21	574,039 30 341,973 39	27MAR02	27MAR02	1.679100 100 18	574,039 30	CT

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	BASE GN/LS
(CONTINUED)									
CHF - SWISS FRANC									
CHF TOTAL	2,211,548 39 1,348,505 27	2,211,548 39 1,348,042 92			00 00		462 35		462 35
DKK - DANISH KRONE									
++ DKK ++	4574	12,804 48 1,529 67	12,804 48 1,513 79	22APR02	22APR02	8 370750 15 88		12,804 48	CT
DKK TOTAL	12,804 48 1,529 67	12,804 48 1,513 79			00 00	15 88			15 88
EUR - EURO CURRENCY									
++ EUR ++	2329	99 88	99 87	07MAY01	07MAY01	1 121579 01		99	CT
++ EUR ++	2140	40,617 10 34,804 63	40,617 10 34,411 95	05JUL01	05JUL01	1 194458 -407 32		40,617 10	CT
++ EUR ++	2146	-77,854 28 -65,923 12	-77,854 28 -65,906 36	06JUL01	06JUL01	1 180986 -16 76		-77,854 28	CT BTC
++ EUR ++	2163	-49,111 11 -42,824 37	-49,111 11 -42,006 36	10JUL01	10JUL01	1 168634 -18 01		-49,111 11	CT BTC
++ EUR ++	2175	-82,889 90 -71,388 93	-82,889 90 -71,387 89	11JUL01	11JUL01	1 161103 -1 04		-82,889 90	CT BTC

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	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	2196	12,476 81 10,668 92	12,476 81 10,708 60	16JUL01	16JUL01	1 169454 -39 68		12 476 81	CT
++ EUR ++	2198	1,603 10 1,370 81	1,603 10 1,375 91	16JUL01	16JUL01	1 169454 -5 10		1,603 10	CT
++ EUR ++	2201	416,613 96 356,225 84	416,613 96 356,339 76	17JUL01	17JUL01	1 169522 -113 92		416,613 96	CT
++ EUR ++	2214	88,977 87 77,437 45	88,977 87 77,382 45	18JUL01	18JUL01	1 149029 55 00		88,977 87	CT
++ EUR ++	2226	46,207 46 40,147 34	46,207 46 40,169 14	19JUL01	19JUL01	1 150947 -21 80		46,207 46	CT
++ EUR ++	2319	-1,156,464 45 -1,015,202 12	-1,156,464 45 -1,015,202 13	08AUG01	08AUG01	1 139147 01		1,156,464 45	CT BTC
++ EUR ++	2385	46,425 34 42,379 38	46,425 34 42,367 00	20AUG01	20AUG01	1 095470 12 38		46 425 34	CT
++ EUR ++	2388	23 28 21 25	23 28 21 24	20AUG01	20AUG01	1 095470 01		23 28	CT
++ EUR ++	2402	-46,939 85 -43,165 90	-46,939 85 -43,165 91	22AUG01	22AUG01	1 087429 01		-46,939 85	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 SECY CN/LS SECY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR DFL FUND RSN	BUYS NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	2425 42 700 33 57 057 31	62,700 33 57,077 18	27AUG01	27AUG01	1 098901 -19 87	42,700 33	CT
** EUR **	2480 10 993 97 9 783 53	10,993 97 9 768 02	05SEP01	05SEP01	1 123722 15 51	10 993 97	CI
** EUR **	2488 50 174 95 49 383 25	50 174 95 49,993 31	07SEP01	07SEP01	1 105585 589 94	50 174 95	CT
** EUR **	2493 -17 461 29 -15 498 58	-17 461 29 15,759 26	10SEP01	10SEP01	1 112285 40 68	-17,461 29	CT BIL
** EUR **	2494 -12,433 62 -11 178 45	12 433 62 -11 188 37	10SEP01	10SEP01	1 112285 9 92	12,433 62	CT BIL
** EUR **	2537 604 99 557 29	604 99 561 03	14SEP01	14SEP01	1 085600 6 26	604 99	CT
** EUR **	2540 6,277 50 5 782 52	6 277 50 5,743 01	17SEP01	17SEP01	1 085600 39 51	6 277 50	CT
** EUR **	2564 23,443 57 21,632 56	23,443 57 21,596 70	19SEP01	19SEP01	1 083717 35 86	23,443 57	CI
** EUR **	2676 3 491 25 3 177 21	3,491 25 3 177 58	28SEP01	28SEP01	1 098841 - 37	3,491 25	CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT SECY CN/LS SECY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR DFL FUND RSN	BUYS NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	2681 46 205 07 42 048 91	46,205 07 42 053 73	28SEP01	28SEP01	1 098841 -4 82	46,205 07	CT
** EUR **	2683 3 622 24 3 296 42	3 622 24 3 296 80	01OCT01	01OCT01	1 098841 - 38	3 622 24	CT
** EUR **	2698 3 491 25 3 199 21	3 491 25 3 191 89	01OCT01	01OCT01	1 091286 7 32	3 491 25	CT
** EUR **	2711 3 708 32 3,393 67	3 708 32 3,394 02	02OCT01	02OCT01	1 092717 - 35	3 708 32	CT
** EUR **	2723 51,322 04 47,136 72	51,322 04 47 090 74	03OCT01	03OCT01	1 088791 45 97	51 322 04	CI
** EUR **	2742 6,982 50 6 403 30	6,982 50 6 403 28	05OCT01	05OCT01	1 090453 02	6,982 50	CT
** EUR **	2811 14,038 91 12 801 38	14,038 91 12 811 83	10OCT01	10OCT01	1 096672 10 45	14,038 91	CI
** EUR **	2812 3,541 12 3,228 97	3,541 12 3 231 61	10OCT01	10OCT01	1 096672 -2 64	3 541 12	CI
** EUR **	2837 5,702 66 5,180 58	5 702 66 5 171 22	15OCT01	15OCT01	1 100776 9 36	5 702 66	CI

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	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)									
EUR - EURD CURRENCY									
** EUR **				15OCT01	15OCT01	1 101625			
2845	306,543 86	306,543 86	278,265 16		00		306,543 86	CT	
					00	10 33			
** EUR **				24OCT01	24OCT01	1 120511			
2925	3,491 25	3,491 25	3,115 77		00		3,491 25	CT	
					00	10 66			
** EUR **				25OCT01	25OCT01	1 115387			
2952	-385,780 55	-385,780 55	-345,871 48		00		-385,780 55	CT BTC	
					00	01			
** EUR **				29OCT01	29OCT01	1 106439			
2979	-241,301 75	-241,301 75	-218,088 62		00		-241,301 75	CT BTC	
					00	01			
** EUR **				05NOV01	05NOV01	1 115636			
3045	31 15	31 15	27 92		00		31 15	CT	
					00	- 25			
** EUR **				13NOV01	13NOV01	1 134881			
3098	17,575 17	17,575 17	15,486 35		00		17,575 17	CT	
					00	- 01			
** EUR **				14NOV01	14NOV01	1 132567			
3130	-401,014 52	-401,014 52	-354,075 76		00		-401,014 52	CT BTC	
					00	01			
** EUR **				16NOV01	16NOV01	1 129880			
3168	27,591 61	27,591 61	24,419 95		00		27,591 61	CT	
					00	45 64			
** EUR **				19NOV01	19NOV01	1 138758			
3184	37,422 06	37,422 06	32,862 17		00		37,422 06	CT	
					00	-117 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 COST	LOCAL SECY GN/LS	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)									
EUR - EURD CURRENCY									
** EUR **				23NOV01	23NOV01	1 140251			
3251	37,135 38	37,135 38	32,567 72		00		37,135 38	CT	
					00	-23 71			
** EUR **				23NOV01	23NOV01	1 140251			
3232	42,589 89	42,589 89	37,351 33		00		42,589 89	CT	
					00	-27 19			
** EUR **				23NOV01	23NOV01	1 140251			
3235	7,002 45	7,002 45	6,141 15		00		7,002 45	CT	
					00	- 32			
** EUR **				26NOV01	26NOV01	1 134816			
3240	7,504 96	7,504 96	6,613 37		00		7,504 96	CT	
					00	31 17			
** EUR **				27NOV01	27NOV01	1 134816			
3248	12,899 10	12,899 10	11,366 69		00		12,899 10	CT	
					00	16 12			
** EUR **				28NOV01	28NOV01	1 134494			
3251	-68,673 33	-68,673 33	-60,532 12		00		-68,673 33	CT BTC	
					00	-2 25			
** EUR **				29NOV01	29NOV01	1 126443			
3272	4,640 23	4,640 23	4,119 37		00		4,640 23	CT	
					00	20 77			
** EUR **				30NOV01	30NOV01	1 116321			
3281	540,363 23	540,363 23	484,057 21		00		540,363 23	CT	
					00	121 44			
** EUR **				30NOV01	30NOV01	1 116321			
3283	-82,913 33	-82,913 33	-74,273 73		00		-82,913 33	CT BTC	
					00	- 01			

ASSET ID	SECURITY DESCRIPTION (01) 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 CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIC SHS/PAR NET	BUY'S DIL FUND RSN CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	3285 7 480 63 6,701 15	7,480 63 6,701 14		30NOV01 00	30NOV01 00	1 116321 01	7 480 63	CT
** EUR **	3326 7 385 20 6 586 99	7 385 20 6 576 87		07DEC01 00	07DEC01 00	1 121265 11 62	7 385 20	CT
** EUR **	3347 7 314 96 6,513 60	7,314 96 6 512 51		10DEC01 00	10DEC01 00	1 123028 1 09	7 314 96	CT
** EUR **	3368 3 646 69 3 247 19	3 646 69 3 246 65		10DEC01 00	10DEC01 00	1 123028 54	3,646 69	CT
** EUR **	3352 2 169 53 1,931 86	2,169 53 1 931 81		10DEC01 00	10DEC01 00	1 123028 05	2,169 53	CT
** EUR **	3362 3 680 62 3 270 42	3 680 62 3 274 52		11DEC01 00	11DEC01 00	1 125429 -4 10	3 680 62	CT
** EUR **	3375 7 355 24 6 551 33	7,355 24 6,545 66		12DEC01 00	12DEC01 00	1 122712 5 67	7,355 24	CT
** EUR **	3430 44 071 68 39,777 05	44 071 68 39 769 51		19DEC01 00	19DEC01 00	1 108525 -12 46	44 071 68	CT
** EUR **	3474 57 986 23 52 152 83	57 986 23 52 166 68		03 JAN02 00	03 JAN02 00	1 111852 -11 85	57 986 23	CT

ASSET ID	SECURITY DESCRIPTION (01) 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 CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIC SHS/PAR NET	BUY'S DIL FUND RSN CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	3477 58 343 19 52 217 13	58 343 19 52 267 54		04 JAN02 00	04 JAN02 00	1 117319 50 41	58,343 19	CT
** EUR **	3478 2 092 50 1,872 79	2 092 50 1 874 60		07 JAN02 00	07 JAN02 00	1 117519 -1 81	2 092 50	CT
** EUR **	3480 91 241 99 81 479 08	91 241 99 81 508 07		07 JAN02 00	07 JAN02 00	1 119821 28 99	91,241 99	CT
** EUR **	3483 35 791 77 31 945 96	35 791 77 31 952 58		08 JAN02 00	08 JAN02 00	1 120385 -6 62	35,791 77	CT
** EUR **	3489 106 387 80 94 504 27	106 387 80 94 549 88		09 JAN02 00	09 JAN02 00	1 125746 -45 61	106 387 80	CT
** EUR **	3460 138 298 77 118 966 66	-138 298 77 -118 966 65		28 JAN02 00	28 JAN02 00	1 162520 01	-138 298 77	CT BIC
** EUR **	3469 69 398 85 -59 986 88	-69 398 85 -59 986 89		29 JAN02 00	29 JAN02 00	1 156939 01	69,398 85	CT BIC
** EUR **	3704 2 517 97 2 186 98	2 517 97 2 186 60		04FEB02 00	04FEB02 00	1 151344 38	2 517 97	CT
** EUR **	3720 152 625 00 132 666 36	152,625 00 132 627 77		06FEB02 00	06FEB02 00	1 150616 18 57	152 625 00	CT

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 RSM	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	3811	13,385 97 11,663 20	13,385 97 11,670 27	14FEB02	00 00	14FEB02	1 147710	13,385 97	CT
							-7 07		
++ EUR ++	3829	-25,108 69 -21,919 89	-25,108 69 -21,919 90	15FEB02	00 00	15FEB02	1 145475	-25,108 69	CT BTC
							01		
++ EUR ++	3835	16,372 21 14,292 94	16,372 21 14,292 95	15FEB02	00 00	15FEB02	1 145475	16,372 21	CT
							- 01		
++ EUR ++	3837	11,387 50 9,941 29	11,387 50 9,941 28	15FEB02	00 00	15FEB02	1 145475	11,387 50	CT
							01		
++ EUR ++	3842	-35,457 33 -30,954 26	-35,457 33 -30,954 25	15FEB02	00 00	15FEB02	1 145475	-35,457 33	CT BTC
							- 01		
++ EUR ++	3938	517,325 33 450,823 07	517,325 33 450,809 54	25FEB02	00 00	25FEB02	1 147513	517,325 33	CT
							13 53		
++ EUR ++	3941	59,950 00 52,243 42	59,950 00 52,241 85	25FEB02	00 00	25FEB02	1 147513	59,950 00	CT
							1 57		
++ EUR ++	3970	62,746 25 54,331 97	62,746 25 54,331 94	28FEB02	00 00	28FEB02	1 154868	62,746 25	CT
							01		
++ EUR ++	3973	63,431 55 54,925 37	63,431 55 54,925 35	28FEB02	00 00	28FEB02	1 154868	63,431 55	CT
							02		

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 RSM	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	4012	-60,567 07 -52,693 36	-60,567 07 -52,693 37	05MAR02	00 00	05MAR02	1 149425	-60,567 07	CT BTC
							01		
++ EUR ++	4026	57,703 10 50,602 73	57,703 10 50,598 53	06MAR02	00 00	06MAR02	1 140316	57,703 10	CT
							4 20		
++ EUR ++	4027	23,384 94 20,507 42	23,384 94 20,505 72	06MAR02	00 00	06MAR02	1 140316	23,384 94	CT
							1 70		
++ EUR ++	4030	4,353 36 3,817 68	4,353 36 3,817 36	06MAR02	00 00	06MAR02	1 140316	4,353 36	CT
							32		
++ EUR ++	4045	42,274 98 37,180 83	42,274 98 37,180 24	07MAR02	00 00	07MAR02	1 137010	42,274 98	CT
							59		
++ EUR ++	4209	13,597 99 11,755 40	13,597 99 11,755 39	13MAR02	00 00	13MAR02	1 139731	13,597 99	CT
							01		
++ EUR ++	4232	450,122 27 396,872 67	450,122 27 396,792 68	14MAR02	00 00	14MAR02	1 134173	450,122 27	CT
							79 99		
++ EUR ++	4279	6,721 91 5,933 09	6,721 91 5,928 68	15MAR02	00 00	15MAR02	1 132952	6,721 91	CT
							4 41		
++ EUR ++	4298	13,187 25 11,641 05	13,187 25 11,640 76	18MAR02	00 00	18MAR02	1 132023	13,187 25	CT
							29		

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	BUYRS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	4299 130,555 59 115,248 00	150,555 59 115,245 12		18MAR02	18MAR02	1 132823 2 88	130 555 59	CT
** EUR **	4306 7 522 66 6 640 65	7 522 66 6,640 47		18MAR02	18MAR02	1 132823 16	7,522 66	CT
** EUR **	4309 2,190 42 1 933 59	2,190 42 1,933 55		18MAR02	18MAR02	1 132823 04	2 190 42	CT
** EUR **	4311 4 403 31 3 887 02	4 403 31 3,886 22		18MAR02	18MAR02	1 132823 80	4 403 31	CT
** EUR **	4313 3,396 84 2,998 56	3,396 84 2,997 53		18MAR02	18MAR02	1 132823 1 03	3 396 84	CT
** EUR **	4315 3 003 80 2,651 61	3,003 80 2 450 38		18MAR02	18MAR02	1 132823 1 23	3 003 80	CT
** EUR **	4331 10,668 76 9 417 85	10,668 76 9,401 29		18MAR02	18MAR02	1 132823 16 56	10,668 76	CT
** EUR **	4333 18 51 16 34	18 51 16 31		18MAR02	18MAR02	1 132823 03	18 51	CT
** EUR **	4392 1,270 82 1,121 82	1 270 82 1 114 06		18MAR02	18MAR02	1 132823 7 76	1,270 82	CT

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	BUYRS DIL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	4394 1 554 98 1 372 66	1 554 98 1 379 03		18MAR02	18MAR02	1 132823 -6 37	1 554 98	CT
** EUR **	4320 39,996 97 35 221 34	39,996 97 35 271 43		19MAR02	19MAR02	1 135589 -50 09	39,996 97	CT
** EUR **	4340 -155 905 73 -137 773 86	-155 905 73 -137,773 85		20MAR02	20MAR02	1 131606 - 01	-155 905 73	CT BTC
** EUR **	4341 27,062 25 23,914 91	27,062 25 23,914 90		20MAR02	20MAR02	1 131606 01	27 062 25	CT
** EUR **	4353 24 766 91 21,875 58	24,766 91 21 885 22		21MAR02	21MAR02	1 132182 -9 84	24,766 91	CT
** EUR **	4364 10 665 71 9 378 36	10 665 71 9 417 31		22MAR02	22MAR02	1 137268 -38 95	10,665 71	CT
** EUR **	4381 14 171 64 12 423 57	14 171 64 12 503 77		25MAR02	25MAR02	1 140706 -80 20	14 171 64	CT
** EUR **	4389 914 11 801 31	914 11 801 35		26MAR02	26MAR02	1 140771 04	914 11	CT
** EUR **	4425 -22,400 63 -19,500 87	-22 400 63 -19 500 88		28MAR02	28MAR02	1 148699 01	-22 400 63	CT BTC

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 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)					
EUR - EURO CURRENCY					
++ EUR ++ 4456	14,252 60 12,510 21	14,252 60 12,510 22	04APR02 00 04APR02 00	1 139277 - 01	14,252 60 CT
++ EUR ++ 4461	-155,400 00 -136,845 28	-155,400 00 -136,845 27	05APR02 00 05APR02 00	1 135589 - 01	-155,400 00 CT BTC
++ EUR ++ 4476	-61,669 37 -54,253 61	-61,669 37 -54,253 62	09APR02 00 09APR02 00	1 136687 01	-61,669 37 CT BTC
++ EUR ++ 4694	99 87	99 89	12APR02 00 12APR02 00	1 137333 - 02	99 CT
++ EUR ++ 4696	38 33	38 34	13APR02 00 13APR02 00	1 137333 - 01	38 CT
++ EUR ++ 4508	3,544 02 3,119 62	3,544 02 3,119 72	15APR02 00 15APR02 00	1 136041 - 10	3,544 02 CT
++ EUR ++ 4511	49,349 47 43,439 87	49,349 47 43,441 22	15APR02 00 15APR02 00	1 136041 - 1 35	49,349 47 CT
++ EUR ++ 4698	21 18	21 19	15APR02 00 15APR02 00	1 136041 - 01	21 CT
++ EUR ++ 4530	56,047 16 49,789 51	56,047 16 49,762 85	17APR02 00 17APR02 00	1 125682 26 66	56,047 16 CT

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 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)					
EUR - EURO CURRENCY					
++ EUR ++ 4543	744 25 662 46	744 25 662 44	18APR02 00 18APR02 00	1 123469 02	744 25 CT
++ EUR ++ 4545	43,444 14 38,669 64	43,444 14 38,668 48	18APR02 00 18APR02 00	1 123469 1 16	43,444 14 CT
++ EUR ++ 4567	26,602 89 23,659 27	26,602 89 23,661 44	19APR02 00 19APR02 00	1 124417 - 2 17	26,602 89 CT
++ EUR ++ 4586	-3,576 61 -3,181 75	-3,576 61 -3,181 19	23APR02 00 23APR02 00	1 124101 - 56	-3,576 61 CT BTC
++ EUR ++ 4599	-6,955 16 -6,201 22	6,955 16 -6,192 35	24APR02 00 24APR02 00	1 121579 - 8 87	-6,955 16 CT BTC
++ EUR ++ 4618	-28,626 89 25,702 65	-28,626 89 -25,682 82	25APR02 00 25APR02 00	1 113772 - 19 83	-28,626 89 CT BTC
++ EUR ++ 4619	-6,952 12 -6,241 96	-6,952 12 -6,237 14	25APR02 00 25APR02 00	1 113772 - 4 82	-6,952 12 CT BTC
++ EUR ++ 4648	-8,518 15 -7,670 17	-8,518 15 -7,670 33	30APR02 00 30APR02 00	1 110556 16	-8,518 15 CT BTC
++ EUR ++ 4660	-33,621 90 -30,372 33	-33,621 90 30,354 96	02MAY02 00 02MAY02 00	1 106991 - 17 37	-33,621 90 CT BTC

ASSET ID	SECURITY DESCRIPTION				MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS OF	DRIC	BIYS
	LOT	LOCAL BASE	PRINCIPAL	NET					LOCAL COST BASE	LOCAL COST			
(CONTINUED)													
EUR - EURO CURRENCY													
** EUR **	4661		-6,822 22	-6,142 84		-6 822 22	02MAY02	02MAY02	1 106991				
						-6 159 33				3 52		-6,822 22	CI BIC
** EUR **	4662		-6 813 72	6 145 17		-6,813 72	02MAY02	02MAY02	1 106991				
						6 151 65				3 52		-6 813 72	CI BIC
** EUR **	4665		-6,775 68	-6 190 26		-6,775 68	03MAY02	03MAY02	1 094571				
						6,163 54				-26 72		-6 775 68	CI BIC
** EUR **	4666		-10,942 74	-9 997 29		-10,942 74	03MAY02	03MAY02	1 094571				
						-9 954 12				43 17		-10 942 74	CI BIC
** EUR **	4670		-6 702 74	-6,144 07		-6 702 74	06MAY02	06MAY02	1 090929				
						-6,143 76				- 31		-6 702 74	CI BIC
** EUR **	4671		7 003 12	6 419 41		7 003 12	06MAY02	06MAY02	1 090929				
						6 419 08				- 33		-7,003 12	CI BIC
** EUR **	4680		-17,456 53	15 970 11		-17,456 53	07MAY02	07MAY02	1 093075				
						-15 979 03				8 92		-17,456 53	CI BIC
** EUR **	4691		-6 767 67	6 117 63		-6,767 67	08MAY02	08MAY02	1 106256				
						-6,117 62				01		6,767 67	CI BIC
** EUR **	4711		17 266 82	15,724 90		17,266 82	13MAY02	13MAY02	1 098056				
						15 724 91				01		17,266 82	CI

ASSET ID	SECURITY DESCRIPTION				MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS OF	DRIC	BIYS
	LOT	LOCAL BASE	PRINCIPAL	NET					LOCAL COST BASE	LOCAL COST			
(CONTINUED)													
EUR - EURO CURRENCY													
** EUR **	4777		84 126 50	-77 951 64		-84 126 50	22MAY02	22MAY02	1 079214				
						77 939 16				-12 48		-84,126 50	CI BIC
** EUR **	4811		12 636 00	11 733 16		12,636 00	28MAY02	28MAY02	1 076948				
						11 731 14				2 02		12 636 00	CI
** EUR **	4854		47 073 08	44 199 29		47 073 08	03JUN02	03JUN02	1 065019				
						43 981 56				217 73		47,073 08	CI
** EUR **	4867		12 392 17	11 477 76		12,392 17	04JUN02	04JUN02	1 061177				
						11,593 12				84 64		12 392 17	CI
** EUR **	4883		33 772 32	31 710 53		33 772 32	05JUN02	05JUN02	1 065019				
						31 577 11				133 42		33 772 32	CI
** EUR **	4884		12,604 74	11 835 23		12 604 74	05JUN02	05JUN02	1 065019				
						11,785 63				49 80		12 604 74	CI
** EUR **	4898		12 626 81	11 943 07		12 626 81	06JUN02	06JUN02	1 057250				
						11 915 02				28 05		12 626 81	CI
** EUR **	4899		2 779 78	2,679 26		2 779 78	06JUN02	06JUN02	1 057250				
						2 623 08				6 18		2 779 78	CI
** EUR **	4932		28 975 89	27 370 63		28 975 89	10JUN02	10JUN02	1 058649				
						27 356 57				14 06		28 975 89	CI

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	SECTY
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	GN/LS	BASE	CURR	GN/LS	NET	BASE	GN/LS
(CONTINUED)														
EUR - EURO CURRENCY														
** EUR **	4959		-92,830 70 -87,627 55		-92,830 70 -87,627 54		13JUN02	13JUN02	1 059378		-92,830 70		CT	BTC
** EUR **	5020		233 36 228 40		233 36 221 97		24JUN02	24JUN02	1 021711		233 36		CT	
** EUR **	5044		7,315 96 7,231 46		7,315 96 7,225 35		27JUN02	27JUN02	1 011685		7,315 96		CT	
** EUR **	2184		343,983 84 296,256 09		343,983 84 296,256 10		11JUL01	11JUL01	1 161103		343,983 84		CT	
** EUR **	2216		475,998 70 414,261 69		475,998 70 413,967 49		18JUL01	18JUL01	1 149029		475,998 70		CT	
** EUR **	2255		1,644,675 59 1,441,640 68		1,644,675 59 1,441,508 06		26JUL01	26JUL01	1 140836		1,644,675 59		CT	
** EUR **	2354		174,739 06 156,915 64		174,739 06 156,138 99		13AUG01	13AUG01	1 113586		174,739 06		CT	
** EUR **	2387		653,594 69 596,634 04		653,594 69 596,459 68		20AUG01	20AUG01	1 095470		653,594 69		CT	
** EUR **	2424		1,066,214 94 970,255 68		1,066,214 94 970,593 57		27AUG01	27AUG01	1 098901		1,066,214 94		CT	

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	SECTY
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	GN/LS	BASE	CURR	GN/LS	NET	BASE	GN/LS
(CONTINUED)														
EUR - EURO CURRENCY														
** EUR **	2465		805,044 36 713,993 74		805,044 36 714,896 78		04SEP01	04SEP01	1 127523		805,044 36		CT	
** EUR **	2675		377,506 00 343,549 25		377,506 00 343,588 81		28SEP01	28SEP01	1 098841		377,506 00		CT	
** EUR **	2680		558,870 43 508,599 91		558,870 43 508,658 14		28SEP01	28SEP01	1 098841		558,870 43		CT	
** EUR **	3004		577,100 45 519,072 78		577,100 45 519,122 32		31OCT01	31OCT01	1 111791		577,100 45		CT	
** EUR **	3006		-581,875 29 523,367 51		-581,875 29 523,367 50		31OCT01	31OCT01	1 111791		-581,875 29		CT	BTC
** EUR **	3067		845,231 30 753,227 57		845,231 30 753,348 60		08NOV01	08NOV01	1 122146		845,231 30		CT	
** EUR **	3208		677,984 61 598,830 06		677,984 61 598,830 07		21NOV01	21NOV01	1 132182		677,984 61		CT	
** EUR **	3214		-677,984 61 -595,439 96		-677,984 61 -598,558 10		21NOV01	21NOV01	1 138628		-677,984 61		CT	BTC
** EUR **	3236		237,050 04 207,892 86		237,050 04 207,903 75		23NOV01	23NOV01	1 140251		237,050 04		CT	

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 SEC TY GN/LS BASE SEC TY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CH/LS	CT	
(CONTINUED)		EUR - EURO CURRENCY							
** EUR **	3551 509,869 70 455,543 01	509,869 70 455,501 09		15 JAN02	15 JAN02	1 119257 41 92	509 869 70	CT	
** EUR **	3626 -435,595 92 -384,892 49	-435,595 92 384,892 48		23 JAN02	23 JAN02	1 131734 - 01	-435 595 92	CT BTC	
** EUR **	3897 454,096 95 395,336 85	454,096 95 395,535 65		20 FEB02	20 FEB02	1 148633 -198 80	454,096 95	CT	
** EUR **	3972 715,574 66 619,615 97	715,574 66 619,615 87		28 FEB02	28 FEB02	1 154868 10	715 574 66	CT	
** EUR **	4029 98,142 86 86,066 37	98,142 86 86,059 22		06 MAR02	06 MAR02	1 140316 7 15	98 142 86	CT	
** EUR **	4301 1,097,732 54 969,023 88	1,097,732 54 968,999 65		18 MAR02	18 MAR02	1 132823 24 23	1,097,732 54	CT	
** EUR **	4391 275,218 57 241,256 63	275,218 57 241,269 56		26 MAR02	26 MAR02	1 140771 12 93	275 218 57	CT	
** EUR **	4420 -2,509,070 86 -2,184,271 82	-2,509,070 86 -2,184,271 83		28 MAR02	28 MAR02	1 148699 01	-2,509,070 86	CT BTC	
** EUR **	4542 573,820 66 510,757 89	573,820 66 510,742 67		18 APR02	18 APR02	1 123469 15 22	573 820 66	CT	

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 SEC TY GN/LS BASE SEC TY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CH/LS	CT	
(CONTINUED)		EUR - EURO CURRENCY							
** EUR **	4587 -590,805 47 525,580 41	-590,805 47 -525,573 00		23 APR02	23 APR02	1 124101 7 61	-590 805 47	CT BTC	
** EUR **	4623 -1,875,656 22 1,684,526 48	-1,875,656 22 -1,684,522 29		26 APR02	26 APR02	1 113462 -4 19	1,875,656 22	CT BTC	
** EUR **	4757 -453,913 76 -417,350 90	453,913 76 417,354 19		21 MAY02	21 MAY02	1 087607 3 29	-453 913 76	CT BTC	
** EUR **	4806 821,249 35 762,571 03	821,249 35 762,568 40		28 MAY02	28 MAY02	1 076948 702 63	821,249 35	CT	
** EUR **	4901 111,692 29 105,644 16	111,692 29 105,396 01		06 JUN02	06 JUN02	1 057250 248 15	111 692 29	CT	
** EUR **	5043 398,736 89 394,131 44	398,736 89 393,798 42		27 JUN02	27 JUN02	1 011685 333 04	398,736 89	CT	
EUR TOTAL		7,291,388 35 6,563,076 47	7,291,388 35 6,559,097 51			3 978 96	3 978 96		
		GBP - POUND STERLING							
** GBP **	2262 6,015 50 8,578 71	6,015 50 8,582 32		30 JUL01	30 JUL01	0 701213 3 61	6,015 50	CT	

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	SMS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	2389	9,702 89 14,020 67	9,702 89 13,798 96	20AUG01	00 00	0 692042 221 71	9,702 89		CT
++ GBP ++	2449	-145,849 57 -240,796 87	-145,849 57 -240,796 86	31AUG01	00 00	0 688753 - 01	-145,849 57		CT BTC
++ GBP ++	2462	87,498 54 126,422 33	87,498 54 127,064 83	04SEP01	00 00	0 492113 -642 50	87,498 54		CT
++ GBP ++	2498	1,886 50 2,751 74	1,886 50 2,725 72	10SEP01	00 00	0 685565 26 02	1,886 50		CT
++ GBP ++	2588	8,424 73 12,348 12	8,424 73 12,358 65	20SEP01	00 00	0 682268 -10 53	8,424 73		CT
++ GBP ++	2590	4,536 40 6,649 00	4,536 40 6,654 66	20SEP01	00 00	0 682268 -5 66	4,536 40		CT
++ GBP ++	2602	25,276 24 36,769 34	25,276 24 36,840 32	21SEP01	00 00	0 687427 -70 98	25,276 24		CT
++ GBP ++	2605	15,871 05 23,087 62	15,871 05 23,132 18	21SEP01	00 00	0 687427 -44 56	15,871 05		CT
++ GBP ++	2892	-15,871 05 -23,087 62	-15,871 05 -23,143 04	21SEP01	00 00	0 687427 55 42	-15,871 05		CT BTC

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	SMS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	2615	-8,847 02 -12,918 41	-8,847 02 -12,918 40	24SEP01	00 00	0 684838 - 01	-8,847 02		CT BTC
++ GBP ++	2619	5,133 01 7,495 22	5,133 01 7,495 21	24SEP01	00 00	0 684838 01	5,133 01		CT
++ GBP ++	2743	-561,955 21 -832,059 05	-561,955 21 -832,025 75	05OCT01	00 00	0 675379 -33 32	-561,955 21		CT BTC
++ GBP ++	2795	-7,695 80 -11,394 79	7,695 80 -11,323 60	05OCT01	00 00	0 675379 -71 19	-7,695 80		CT BTC
++ GBP ++	2910	4,015 00 5,824 36	4,015 00 5,824 38	17OCT01	00 00	0 689346 - 02	4,015 00		CT
++ GBP ++	2956	-133,093 25 -190,536 33	-133,093 25 -190,536 32	25OCT01	00 00	0 698519 - 01	-133,093 25		CT BTC
++ GBP ++	3046	6,911 91 10,069 96	6,911 91 10,039 95	05NOV01	00 00	0 686389 30 01	6,911 91		CT
++ GBP ++	3097	137,672 64 198,634 02	137,672 64 198,634 04	13NOV01	00 00	0 693097 - 02	137,672 64		CT
++ GBP ++	3153	94,885 00 135,766 26	94,885 00 135,766 27	15NOV01	00 00	0 698885 - 01	94,885 00		CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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	OF ORIG DIL FUND RSN NET BASE GN/LS	BUYS DIL FUND RSN
(CONTINUED)		GBP - POUND STERLING						
** GBP **	3169 136,925 93 195,523 28	136,925 93 195,549 23	16NOV01	16NOV01	0 700305 -25 95	136 925 93		CT
** GBP **	3185 81,496 16 114,995 17	81,496 16 115,141 52	19NOV01	19NOV01	0 708692 -146 35	81,496 16		CT
** GBP **	3204 146,739 26 208,105 67	146,739 26 208,057 56	20NOV01	20NOV01	0 705119 48 11	146,739 26		CT
** GBP **	3237 9,568 00 13,488 01	9,568 00 13,566 21	26NOV01	26NOV01	0 709371 -78 20	9,568 00		CT
** GBP **	3294 2,349 00 3,347 91	2,349 00 3,343 79	03DEC01	03DEC01	0 701631 4 12	2,349 00		CT
** GBP **	3353 4,327 75 6,194 30	4,327 75 6,168 13	10DEC01	10DEC01	0 698666 26 17	4,327 75		CT
** GBP **	3455 6,161 25 8,858 03	6,161 25 8,945 19	24DEC01	24DEC01	0 695555 -107 16	6,161 25		CT
** GBP **	3525 199,521 12 288,288 26	199,521 12 288,287 58	11JAN02	11JAN02	0 692089 5 66	199,521 12		CT
** GBP **	3555 68,583 52 99,329 47	68,583 52 99,329 48	15JAN02	15JAN02	0 690465 - 01	68,583 52		CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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	OF ORIG DIL FUND RSN NET BASE GN/LS	BUYS DIL FUND RSN
(CONTINUED)		GBP - POUND STERLING						
** GBP **	3572 68,060 39 97,836 86	68,060 39 97,866 31	16JAN02	16JAN02	0 695452 -29 47	68,060 39		CT
** GBP **	3588 129,588 38 186,017 55	129,588 38 186,027 66	17JAN02	17JAN02	0 696666 -10 11	129,588 38		CT
** GBP **	3611 4,199 50 6,031 63	4,199 50 6,031 14	22JAN02	22JAN02	0 696258 39	4,199 50		CT
** GBP **	3616 28,943 79 41,376 58	28,943 79 41,567 85	22JAN02	22JAN02	0 699521 191 27	28,943 79		CT
** GBP **	3635 34,724 63 49,558 97	34,724 63 49,558 99	23JAN02	23JAN02	0 700673 - 02	34,724 63		CT
** GBP **	3650 53,596 25 75,560 06	53,596 25 75,560 06	25JAN02	25JAN02	0 709320 02	53,596 25		CT
** GBP **	3670 46,488 62 65,709 32	46,488 62 65,709 31	29JAN02	29JAN02	0 707489 01	46,488 62		CT
** GBP **	3759 7,453 84 10,610 92	7,453 84 10,543 04	11FEB02	11FEB02	0 702469 67 88	7,453 84		CT
** GBP **	3775 15,427 81 22,099 56	15,427 81 21,979 06	12FEB02	12FEB02	0 698105 120 50	15,427 81		CT

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
	LOT	LOCAL PRINCIPAL NET	NET								
	BASE	PRINCIPAL NET		BASE COST	BASE	SECTY GN/LS		BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)											
GBP - POUND STERLING											
** GBP **	3796	50,451 35 72,454 19		50,451 35 72,398 51		13FEB02	13FEB02	0 699081 55 68	50,451 35		CT
** GBP **	3812	9,492 93 13,562 55		9,492 93 13,565 97		14FEB02	14FEB02	0 699937 -3 42	9,492 93		CT
** GBP **	3838	3,515 21 5,033 78		3,515 21 5,025 82		15FEB02	15FEB02	0 698324 7 96	3 515 21		CT
** GBP **	3872	25,294 44 34,196 34		25,294 44 36,154 37		19FEB02	19FEB02	0 698812 41 97	25,294 44		CT
** GBP **	3879	11,818 09 16,911 69		11,818 09 16,892 08		19FEB02	19FEB02	0 698812 19 61	11,818 09		CT
** GBP **	3880	5,725 83 8,193 66		5,725 83 8,184 16		19FEB02	19FEB02	0 698812 9 50	5,725 83		CT
** GBP **	3881	4,282 60 6,128 40		4,282 60 6,121 29		19FEB02	19FEB02	0 698812 7 11	4,282 60		CT
** GBP **	3903	4,263 59 6,083 29		4,263 59 6,083 30		20FEB02	20FEB02	0 700869 - 01	4,263 59		CT
** GBP **	3974	18,208 80 25,737 22		18,208 80 25,737 23		28FEB02	28FEB02	0 707489 - 01	18,208 80		CT

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
	LOT	LOCAL PRINCIPAL NET	NET								
	BASE	PRINCIPAL NET		BASE COST	BASE	SECTY GN/LS		BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)											
GBP - POUND STERLING											
** GBP **	4002	25,002 47 35,584 78		25,002 47 35,584 77		04MAR02	04MAR02	0 702617 01	25,002 47		CT
** GBP **	4087	252,356 75 357,059 43		252,356 75 357,059 44		12MAR02	12MAR02	0 706764 - 01	252,356 75		CT
** GBP **	4233	484,531 29 688,034 78		484,531 29 688,034 77		14MAR02	14MAR02	0 704225 01	484,531 29		CT
** GBP **	4280	-303,262 62 -431,830 72		-303,262 62 -431,830 73		15MAR02	15MAR02	0 702272 01	-303,262 62		CT BTC
** GBP **	4282	15,202 12 21,647 05		15,202 12 21,647 06		15MAR02	15MAR02	0 702272 - 01	15 202 12		CT
** GBP **	4302	309,053 90 440,680 24		309,053 90 440,680 23		18MAR02	18MAR02	0 701311 01	309,053 90		CT
** GBP **	4303	3,124 42 4,455 11		3,124 42 4,455 12		18MAR02	18MAR02	0 701311 - 01	3 124 42		CT
** GBP **	4478	-15,869 60 -22,710 18		-15,869 60 -22,646 76		08APR02	08APR02	0 698788 -63 42	-15 869 60		CT BTC
** GBP **	4512	15,869 60 22,810 95		15,869 60 22 631 64		15APR02	15APR02	0 695701 179 31	15 869 60		CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD QTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)		(GBP - POUND STERLING)							
** GBP **	4546	56 350 00 81 591 93	56 350 00 81 541 74	18APR02	00 00	18APR02 0 690632 50 20	56 350 00	CI	
** GBP **	4643	6,266 00 9,143 35	6,266 00 9,116 09	29APR02	00 00	29APR02 0 685307 27 26	6 266 00	CI	
** GBP **	4801	-8,657 37 -12,656 22	-8,657 37 -12,656 23	28MAY02	00 00	26MAY02 0 684041 01	-8 657 37	CI BIC	
** GBP **	4824	-13 919 63 -20 325 43	-13,919 63 -20 325 42	29MAY02	00 00	29MAY02 0 684858 - 01	-13,919 63	CI BIC	
** GBP **	4829	-3 489 96 -5 116 46	-3 489 96 -5 116 47	30MAY02	00 00	30MAY02 0 682105 01	-3 489 96	CI BIC	
** GBP **	4933	14 320 85 20,922 75	14 320 85 20,921 62	10JUN02	00 00	10JUN02 0 684463 1 13	14 320 85	CI	
** GBP **	4982	32,156 48 47,540 13	32,156 48 47,540 14	17JUN02	00 00	17JUN02 0 676407 - 01	32,156 48	CI	
** GBP **	5016	3,510 65 5,261 77	3 510 65 5 261 78	21JUN02	00 00	21JUN02 0 667200 01	3 510 65	CI BIC	
** GBP **	2253	1,013,794 48 1,446 381 00	1,013,794 48 1 446,330 16	26JUL01	00 00	26JUL01 0 700918 50 84	1 013 794 48	CI	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD QTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)		(GBP - POUND STERLING)							
** GBP **	3007	358 667 93 521,037 18	358,667 93 520,977 13	31OCT01	00 00	31OCT01 0 688373 60 05	358 667 93	CI	
** GBP **	4390	169,600 69 -242,113 42	169 600 69 242 011 14	26MAR02	00 00	26MAR02 0 700501 -102 28	-169 600 69	CI BIC	
** GBP **	4624	1,165 401 48 1 695,484 55	1 165,401 48 1 695 445 07	26APR02	00 00	26APR02 0 687354 39 48	1,165 401 48	CI	
GBP TOTAL		3,925,712 80 5,613 215 82	3,925,712 80 5,613 699 82		00 00		-484 00	484 00	
		(HKD - HONG KONG DOLLAR)							
** HKD **	2294	1 114 540 05 -142 905 32	1 114 540 05 -142,905 31	07AUG01	00 00	07AUG01 7 799150 - 01	-1,114,540 05	CI BIC	
** HKD **	2499	46 880 00 6,010 26	46 880 00 6,010 76	10SEP01	00 00	10SEP01 7 800000 40	46 880 00	CI	
** HKD **	2725	117 987 00 15 128 28	117 987 00 15,127 79	03OCT01	00 00	03OCT01 7 799100 49	117 987 00	CI	
** HKD **	2890	51 867 00 6 650 89	51 867 00 6 649 62	22OCT01	00 00	22OCT01 7 798500 1 27	51 867 00	CI	

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 DRIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)										
HKD - HONG KONG DOLLAR										
++ HKD ++	2926	-1,890,092 98 -242,319 61	-1,890,092 98 -242,319 62		24OCT01	24OCT01	7 800000	-1,890,092 98 01	CT BTC	
++ HKD ++	2972	29,260 00 3,751 40	29,260 00 3,751 28		29OCT01	29OCT01	7 799750	29,260 00 12	CT	
++ HKD ++	3354	74,000 00 9,488 46	74,000 00 9 488 34		10DEC01	10DEC01	7 798950	74,000 00 12	CT	
++ HKD ++	3869	-1,137,158 85 -145,803 62	-1,137,158 85 -145,803 61		19FEB02	19FEB02	7 799250	-1,137,158 85 01	CT BTC	
++ HKD ++	3917	-898,902 84 -115,256 51	-898,902 84 -115,256 52		21FEB02	21FEB02	7 799150	-898,902 84 01	CT BTC	
++ HKD ++	3925	-557,502 22 -71,481 52	557 502 22 -71,481 51		22FEB02	22FEB02	7 799250	-557,502 22 01	CT BTC	
++ HKD ++	4033	596,421 31 76,469 66	596,421 31 76,469 65		06MAR02	06MAR02	7 799450	596,421 31 01	CT	
++ HKD ++	4443	111,440 00 14,288 28	111,440 00 14,288 55		02APR02	02APR02	7 799400	111,440 00 27	CT	
++ HKD ++	4513	40,700 00 5,218 18	40,700 00 5,218 28		15APR02	15APR02	7 799650	40,700 00 10	CT	

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 DRIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)										
HKD - HONG KONG DOLLAR										
++ HKD ++	4768	108,410 00 13,899 88	108,410 00 13,900 14		21MAY02	21MAY02	7 799350	108,410 00 26	CT	
++ HKD ++	4855	222,894 00 28,577 07	222 894 00 28,576 89		03JUN02	03JUN02	7 799750	222,894 00 18	CT	
++ HKD ++	4934	68,700 00 8,807 97	68,700 00 8,807 92		10JUN02	10JUN02	7 799750	68,700 00 05	CT	
++ HKD ++	2182	2,379,061 00 305,015 64	2,379,061 00 305,015 59		11JUL01	11JUL01	7 799800	2,379,061 00 05	CT	
++ HKD ++	2183	-2,379,061 00 305,015 64	-2,379,061 00 305 015 63		11JUL01	11JUL01	7 799800	-2,379,061 00 01	CT BTC	
HKD TOTAL		-4,129,637 63 -529,476 25	-4,129,637 63 -529,477 39					1 14	1 14	
JPY - JAPANESE YEN										
++ JPY ++	2111	2,243,787 00 17,992 04	2,243,787 00 17,997 51		02JUL01	02JUL01	124 709999	2,243,787 00 -5 47	CT	
++ JPY ++	2141	3,194,092 00 25,396 29	3,194,092 00 25,714 90		05JUL01	05JUL01	125 770004	3,194,092 00 -318 61	CT	

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 SECY GN/LS BASE SECY GN/LS
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	2147	17,905,242 00 -142,314 05	17,905 242 00 142,314 06		06JUL01	06JUL01	125 815002	-17 905 242 00 01	CT BTC
** JPY **	2148	4,703,262 00 37 500 10	4 703 262 00 37 500 09		09JUL01	09JUL01	125 419998	4,703,262 00 01	CT
** JPY **	2189	2,987,532 00 24 075 59	2 987 532 00 24 074 34		12JUL01	12JUL01	124 099998	2 987 532 00 -75	CT
** JPY **	2217	8 892 174 00 71,504 37	8 892 174 00 71 504 34		18JUL01	18JUL01	124 354996	8 892 174 00 01	CT
** JPY **	2227	12 604 945 00 101,952 88	12 604 945 00 101 917 11		19JUL01	19JUL01	123 635002	12,604,945 00 35 77	CT
** JPY **	2236	2,637,373 00 21,239 16	2,637,373 00 21,263 00		23JUL01	23JUL01	124 175003	2 637 373 00 -23 84	CT
** JPY **	2238	216,750 00 1 745 52	216,750 00 1,747 48		23JUL01	23JUL01	124 175003	216 750 00 -1 96	CT
** JPY **	2248	40 379 889 00 326,579 22	40 379 889 00 326 562 16		25JUL01	25JUL01	123 645004	40 379 889 00 17 04	CT
** JPY **	2290	393,750 00 3 179 25	393,750 00 3 189 03		06AUG01	06AUG01	123 849998	393,750 00 -9 78	CT

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 SECY GN/LS BASE SECY GN/LS
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	2324	96 965 189 00 787 025 15	-96 965 189 00 787 025 14		08AUG01	08AUG01	123 205002	-96 965 189 00 01	CT BTC
** JPY **	2347	23,931,976 00 194 125 55	23 931 976 00 -194 125 56		10AUG01	10AUG01	122 025002	-23,931 976 00 01	CT BTC
** JPY **	2354	3 309 453 00 27,045 75	3,309 453 00 27 048 28		13AUG01	13AUG01	122 364998	3,309 453 00 -2 53	CT
** JPY **	2377	1 064,268 00 8 842 74	1 064,268 00 8,866 21		17AUG01	17AUG01	120 354996	1,064,268 00 -23 47	CT
** JPY **	2409	5 799 314 00 48 406 29	-5 799 314 00 48 406 30		23AUG01	23AUG01	119 805000	-5 799 314 00 01	CT BTC
** JPY **	2433	8 097 144 00 -67 212 95	-8 097 144 00 -67 212 96		28AUG01	28AUG01	120 470001	8 097 144 00 01	CT BTC
** JPY **	2450	-7 960,037 00 67 040 36	-7 960 037 00 67 040 37		31AUG01	31AUG01	118 735001	-7 960 037 00 01	CT BTC
** JPY **	2485	2 688 333 00 22 231 41	2 688 333 00 22 231 42		06SEP01	06SEP01	120 925003	-2,688,333 00 01	CT BTC
** JPY **	2496	-5 174,482 00 42 744 88	5,174,482 00 42 744 87		10SEP01	10SEP01	121 055000	-5,174 482 00 01	CT BTC

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YFN									
** JPY **	3310	16,128,459 00 129,650 00	16,128,459 00 129,664 91		05DEC01	05DEC01	124 399994 -14 91	16,128,459 00	LT
** JPY **	3355	1,061,225 00 8 446 55	1,061,225 00 8 476 56		10DEC01	10DEC01	125 659999 -29 81	1,061,225 00	LT
** JPY **	3393	3,202,620 00 25,350 22	3,202,620 00 25,589 13		13DEC01	13DEC01	126 334999 -38 91	3,202,620 00	LT
** JPY **	3397	19,577,526 00 154,965 18	19,577,526 00 155,001 51		14DEC01	14DEC01	126 334999 36 33	19,577,526 00	LT
** JPY **	3398	6,577,266 00 -52,062 11	-6,577,266 00 -52,062 10		14DEC01	14DEC01	126 334999 - 01	-6,577,266 00	LT BTC
** JPY **	3417	2,470,652 00 19,371 59	2,470,652 00 19,579 39		17DEC01	17DEC01	127 539993 -7 80	2,470,652 00	LT
** JPY **	3420	4,511,000 00 35,369 30	4,511,000 00 35,383 09		18DEC01	18DEC01	127 539993 -13 79	4,511,000 00	LT
** JPY **	3431	13,061,502 00 102,082 86	13,061,502 00 102,120 26		19DEC01	19DEC01	127 949997 -37 40	13,061,502 00	LT
** JPY **	3432	-10,937,845 00 -85,485 31	-10,937,845 00 -85,485 30		19DEC01	19DEC01	127 949997 - 01	-10,937,845 00	LT BTC

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YFN									
** JPY **	3500	157,930 00 1 207 88	157,930 00 1 215 48		26DEC01	26DEC01	130 750000 -7 60	157,930 00	LT
** JPY **	3501	10,591,141 00 80,596 15	10,591,141 00 81,512 95		27DEC01	27DEC01	131 410000 -916 80	10,591,141 00	LT
** JPY **	3504	-11,988,800 00 -90,416 68	-11,988,800 00 -91,232 02		10JAN02	10JAN02	132 595001 815 34	-11,988,800 00	LT BTC
** JPY **	3524	3,258,332 00 24,650 72	3,258,332 00 24,708 05		11JAN02	11JAN02	132 179993 57 33	3,258,332 00	LT
** JPY **	3617	7,158,789 00 53,455 71	7,158,789 00 54,001 96		22JAN02	22JAN02	133 919998 546 23	7,158,789 00	LT
** JPY **	3618	6,487,870 00 48,445 86	6,487,870 00 48,485 57		22JAN02	22JAN02	133 919998 -39 71	6,487,870 00	LT
** JPY **	3640	7,064,022 00 52,464 05	7,064,022 00 52,476 00		24JAN02	24JAN02	134 644989 -11 95	7,064,022 00	LT
** JPY **	3651	3,547,583 00 26,385 89	3,547,583 00 26,381 00		25JAN02	25JAN02	134 449997 4 89	3,547,583 00	LT
** JPY **	3663	2,956,197 00 22,159 57	2,956,197 00 22,133 18		28JAN02	28JAN02	133 404999 26 39	2,956,197 00	LT

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 RSM NET BASE GN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
++ JPY ++ 3748	3,022,166 00 22,421 29	3,022,166 00 22,575 20	08FEB02 00 00	08FEB02 134 790009 -153 91	3,022,166 00 CT
++ JPY ++ 3776	393,750 00 2,964 76	393,750 00 2,960 54	12FEB02 00 00	12FEB02 132 809998 4 22	393,750 00 CT
++ JPY ++ 3798	2,678,359 00 20,106 29	2,678,359 00 20,111 02	13FEB02 00 00	13FEB02 133 209991 -4 73	2,678,359 00 CT
++ JPY ++ 3814	2,712,836 00 20,512 16	2,712,836 00 20 390 37	14FEB02 00 00	14FEB02 132 255005 121 79	2,712,836 00 CT
++ JPY ++ 3839	21,815,367 00 164,247 60	21,815,367 00 164,075 58	15FEB02 00 00	15FEB02 132 820007 172 02	21,815,367 00 CT
++ JPY ++ 3840	35,520,391 00 267,432 53	35,520,391 00 267,152 44	15FEB02 00 00	15FEB02 132 820007 280 09	35,520,391 00 CT
++ JPY ++ 3873	22,225,545 00 166,583 31	22,225,545 00 167,422 03	19FEB02 00 00	19FEB02 133 419998 -838 72	22,225,545 00 CT
++ JPY ++ 3877	2,877,247 00 21,565 34	2,877,247 00 21,673 92	19FEB02 00 00	19FEB02 153 419998 -108 58	2,877,247 00 CT
++ JPY ++ 3906	2,935,427 00 21,943 84	2,935,427 00 22,015 22	20FEB02 00 00	20FEB02 133 770004 -71 38	2,935,427 00 CT

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 RSM NET BASE GN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
++ JPY ++ 4212	3,283,742 00 25,380 60	3,283,742 00 25,380 59	13MAR02 00 00	13MAR02 129 380005 01	3,283,742 00 CT
++ JPY ++ 4383	5,461,865 00 40,925 11	5,461,865 00 40,925 12	25MAR02 00 00	25MAR02 133 459991 - 01	5,461,865 00 CT
++ JPY ++ 4736	4,105,981 00 32,584 56	4,105,981 00 32,559 99	17MAY02 00 00	17MAY02 126 010000 24 57	4,105,981 00 CT
++ JPY ++ 4748	31,341,381 00 249,433 84	31,341,381 00 249,433 02	20MAY02 00 00	20MAY02 125 640000 18 82	31,341,381 00 CT
++ JPY ++ 4778	26,587,409 00 214,155 53	26,587,409 00 214,155 52	22MAY02 00 00	22MAY02 124 150000 01	26,587,409 00 CT
++ JPY ++ 4837	-4,945,351 00 -39,841 70	-4,945,351 00 -40,063 71	31MAY02 00 00	31MAY02 124 125000 222 01	4,945,351 00 CT BTC
++ JPY ++ 4852	-4,930,255 00 -39,858 16	-4,930,255 00 39,804 59	03JUN02 00 00	03JUN02 123 695000 -53 57	4,930,255 00 CT BTC
++ JPY ++ 4866	-9,181,549 00 -74,083 58	9,181,549 00 -74,083 59	04JUN02 00 00	04JUN02 123 935000 01	9,181,549 00 CT BTC
++ JPY ++ 4903	2,803,647 00 22,550 04	2,803,647 00 22,550 05	06JUN02 00 00	06JUN02 124 330000 - 01	2,803,647 00 CT

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 SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	4917 -7,852,116.00 63,074.27	7,852,116.00 -63,074.28	07JUN02	07JUN02	124.490000	-7,852,116.00 01 CT BIC
** JPY **	5021 71,250.00 175.27	21,250.00 172.62	24JUN02	24JUN02	121.240000	21,250.00 2.65 CT
** JPY **	5075 7,369,856.00 61,484.64	7,369,856.00 61,601.36	28JUN02	28JUN02	119.865000	7,369,856.00 -116.72 CT
** JPY **	5074 2,495,333.00 20,817.86	2,495,333.00 20,857.58	28JUN02	28JUN02	119.865000	2,495,333.00 -39.52 CT
** JPY **	2213 51,069,900.00 410,678.31	51,069,900.00 410,622.70	18JUL01	18JUL01	124.354996	51,069,900.00 55.61 CT
** JPY **	2386 -71,647,050.00 -593,497.76	-71,647,050.00 -593,497.77	20AUG01	20AUG01	120.720001	71,647,050.00 01 CT BIC
** JPY **	2433 38,918,400.00 330,489.16	38,918,400.00 330,549.60	25SEP01	25SEP01	117.759995	38,918,400.00 -60.46 CT
** JPY **	3315 10,645,200.00 85,572.35	10,645,200.00 85,573.81	06DEC01	06DEC01	124.399994	10,645,200.00 -1.46 CT
** JPY **	3317 -10,645,200.00 85,572.35	-10,645,200.00 -85,572.34	06DEC01	06DEC01	124.399994	-10,645,200.00 -01 CT BIC

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 SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	4093 41,256,840.00 313,955.09	41,256,840.00 314,698.37	27DEC01	27DEC01	131.410004	41,256,840.00 743.28 CT
** JPY **	4094 41,256,840.00 313,955.09	41,256,840.00 -313,955.08	27DEC01	27DEC01	131.410004	-41,256,840.00 01 CT BIC
** JPY **	5598 65,071,480.00 490,587.16	65,071,480.00 490,612.77	18JAN02	18JAN02	132.639999	65,071,480.00 -25.61 CT
** JPY **	5599 -65,071,480.00 -490,587.16	-65,071,480.00 -490,587.17	18JAN02	18JAN02	132.639999	-65,071,480.00 01 CT BIC
** JPY **	4762 73,200,000.00 591,324.02	73,200,000.00 591,245.78	21MAY02	21MAY02	123.790000	73,200,000.00 78.24 CT
** JPY **	4804 94,657,200.00 761,124.11	94,657,200.00 761,071.46	28MAY02	28MAY02	124.345000	94,657,200.00 52.65 CT
** JPY **	4900 13,016,619.00 104,694.11	13,016,619.00 -104,694.12	06JUN02	06JUN02	124.330000	-13,016,619.00 01 CT BIC
** JPY **	5041 47,138,675.00 394,862.41	47,138,675.00 394,045.46	27JUN02	27JUN02	119.580000	47,138,675.00 816.95 CT
** JPY **	5042 -47,138,675.00 394,862.41	-47,138,675.00 394,862.40	27JUN02	27JUN02	119.580000	-47,138,675.00 01 CT BIC

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	OF ORIG BUYS	DTL FUND RSN
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				
(CONTINUED)									
JPY - JAPANESE YEN									
JPY TOTAL									
	377,312,420 00	377,312,420 00		00					
	2,975,666 03	2,977,540 51		00		-1,874 48		-1,874 48	
KRW - SOUTH KOREAN WON									
KRW TOTAL									
++ KRW ++	5,701 00	5,701 00		15FEB02	15FEB02	1311 199951		5,701 00	CT
3815	4 35	4 37		00		- 02			
				00					
	5,701 00	5,701 00		00		- 02		- 02	
	4 35	4 37		00					
NOK - NORWEGIAN KRONE									
++ NOK ++	354,953 73	354,953 73		05JUL01	05JUL01	9 429100		354,953 73	CT
2142	37,644 50	37,847 30		00		-202 89			
				00					
++ NOK ++	-542 48	-542 48		09JUL01	09JUL01	9 348700		-542 48	CT BTC
2259	-58 03	-57 54		00		- 49			
				00					
++ NOK ++	-407 84	-407 84		06AUG01	06AUG01	9 073500		-407 84	CT BTC
2291	-44 95	-44 83		00		- 12			
				00					
++ NOK ++	79,900 00	79,900 00		28MAY02	28MAY02	7 950900		79,900 00	CT
4812	10,049 18	9,871 38		00		177 80			
				00					
++ NOK ++	251,940 00	251,940 00		03JUN02	03JUN02	7 922100		251,940 00	CT
4856	31,802 17	31,126 36		00		675 81			
				00					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	OF ORIG BUYS	DTL FUND RSN
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				
(CONTINUED)									
NOK - NORWEGIAN KRONE									
NOK TOTAL									
	685,843 41	685,843 41		00					
	79,392 87	78,742 67		00		650 20		650 20	
SEK - SWEDISH KRONA									
++ SEK ++	9,513,329 17	-9,513,329 17		08AUG01	08AUG01	10 417000		9,513,329 17	CT BTC
2326	-913,250 38	-913,250 39		00		01			
				00					
++ SEK ++	191,095 13	191,095 13		22OCT01	22OCT01	10 690701		191,095 13	CT
2891	17,874 89	18,075 59		00		-200 70			
				00					
++ SEK ++	296 10	296 10		15FEB02	15FEB02	10 498700		296 10	CT
3841	28 20	28 02		00		18			
				00					
++ SEK ++	465,018 18	465,018 18		15APR02	15APR02	10 361401		465,018 18	CT
4514	44,879 86	44,853 03		00		26 83			
				00					
++ SEK ++	170,637 50	170,637 50		29APR02	29APR02	10 217200		170,637 50	CT
4644	16,701 00	16,521 83		00		179 17			
				00					
++ SEK ++	29,750 00	29,750 00		13MAY02	13MAY02	10 267800		29,750 00	CT
4712	2,897 41	2,900 29		00		-2 88			
				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 NET BASE GN/LS	DIYRS DIL FUND RSN NET BASE GN/LS
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(CONTINUED)

SEK - SWEDISH KRONA

SEK TOTAL

-8,656,532.76
-830,849.02

8,656,532.26
830,871.43

00
00

2.61

2.61

SGD - SINGAPORE DOLLAR

** SGD **	2159	2,500.00 1,367.84	2,500.00 1,371.62	09JUL01	09JUL01	1,827,700	-3.78	2,500.00	CT
** SGD **	2428	2,959.60 1,697.75	2,959.60 1,689.12	27AUG01	27AUG01	1,748,400	3.63	2,959.60	CT
** SGD **	2973	3,866.81 2,116.42	3,866.81 2,143.35	29OCT01	29OCT01	1,827,050	26.93	3,866.81	CT
** SGD **	3705	23,405.00 12,762.77	23,405.00 12,755.81	04FEB02	04FEB02	1,833,850	4.96	23,405.00	CT
** SGD **	4640	40,057.27 22,148.83	40,057.27 27,095.31	29APR02	29APR02	1,808,550	53.52	40,057.27	CT
** SGD **	4649	60,028.41 33,120.04	60,028.41 33,116.41	30APR02	30APR02	1,812,450	3.63	60,028.41	CT
** SGD **	4676	9,362.00 5,199.23	9,362.00 5,165.39	06MAY02	06MAY02	1,800,650	33.84	9,362.00	CT

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 NET BASE GN/LS	DIYRS DIL FUND RSN NET BASE GN/LS
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(CONTINUED)

SGD - SINGAPORE DOLLAR

** SGD **	4813	3,382.40 1,886.18	3,382.40 1,869.20	28MAY02	28MAY02	1,793,250	16.98	3,382.40	CT
** SGD **	4857	112.00 62.73	112.00 61.93	03JUN02	03JUN02	1,785,350	80	112.00	CT
** SGD **	4973	15,500.00 8,666.48	15,500.00 8,582.00	14JUN02	14JUN02	1,788,500	84.48	15,500.00	CT
** SGD **	4983	2,500.00 1,394.84	2,500.00 1,384.19	17JUN02	17JUN02	1,789,750	12.65	2,500.00	CT
SGD TOTAL		143,673.49 90,420.11	143,673.49 90,234.33	00 00			185.78		185.78

MISCELLANEOUS RECEIPT

AUD - AUSTRALIAN DOLLAR

** AUD **	3514	-14,620.00 -7,608.25	-14,620.00 -7,608.24	12DEC01	12DEC01	1,921,599	-01	14,620.00	MR 810
** AUD **	4576	2,316.00 1,248.44	2,316.00 -1,248.43	23APR02	23APR02	1,855,116	01	2,316.00	MR 810
** AUD **	4645	-13,125.00 -7,061.91	-13,125.00 -7,061.90	30APR02	30APR02	1,858,563	-01	13,125.00	MR 810

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 PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
** AUD **				15MAY02	15MAY02	1 830664			
4721	-7,500 00	7,500 00		00					MR BTC
	-4,096 87	-4,096 86		00		- 01			
AUD TOTAL									
-----	-37,561 00	-37,561 00		00					
	-20,015 47	-20,015 43		00		- 04			- 04
EUR - EURO CURRENCY									
** EUR **				15JUN01	15JUN01	1 158011			
2143	-213 77	-213 77		00					MR BTC
	-184 60	-178 97		00		-5 63			
** EUR **				10JUL01	10JUL01	1 168634			
2165	-1,603 10	-1,603 10		00					MR BTC
	-1,371 77	-1,371 19		00		- 58			
** EUR **				04MAR02	04MAR02	1 148435			
4006	-1,943 70	-1,943 78		00					MR BTC
	-1,692 48	-1,692 49		00		01			
** EUR **				12APR02	12APR02	1 137333			
4606	-686 02	-686 02		00					MR BTC
	-603 18	-611 65		00		8 47			
** EUR **				12APR02	12APR02	1 137333			
4608	-794 12	-794 12		00					MR BTC
	-698 23	-708 04		00		9 81			
** EUR **				12APR02	12APR02	1 137333			
4610	-992 64	-992 64		00					MR BTC
	-872 78	-885 04		00		12 26			

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 PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **				03MAY02	03MAY02	1 094571			
4667	-10,152 00	-10,152 00		00					MR BTC
	-9,274 87	-9,234 83		00		-40 04			
** EUR **				08MAY02	08MAY02	1 093075			
4682	-1,404 00	1,404 00		00					MR BTC
	-1,284 45	-1,285 17		00		72			
** EUR **				08MAY02	08MAY02	1 093075			
4683	-5,709 24	-5,709 24		00					MR BTC
	-5,223 10	-5,225 93		00		2 83			
** EUR **				13MAY02	13MAY02	1 098056			
4714	-14,325 00	-14,325 00		00					MR BTC
	-13,045 78	-13,045 79		00		01			
** EUR **				23MAY02	23MAY02	1 079214			
4779	-7,507 50	-7,507 50		00					MR BTC
	-6,956 45	6,956 19		00		- 26			
EUR TOTAL									
-----	-45,331 09	-45,331 09		00					
	-41,207 69	-41,195 29		00		-12 40			-12 40
GBP - POUND STERLING									
** GBP **				10OCT01	10OCT01	0 684486			
2796	-3,136 40	-3,136 40		00					MR BTC
	4,582 12	-4,614 90		00		32 78			
** GBP **				17OCT01	17OCT01	0 684368			
2911	-4,015 00	-4,015 00		00					MR BTC
	5,866 72	-5,824 38		00		42 34			

ASSET ID	SECURITY DESCRIPTION LOI	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CN/LS BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS	
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	4432	-1 670 00 -2 406 14	-1 670 00 2 383 00		02APR02	02APR02	0 694059 23 14	-1 670 00	MR BTC
** GBP **	4465	-3 56 -5 11	-3 56 -5 08		05APR02	05APR02	0 696815 - 03	-3 56	MR BTC
GBP TOTAL		8 824 96 -12 840 09	8 824 96 -12 827 36		00 00		-32 73	-52 73	
SGD - SINGAPORE DOLLAR									
** SGD **	2930	-3 866 81 -2,209 41	-3 866 81 -2,191 45		04OCT01	04OCT01	1 749996 -18 16	3 866 81	MR BTC
SGD TOTAL		-5,866 81 -2,209 41	-5,866 81 -2,191 45		00 00		-18 16	-18 16	
FOREIGN CASH TOTAL		45 045 739 78	45 035 458 34		00		7 781 44	7 781 44	

AUD USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	COMMON STOCK	568 680 99 295,654 52	00	295 654 52
	COMMON STOCK UNIT	00 00	1 889 92	1 889 92
	EQUITY TOTAL	568 680 99 295 654 52	1 889 92	297 544 44
	CURRENCY TOTAL	568 680 99 295 654 52	1 889 92	297,544 44

AUD USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00	-51,761 97	-51,761 97
	COMMON STOCK UNIT	-220,241 37 -111,363 45	-8,365 85	-119,729 30
	EQUITY TOTAL	-220,241 37 -111,363 45	-60,127 82	-171,491 27
	CURRENCY TOTAL	-220,241 37 -111,363 45	-60,127 82	-171,491 27

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	568,680 99 295,654 52	-51,761 97	243,892 55
	COMMON STOCK UNIT	-220,241 37 -111,363 45	-6,475 93	-117,839 38
	EQUITY TOTAL	348,439 62 184,291 07	-58,237 90	126,053 17
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-26 16	-26 16
	CURRENCY TRADES SPOTS	00 00	-7,728 56	-7,728 56
	CURRENCY TRADES FORWARDS	00 00	- 01	- 01
	MISCELLANEOUS RECEIPT	00 00	- 04	- 04
	FOREIGN CASH TOTAL	00 00	-7,754 77	-7,754 77
	CURRENCY TOTAL	348,439 62 184,291 07	-65,992 67	118,298 40

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	1,421,773 85 905,405 60 -----	86 38 -----	905,491 98 -----
	EQUITY TOTAL	1,421,773 85 905,405 60 -----	86 38 -----	905,491 98 -----
	CURRENCY TOTAL	1,421,773 85 905,405 60 -----	86 38 -----	905,491 98 -----

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-21,874 77 13,941 50 -----	-106,155 65 -----	120,097 15 -----
	EQUITY TOTAL	21,874 77 13,941 50 -----	-106,155 65 -----	120,097 15 -----
	CURRENCY TOTAL	21,874 77 -13,941 50 -----	106,155 65 -----	-120,097 15 -----

CAD USD	CANADIAN 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	1,399,899 08 891,464 10	-106,069 27	785,394 83
EQUITY TOTAL				
		1,399,899 08 891,464 10	-106,069 27	785,394 83
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	20 91	20 91
	CURRENCY TRADES SPOTS	00 00	-221 53	-221 53
	CURRENCY TRADES FORWARDS	00 00	-147 99	-147 99
FOREIGN CASH TOTAL				
		00 00	-348 61	-348 61
CURRENCY TOTAL				
		1,399,899 08 891,464 10	-106,417 88	785,046 22

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	214,105 83 129,593 35	23,154 69	152,748 04
	WARRANTS	48,317 03 28,417 31	00	28 417 31
	COMMON STOCK UNIT	37,746 08 22,807 67	00	22,807 67
EQUITY TOTAL				
		300,168 94 180,818 33	23,154 69	203,973 02
CURRENCY TOTAL				
		300,168 94 180 818 33	23,154 69	203,973 02

CHF USD	SWISS FRANK US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-119,916 61 -73,163 77	-65,391 33	138,555 10
	COMMON STOCK UNIT	00 00	-11,513 44	-11,513 44
EQUITY TOTAL		-119,916 61 73,163 77	76,904 77	150,068 54
CURRENCY TOTAL		119,916 61 73,163 77	-76,904 77	-150,068 54

CHF USD	SWISS FRANK US DOLLAR	LOCAL SEC CN/LN BASE SEC CN/LN	BASE CURR CN/LN	BASE TOTAL CN/LN
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	94,189 22 56,429 58	-42,236 44	14,192 94
	WARRANTS	48,417 03 28,417 31	00	28,417 31
	COMMON STOCK UNIT	57,746 08 22,807 67	-11,513 44	11,294 23
EQUITY TOTAL		180,252 33 107,654 56	-53,750 08	53,904 48
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	3,102 35	3,102 35
	CURRENCY TRADES SPOTS	00 00	562 52	562 52
	CURRENCY TRADES FORWARDS	00 00	-100 17	-100 17
FOREIGN CASH TOTAL		00 00	3,564 70	3,564 70
CURRENCY TOTAL		180,252 33 107,654 56	-50,185 38	57,469 18

DKK USD	DANISH KRWNE US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES			
	SPOTS	00		
		00	15 88	15 88
		-----	-----	-----
	FOREIGN CASH TOTAL	00		
		00	15 88	15 88
	CURRENCY TOTAL	00		
		00	15 88	15 88
		-----	-----	-----

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	775,523 58		
		683,743 10	49,211 39	732,954 49
	RIGHTS	12 25		
		10 77	00	10 77
		-----	-----	-----
	EQUITY TOTAL	775,535 83		
		683,753 87	49,211 39	732,965 26
FIXED INCOME				
	CONVERTIBLE BONDS	135 45		
		120 63	00	120 63
		-----	-----	-----
	FIXED INCOME TOTAL	135 45		
		120 63	00	120 63
CURRENCY TOTAL				
		775 671 28		
		683,874 50	49,211 39	733,085 89
		-----	-----	-----

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,497,175.63 1,523,781.79	-231,896.95	1,755,678.74
EQUITY TOTAL		-1,497,175.63 -1,523,781.79	-231,896.95	-1,755,678.74
FIXED INCOME				
	CONVERTIBLE BONDS	00 00	-327.96	-327.96
FIXED INCOME TOTAL		00 00	327.96	-327.96
CURRENCY TOTAL		-1,497,175.63 1,523,781.79	232,224.91	1,756,006.70

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/L BASE SEC GN/L	BASE CURR GN/L	BASE TOTAL GN/L
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-921,652.05 -840,038.69	182,685.56	-1,022,774.25
	RIGHTS	12.25 10.77	00	10.77
EQUITY TOTAL		-921,639.80 -840,027.92	-182,685.56	-1,022,713.48
FIXED INCOME				
	CONVERTIBLE BONDS	135.45 120.63	327.96	-207.33
FIXED INCOME TOTAL		135.45 120.63	-327.96	-207.33
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	12,624.61	12,624.61
	CURRENCY TRADES SPOTS	00 00	350.80	350.80
	CURRENCY TRADES FORWARDS	00 00	3,628.16	3,628.16
	MISCELLANEOUS RECEIPT	00 00	-12.40	-12.40
FOREIGN CASH TOTAL		00 00	16,591.17	16,591.17
CURRENCY TOTAL				

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-921,504 35		
		-839,907 29	-166,422 35	-1,006,329 64
		=====	=====	=====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	317,720 68		
		452,477 39	7,071 84	459,549 23
		=====	=====	=====
	EQUITY TOTAL	317,720 68		
		452,477 39	7,071 84	459,549 23
		=====	=====	=====
	CURRENCY TOTAL	317,720 68		
		452,477 39	7,071 84	459,549 23
		=====	=====	=====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-569 126 35 -817 711 35	170 932 77	-988 644 12
EQUITY TOTAL		-569 126 35 -817 711 35	-170 932 77	-988 644 12
CURRENCY TOTAL		-569 126 35 -817 711 35	170 932 77	-988 644 12

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/L BASE SEC GN/L	BASE CURR GN/L	BASE TOTAL GN/L
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-251 405 67 -365 233 96	-163 860 93	-529 094 89
EQUITY TOTAL		-251 405 67 -365 233 96	-163 860 93	-529 094 89
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-3 601 98	-3 601 98
	CURRENCY TRADES SPOTS	00 00	-532 09	-532 09
	CURRENCY TRADES FORWARDS	00 00	48 09	48 09
	MISCELLANEOUS RECEIPT	00 00	-32 73	-32 73
FOREIGN CASH TOTAL		00 00	4 118 71	4 118 71
CURRENCY TOTAL		-251 405 67 -365 233 96	167 979 64	-533 213 60

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	1,197,012 32 153,475 91	6 11	153,482 02
EQUITY TOTAL		1,197,012 32 153,475 91	6 11	153,482 02
CURRENCY TOTAL		1,197,012 32 153,475 91	6 11	153,482 02

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-732,834 39 -93,961 40	-2,098 25	-96,059 65
EQUITY TOTAL		-732,834 39 -93,961 40	-2,098 25	-96,059 65
CURRENCY TOTAL		-732,834 39 -93,961 40	-2,098 25	-96,059 65

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC GN/L BASE SEC GN/L	BASE CURR GN/L	BASE TOTAL GN/L
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	464,175 93 59,514 51 -----	2,092 14 -----	57,422 57 -----
	EQUITY TOTAL	464,175 93 59,514 51	-2,092 14	57,422 57
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	5 98	5 98
	CURRENCY TRADES SPOTS	00 00	1 10	1 10
	CURRENCY TRADES FORWARDS	00 00	04 -----	04 -----
	FOREIGN CASH TOTAL	00 00	7 12	7 12
	CURRENCY TOTAL	464,175 93 59,514 51 -----	-2,085 02 -----	57,429 49 -----

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	116,071,487 00 924,783 31 -----	9,685 51 -----	934,468 82 -----
	PREFERRED STOCK UNIT	00 00	5,700 58 -----	5,700 58 -----
	EQUITY TOTAL	116,071,487 00 924,783 31	15,386 09	940,169 40
FIXED INCOME				
	CONVERTIBLE BONDS	00 00	4,752 31 -----	4,752 31 -----
	FIXED INCOME TOTAL	00 00	4,752 31	4,752 31
	CURRENCY TOTAL	116,071,487 00 924,783 31 -----	20,138 40 -----	944,921 71 -----

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-212,924,115 00 -1,664,869 44	-491,593 96	-2,156,463 40
	PREFERRED STOCK	-2,032,500 00 -15,871 47	-12,938 70	-28,810 17
	PREFERRED STOCK UNIT	-64,124,400 00 -503,431 56	-210 70	-503,642 26
	EQUITY TOTAL	-279,081,015 00 -2,184,172 47	-504,743 36	-2,688,915 83
FIXED INCOME				
	CONVERTIBLE BONDS	-13,204,042 00 -102,650 47	-113,052 10	-215,702 57
	FIXED INCOME TOTAL	-13,204,042 00 -102,650 47	-113,052 10	-215,702 57
CURRENCY TOTAL				
		-292,285,057 00 -2,286,822 94	-617,795 46	-2,904,618 40

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-96,852,628 00 -740,086 13	-481,908 45	-1,221,994 58
	PREFERRED STOCK	-2,032,500 00 -15,871 47	-12,938 70	-28,810 17
	PREFERRED STOCK UNIT	-64,124,400 00 -503,431 56	5,489 88	-497,941 68
	EQUITY TOTAL	-163,009,528 00 -1,259,389 16	-489,357 27	-1,748,746 43
FIXED INCOME				
	CONVERTIBLE BONDS	-13,204,042 00 -102,650 47	-108,299 79	-210,950 26
	FIXED INCOME TOTAL	-13,204,042 00 -102,650 47	-108,299 79	-210,950 26
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	76 06	76 06
	CURRENCY TRADES SPOTS	00 00	-2,047 12	-2,047 12
	CURRENCY TRADES FORWARDS	00 00	172 64	172 64
	FOREIGN CASH TOTAL	00 00	-1,798 42	-1,798 42
CURRENCY TOTAL				
		-176,213,570 00		

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-1,362,039.63	-599,455.48	-1,961,495.11

FRW USD	SOUTH FORAN WIN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	- 02	02
FOREIGN CASH TOTAL				
		00 00	02	- 02
CURRENCY TOTAL				
		00 00	02	- 02

NOK USD	NORWEGIAN KRONE US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	278,038 07 31,299 47 -----	00 -----	31,299 47 -----
	EQUITY TOTAL	278,038 07 31,299 47	00	31,299 47
	CURRENCY TOTAL	278,038 07 31,299 47 -----	00 -----	31,299 47 -----

NOK USD	NORWEGIAN KRONE US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00 -----	-18,781 37 -----	-18,781 37 -----
	EQUITY TOTAL	00 00	-18,781 37	-18,781 37
	CURRENCY TOTAL	00 00 -----	-18,781 37 -----	-18,781 37 -----

NOK USD	NORWEGIAN KRONE US DOLLAR	LOCAL SEC CN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	278,058 07 31,299 47	-18,781 37	12,518 10
EQUITY TOTAL		278,058 07 31,299 47	-18,781 37	12,518 10
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	1,395 77	1,395 77
	CURRENCY TRADES SPOTS	00 00	650 20	650 20
FOREIGN CASH TOTAL		00 00	2,045 97	2,045 97
CURRENCY TOTAL		278,058 07 31,299 47	-16,735 40	14,564 07

SEK USD	SWEDISH KRONA US DOLLAR	LOCAL SEC GN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-590 11	-590 11
	CURRENCY TRADES SPOTS	00 00	2 61	2 61
FOREIGN CASH TOTAL		00 00	-590 50	590 50
CURRENCY TOTAL		00 00	-590 50	-590 50

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00 00	-611 01	-611 01
EQUITY TOTAL		00 00	-611 01	-611 01
CURRENCY TOTAL		00 00	-611 01	-611 01

SGD USD	SINGAPORE 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	00 00	-611 01	-611 01
EQUITY TOTAL		00 00	-611 01	-611 01
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	01	01
	CURRENCY TRADES SPOTS	00 00	185 78	185 78
	MISCELLANEOUS RECEIPT	00 00	-18 16	-18 16
FOREIGN CASH TOTAL		00	167 63	167 63
CURRENCY TOTAL		00	-443 38	-443 38

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	6,979,862.17	00	6,979,862.17
	MUTUAL FUNDS	523,307.76	00	523,307.76
	EQUITY TOTAL	7,503,169.93	00	7,503,169.93
	CURRENCY TOTAL	7,503,169.93	00	7,503,169.93

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-5,832,487.32	00	-5,832,487.32
	DEPOSITORY RECEIPTS	-813,751.65	00	-813,751.65
	MUTUAL FUNDS	-673,635.10	00	-673,635.10
	EQUITY TOTAL	-7,319,874.07	00	-7,319,874.07
FIXED INCOME				
	CONVERTIBLE BONDS	-7,897.50	00	-7,897.50
	FIXED INCOME TOTAL	-7,897.50	00	-7,897.50
	CURRENCY TOTAL	-7,327,771.57	00	-7,327,771.57

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	1,147,374 85	00	1,147,374 85
	DEPOSITORY RECEIPTS	-813,731 63	00	-813,731 63
	MUTUAL FUNDS	-150,327 34	00	-150,327 34
	EQUITY TOTAL	183,315 88	00	183,315 88
FIXED INCOME				
	CONVERTIBLE BONDS	-7,897 50	00	-7,897 50
	FIXED INCOME TOTAL	-7,897 50	00	-7,897 50
	CURRENCY TOTAL	175,418 38	00	175,418 38

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN	
GROSS GAINS				
EQUITY				
	COMMON STOCK	10,556,294 82	89,215 92	10,645,510 74
	MUTUAL FUNDS	523,307 76	00	523,307 76
	RIGHTS	10 77	00	10 77
	WARRANTS	28,417 31	00	28,417 31
	COMMON STOCK UNIT	22,807 67	1,889 92	24,697 59
	PREFERRED STOCK UNIT	00	5,700 58	5,700 58
	EQUITY TOTAL	11,130,838 35	96,806 42	11,227,644 75
FIXED INCOME				
	CONVERTIBLE BONDS	120 63	4,752 31	4,872 94
	FIXED INCOME TOTAL	120 63	4,752 31	4,872 94
	CURRENCY TOTAL	11,130,958 96	101,558 73	11,232,517 69

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-10 019 916 57	-1 159,223 26	-11 159,159 83
PREFERRED STOCK	-15 871 47	-12,938 70	-28,810 17
DEPOSITORY RECEIPTS	-813 731 65	00	813,731 65
MUTUAL FUNDS	-673 635 10	00	673,635 10
COMMON STOCK UNIT	-111 343 45	-19 879 29	-131,242 74
PREFERRED STOCK UNIT	-503 431 56	210 70	-503,642 26
EQUITY TOTAL	-12 137,949 78	-1 172,251 95	13,310 201 73
FIXED INCOME			
CONVERTIBLE BONDS	-110 547 97	113,380 06	223 928 03
FIXED INCOME TOTAL	-110,547 97	113 380 06	-223,928 03
CURRENCY TOTAL			
	-12,248,497 75	-1,285 632 01	-13 534,129 76

FUND GAIN/LOSS TOTALS	BASE SEC (N/LS)	BASE CURR (N/LS)	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	536,378 25	-1 050 007 34	-513 629 09
PREFERRED STOCK	15 871 47	-12,938 70	28,810 17
DEPOSITORY RECEIPTS	813 731 65	00	-813,731 65
MUTUAL FUNDS	-150,327 34	00	-150,327 34
RICHIS	10 77	00	10 77
WARRANTS	28 417 31	00	28 417 31
COMMON STOCK UNIT	88 455 78	-17 989 37	-106 545 15
PREFERRED STOCK UNIT	503 431 56	5 489 89	-497 941 68
EQUITY TOTAL	1 007 111 45	-1 075,445 53	2,082,556 98
FIXED INCOME			
CONVERTIBLE BONDS	110,427 34	-108 627 75	-219 054 09
FIXED INCOME TOTAL	-110 427 34	-108 627 75	219 054 09
FOREIGN CASH			
SECURITY SETTLEMENTS	00	13,004 44	13,004 44
CURRENCY TRADES SPOTS	00	-8 760 43	-8 760 43

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
CURRENCY TRADES FORWARDS	00	3,600 76	3,600 76
MISCELLANEOUS RECEIPT	00	-63 33	-63 33
FOREIGN CASH TOTAL	00	7,781 44	7,781 44
CURRENCY TOTAL	-1,117,538 79	-1,176,291 84	-2,293,830 63

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	63,727,560 68	64,241,189 77	3,682,179 000	975
PREFERRED STOCK	161,522 48	190,332 65	22,000,000 000	2
DEPOSITORY RECEIPTS	917,962 29	1,731,693 92	66,301 185	29
MUTUAL FUNDS	12,900,523 80	13,050,851 14	2,629,822 063	17
RIGHTS	10 77	00	49 000	1
WARRANTS	28,417 31	00	5,985 000	3
COMMON STOCK UNIT	1,585,526 50	1,692,071 65	160,708 000	10
PREFERRED STOCK UNIT	391,645 92	889,587 60	114,000,000 000	3
TOTAL	79,713,169 75	81,795,726 73	142,545,044 248	1,040
FIXED INCOME				
CONVERTIBLE BONDS	587,643 96	806,699 05	52,267,000 00	7
FOREIGN CASH				
SECURITY SETTLEMENTS	3,099,713 40	3,102,672 53	N/A	N/A
SECURITY SETTLEMENTS	22,348,817 03	22,335,812 59	N/A	N/A
CURRENCY TRADES	17,921,766 55	17,925,524 72	N/A	N/A
CURRENCY TRADES	5,898,097 95	5,906,858 38	N/A	N/A
SPOTS	14,872,617 66	14,869,016 90	N/A	N/A
FORWARDS	76,292 86	76,229 53	N/A	N/A
MISCELLANEOUS RECEIP	-76,292 86	-76,229 53	N/A	N/A
MISCELLANEOUS RECEIP				
TOTAL	64,141,012 39	64,139,885 12	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-3,099,713 40	-3,102,672 53	-146,028,478 16	53
CURRENCY TRADES	-17,921,766 35	-17,925,524 72	-547,899,208 60	98
MISCELLANEOUS RECEIP	-76,292 86	-76,229 53	-95,583 86	20
TOTAL	-21,097,772 61	-21,104,426 78	-694,023,270 62	171

21A7
USD

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
INTERIM MBS PAYDOWN REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 25
AS-OF DATE 30JUN2002

*** FUND MUST BE AN ID FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17JUL2002

|||||

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
T GAINS/LOSSES			
EQUITY			
COMMON STOCK	536,378.25	-1,050,007.34	-513,629.09
PREFERRED STOCK	15,871.47	-12,938.70	-28,810.17
DEPOSITORY RECEIPTS	-813,731.63	00	-813,731.63
MUTUAL FUNDS	-150,327.34	00	-150,327.34
RIGHTS	10.77	00	10.77
WARRANTS	28,417.31	00	28,417.31
COMMON STOCK UNIT	-88,555.78	-17,989.37	-106,545.15
PREFERRED STOCK UNIT	-503,431.56	5,489.88	-497,941.68
EQUITY TOTAL	-1,007,111.45	-1,075,445.53	-2,082,556.98
FIXED INCOME			
CONVERTIBLE BONDS	110,427.34	-108,627.75	-219,055.09
FIXED INCOME TOTAL	-110,427.34	-108,627.75	-219,055.09
FOREIGN CASH			
SECURITY SETTLEMENTS	00	13,004.44	13,004.44
CURRENCY TRADES SPOTS	00	-8,760.43	-8,760.43

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
CURRENCY TRADES FORWARDS	00	3,600.76	3,600.76
MISCELLANEOUS RECEIPT	00	-63.33	-63.33
FOREIGN CASH TOTAL	00	7,781.44	7,781.44
CURRENCY TOTAL	-1,117,538.79	-1,176,291.84	-2,293,830.63
	<u>Proceeds</u>	<u>Cost</u>	<u>Gain/(Loss)</u>
Equity	79,713,169.75	81,795,726.73	(2,082,556.98)
Fixed Income	587,643.96	806,699.05	(219,055.09)
Foreign Cash	64,141,012.39	64,139,885.12	1,127.27
Buy's to Cover	(21,097,772.61)	(21,104,426.78)	6,654.17
	<u>123,344,053.49</u>	<u>125,637,884.12</u>	<u>(2,293,830.63)</u>
Other (see following pages)	-0-	1,245,138.32	(1,245,138.32)
	<u>123,344,053.49</u>	<u>126,883,022.44</u>	<u>(3,538,968.95)</u>

Purchase & Sales Adjustments

KAUFFMAN-CAPITAL GUARDIAN

CAPITAL GUARDIAN TRUST COMPANY (21A7)



STATE STREET

Setting the standard for financial excellence

July 1, 2001 to June 30, 2002

View Date January 14, 2003

Asset ID	Security Name Comment	Description Broker Name	Lot Exch Rate	Trade Date	Settle Date Settle Currency/Location	Share Adjustment Net Proceeds
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EQUITY

AUSTRALIAN DOLLAR

ADJUSTMENT TO CASH (-)

639822907	SINGAPORE TELECOM 01RRG013945	ORD SGD0 15(CHESS UNIT FOREIGN COST ADJUSTMENT	13 1 883417	24 Aug 2001	06 Sep 2001 AUD/AU2	Local Base	0 000 261,900 00 139,055 77
-----------	----------------------------------	---	----------------	-------------	------------------------	---------------	-----------------------------------

ADJUSTMENT TO CASH (-) Total

Local	0 000
Base	261,900 00 139,055 77

AUSTRALIAN DOLLAR Total

Local	0 000
Base	-261,900 00 -139,055 77

EURO CURRENCY

FRANCE

ADJUSTMENT TO CASH (-)

483410007	SCHNEIDER ELECTRIC RETURN OF CAPITAL REF BCAR 02RRE006362	EUR8 RETURN OFCAPITAL	739 1 066382	31 May 2002	31 May 2002 EUR/FR1	Local Base	0 000 10,660 00 9 996 42
-----------	--	--------------------------	-----------------	-------------	------------------------	---------------	--------------------------------

ADJUSTMENT TO CASH (-) Total

Local	0 000
Base	10 660 00 9 996 42

EURO CURRENCY Total

Local	0 000
Base	-10,660 00 -9 996 42

Purchase & Sales Adjustments

July 1, 2001 to June 30, 2002

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY (21A7)

View Date January 14, 2003



STATE STREET.
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Asset ID	Security Name Comment	Description Broker Name	Lot Exch Rate	Trade Date	Settle Date Settle Currency/Location	Share Adjustment Net Proceeds
----------	--------------------------	----------------------------	------------------	------------	---	----------------------------------

SINGAPORE DOLLAR

ADJUSTMENT TO CASH (-)

613396902	SINGAPORE PRESS HD	SGD1 (POST RECONSTRUCTION)	33	04 Feb 2002	19 Feb 2002	0 000
		RETURN OFCAPITAL	1 833850		SGD/SG1	15,500 00
					Local Base	8 452 16

ADJUSTMENT TO CASH (-) Total

0 000
Local
15 500 00
Base
8,452 16

SINGAPORE DOLLAR Total

0 000
Local
-15,500 00
Base
-8,452 16

SWISS FRANC

ADJUSTMENT TO CASH (-)

424561900	CREDIT SUISSE GRP 01RRC007272	CHF20(REGD)	611	15 Aug 2001	15 Aug 2001	0 000
		RETURN OFCAPITAL	1 680000		CHF/CH1	25 760 00
					Local Base	15 333 33

485002901	SWISS REINSURANCE 01RRE003041	CHF10(REGD)	632	17 Aug 2001	17 Aug 2001	0 000
		RETURN OFCAPITAL	1 661000		CHF/CH1	3,400 00
					Local Base	2,046 96

553397902	SWISSCOM AG 01RRE016855	CHF17(REGD)	15	11 Sep 2001	12 Sep 2001	0 000
		RETURN OFCAPITAL	1 641500		CHF/CH1	38 376 00
					Local Base	23 378 62

ADJUSTMENT TO CASH (-) Total

0 000
Local
67,536 00
Base
40 758 91

Purchase & Sales Adjustments

July 1, 2001 to June 30, 2002

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY;(21A7)

View Date January 14, 2003



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Asset ID	Security Name Comment	Description Broker Name	Lot Exch Rate	Trade Date	Settle Date Settle Currency/Location	Share Adjustment Net Proceeds
SWISS FRANC Total						0 000
						Local -67 536 00
						Base -40,758 91
US DOLLAR						

ADJUSTMENTS TO NONCASH ACCOUNTS (+)

140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	42 1 000000	31 May 2002	OPEN USD/BOS Local Base	0 000 2,096 91 2 096 91
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	45 1 000000	31 May 2002	OPEN USD/BOS Local Base	0 000 134,327 34 134,327 34
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	120 1 000000	31 Mar 2002	OPEN USD/BOS Local Base	0 000 34,226 67 34,226 67
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	179 1 000000	31 Jan 2002	OPEN USD/BOS Local Base	0 000 19,776 87 19,776 87
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	470 1 000000	30 Jun 2002	OPEN USD/BOS Local Base	0 000 69,704 25 69,704 25
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	502 1 000000	30 Apr 2002	OPEN USD/BOS Local Base	0 000 130,130 99 130,130 99
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	543 1 000000	28 Feb 2002	OPEN USD/BOS Local Base	0 000 75 939 89 75 939 89

Purchase & Sales Adjustments

KAUFFMAN-CAPITAL GUARDIAN

CAPITAL GUARDIAN TRUST COMPANY (21A7)



STATE STREET

300 North Main Street, Boston, MA 02110

July 1, 2001 to June 30, 2002

View Date January 14, 2003

Base Currency USD - US DOLLAR								
Asset ID	Security Name Comment	Description Broker Name	Lot Exch Rate	Trade Date	Settle Date Settle Currency/Location	Share Adjustment	Net Proceeds	
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	649 1 000000	31 Dec 2001	OPEN USD/BOS Local Base		0 000 16 182 56 16 182 56	
ADJUSTMENTS TO NONCASH ACCOUNTS (+) Total							0 000 Local Base 482 385 48 482 385 48	
ADJUSTMENTS TO NONCASH ACCOUNTS (-)								
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	2 1 000000	31 Oct 2001	OPEN USD/BOS Local Base		0 000 115 002 41 115,002 41	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	112 1 000000	31 Mar 2002	OPEN USD/BOS Local Base		0 000 43 870 35 43,870 35	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	188 1 000000	31 Jan 2002	OPEN USD/BOS Local Base		0 000 429,422 49 429 422 49	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	399 1 000000	30 Nov 2001	OPEN USD/BOS Local Base		0 000 477,031 82 477,031 82	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	461 1 000000	30 Jun 2002	OPEN USD/BOS Local Base		0 000 361,682 35 361,682 35	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	506 1 000000	30 Apr 2002	OPEN USD/BOS Local Base		0 000 6,186 23 6 186 23	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	538 1 000000	28 Feb 2002	OPEN USD/BOS Local Base		0 000 1 176 98 1,176 98	

Purchase & Sales Adjustments

July 1, 2001 to June 30, 2002

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY (21A7)

View Date January 14, 2003



STATE STREET
Serving the Global Asset Managers Worldwide

Base Currency USD - US DOLLAR								
Asset ID	Security Name Comment	Description Broker Name	Lot Exch Rate	Trade Date	Settle Date Settle Currency/Location		Share Adjustment Net Proceeds	
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	646 1 000000	31 Dec 2001	OPEN USD/BOS Local Base		0 000 240 332 74 240 332 74	
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	52 1 000000	31 Oct 2001	OPEN USD/BOS Local Base		0 000 1,034 40 1 034 40	
141997916	CAPITAL GUARDIAN EMG MKT FI FD MONTH END ADJUSTMENT	TAX EXEMPT TRUST CAPITAL REORGANIZATION NON CASH	398 1 000000	30 Nov 2001	OPEN USD/BOS Local Base		0 000 51,784 03 51,784 03	
ADJUSTMENTS TO NONCASH ACCOUNTS (-) Total								0 000 Local Base 1 727 523 80 1,727,523 80
US DOLLAR Total								0 000 Local Base -1,245,138 32 -1,245,138 32
EQUITY Total								0 000 Base -1 443,401 58
FUND Total								0 000 Base -1,443,401 58

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL LOST BASE COST	TRD DT LOCAL SECITY GN/LS BASE SECITY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS	TRD DIS OF ORIG BUYS NET FUND RSN
EQUITY								
COMMON STOCK								
USD - US DOLLAR								
G3930E101	GLOBAL SANTIAGO CORPORATION 414			16NOV01	21NOV01	1.000000	51JUL00 TO 51JUL00 23 400 000	
	469,226 85	807,300 00		358,073 15			-358,073 15	
C5876H105	MARVELL TECHNOLOGY GROUP LTD 446			05DEC01	10DEC01	1.000000	22JAN01 TO 22JAN01 2,000 000	
	75,899 06	77 226 08		-1,327 02			1,327 02	
	452			06DEC01	11DEC01	1.000000	22JAN01 TO 22JAN01 5 400 000	
	129,335 08	131 284 34		-1,949 26			-1 949 26	
	516			09JAN02	16JAN02	1.000000	22JAN01 TO 22JAN01 3,005 000	
	123,085 65	116,032 19		7,053 46			7,053 46	
G5876H105 TOTAL								
	328 319 79	324,542 61		3,777 18			3,777 18	
G67543101	OPEN TV CORP 232			22AUG01	27AUG01	1.000000	31JUL00 TO 31JUL00 6 200 000	
	51 345 44	389,599 32		358,253 88			-358 253 88	
	237			23AUG01	28AUG01	1.000000	31JUL00 TO 31JUL00 8,127 000	
	60 904 95	510,689 31		-449,784 56			-449,784 56	
G67543101 TOTAL								
	112,250 39	900 288 63		-788 038 24			-788,038 24	
H6778Q105	LUMENIS LTD 587			25FEB02	28FEB02	1.000000	20JUN01 TO 20JUN01 3 300 000	
	29,916 35	92 496 58		-62 780 23			-62,780 23	
	600			04MAR02	07MAR02	1.000000	20JUN01 TO 19NOV01 19 400 000	
	159 995 20	544,943 52		-384,948 32			-384,948 32	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL LOST BASE COST	TRD DT LOCAL SECITY GN/LS BASE SECITY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE CN/LS	TRD DIS OF ORIG BUYS NET FUND RSN
(CONTINUED)								
USD - US DOLLAR								
H6778Q105 TOTAL								
	189,911 55	437 640 10		-447,728 55			447,728 55	
H81869105	RAI WISION LTD 327			04OCT01	10OCT01	1.000000	13SEP00 TO 13SEP00 1 300 000	
	6 824 77	36,814 48		-29,989 91			-29 989 91	
	532			05OCT01	11OCT01	1.000000	13SEP00 TO 13SEP00 900 000	
	4 679 84	25 487 09		20 807 25			-20,807 25	
	554			08OCT01	11OCT01	1.000000	13SEP00 TO 13SEP00 2 500 000	
	13,096 06	70 797 46		57,701 40			-57,701 40	
	343			11OCT01	16OCT01	1.000000	13SEP00 TO 13SEP00 6,700 000	
	24 909 16	133 099 23		-108,190 07			-108 190 07	
	348			12OCT01	17OCT01	1.000000	13SEP00 TO 15DEC00 23 100 000	
	124,158 36	654,168 54		530,010 18			530 010 18	
H81869105 TOTAL								
	173 668 19	920 367 00		746,698 81			-746,698 81	
001084102	AGCO CORP 608			06MAR02	11MAR02	1.000000	07FEB02 TO 07FEB02 5,400 000	
	120,019 13	88 858 62		31 160 51			31,160 51	
00754A105	ADVANCED FIBRE COMMUNICATIONS COM 592			05NOV01	08NOV01	1.000000	51AUG01 TO 05SEP01 22 100 000	
	429,574 32	541 428 78		-111,846 38			-111,846 38	
007768104	AEROFLEX INC 158			23JUL01	26JUL01	1.000000	19JAN01 TO 19JAN01 5 900 000	
	62 478 91	179,441 42		-116,962 51			-116 962 51	
	204			08AUG01	15AUG01	1.000000	19JAN01 TO 19JAN01 9 500 000	
	83 824 25	288,951 10		-205 106 85			205,106 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 BASE	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
206				09AUG01	14AUG01	1 000000	19JAN01 TO 19JAN01	
	55,511 40	200,731 08		-145,219 68		00	6,600 000	-145,219 68
007768104	TOTAL							
	201,814 56	669,103 60		-467,289 04		00		-467,289 04
010196103	AKSYS LTD	COM		07MAY02	10MAY02	1 000000	01APR02 TO 01APR02	
723	9,321 61	12,491 48		-3,169 87		00	1,500 000	-3,169 87
03060R101	AMERICREDIT CORP	COM		18JUL01	27JUL01	1 000000	31JUL00 TO 31JUL00	
176	24,081 99	3,851 66		20,230 33		00	400 000	20,230 33
152	223,069 99	35,627 89		187,442 10		00	3,700 000	187,442 10
157	269,169 67	44,294 14		224,875 53		00	4,600 000	224,875 53
199	206,078 12	31,776 23		174,301 89		00	3,500 000	174,301 89
200	162,048 59	25,998 73		136,049 86		00	2,700 000	136,049 86
350	118,939 54	46,219 97		72,719 57		00	4,800 000	72,719 57
587	73,247 94	46,219 97		27,027 97		00	4,800 000	27,027 97

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 BASE	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
03060R101	TOTAL							
	1,076,635 84	233,988 59		842,647 25		00		842,647 25
031652100	AMKOR TECHNOLOGY INC	COM		11JUL01	16JUL01	1 000000	31JUL00 TO 01AUG00	
135	86,457 61	106,621 94		-20,164 33		00	4,900 000	-20,164 33
249	138,033 94	189,308 35		-51,274 41		00	8,700 000	-51,274 41
258	33,712 90	45,695 12		-11,982 22		00	2,100 000	-11,982 22
514	71,892 13	74,261 80		-2,369 67		00	3,700 000	-2,369 67
534	84,854 56	96,339 64		-11,485 08		00	4,800 000	-11,485 08
551	121,579 45	135,010 02		-13,430 57		00	4,800 000	-13,430 57
556	23,163 83	25,810 74		-2,646 91		00	1,300 000	-2,646 91
560	94,768 48	113,170 16		-18,401 68		00	5,700 000	-18,401 68
584	278,799 60	436,797 12		157,997 52		00	22,000 000	-157,997 52

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINT/INITIAL NET	BASE PRINT/INITIAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL COST	LOCAL SETY C/N/L/S	SELL RATE	TRD DTS OF ORIG BUYS
05615103	ANNAYTOR STORES CORP	COM	101,402 97	56,536 25	01MAR02	06MAR02	12DEC00	2,500 000	46,866 72	00	12DEC00 TO 12DEC00
760			429,257 28	166,335 90	29MAY02	03JUN02	12DEC00	11,500 000	159,921 38	00	12DEC00 TO 12DEC00
05615105 TOTAL			---	---							
060790107	ARKANSAS BEST CORP	COM	103,261 26	112,991 56	08FEB02	13FEB02	23JUL01	4,200 000	-9,729 60	00	23JUL01 TO 23JUL01
621			133,316 99	134,513 50	22MAR02	27MAR02	23JUL01	5,000 000	-1,198 51	00	23JUL01 TO 23JUL01
060790107 TOTAL			---	---							
068196105	ATLANTIC COAST AIRLINES HLKS S COM		113,182 96	108,878 75	29OCT01	01NOV01	02MAR01	6,100 000	4,306 19	00	02MAR01 TO 02MAR01
567			36,895 26	23,203 67	30JAN02	04FEB02	02MAR01	1,300 000	13,691 59	00	02MAR01 TO 02MAR01
690			27,933 67	22,681 86	29APR02	29APR02	02MAR01	1,200 000	5,451 61	00	02MAR01 TO 02MAR01
692			41,576 16	35,596 27	26APR02	29APR02	02MAR01	1,900 000	5,977 89	00	02MAR01 TO 02MAR01
056152100 TOTAL			---	---							

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINT/INITIAL NET	BASE PRINT/INITIAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL COST	LOCAL SETY C/N/L/S	SELL RATE	TRD DTS OF ORIG BUYS
068396105 TOTAL			---	---							
693			57,477 37	59,331 16	25APR02	30APR02	02MAR01	2,900 000	5,066 21	00	02MAR01 TO 02MAR01
05873108	MALLY TOTAL FINNCS HLKS CORP COM		276,963 20	266,691 71	12APR02	17APR02	28JUL00	16,100 000	10,466 72	00	28JUL00 TO 28JUL00
666			566,916 37	556,667 65	10APR02	10APR02	28JUL00	16,100 000	10,466 72	00	28JUL00 TO 28JUL00
090613100	BIRNIT INTL	COM	158,186 53	49,216 31	11OCT01	10OCT01	31JUL00	4,500 000	88,470 22	-00	31JUL00 TO 31JUL00
366			239,130 66	86,171 66	11OCT01	16OCT01	31JUL00	7,800 000	152,959 20	00	31JUL00 TO 31JUL00
391			238,782 13	85,066 70	05NOV01	08NOV01	31JUL00	7,700 000	153,715 43	00	31JUL00 TO 31JUL00
090613101	BURLAND SOFTWARE CORP	COM	616,097 32	220,942 47	16APR02	19APR02	31DEC01	500 000	395,146 85	00	31DEC01 TO 31DEC01
669			6,286 81	7,898 53	16APR02	19APR02	31DEC01	500 000	395,146 85	00	31DEC01 TO 31DEC01
676			1,163 96	1,571 71	18APR02	23APR02	31DEC01	100 000	-607 75	00	31DEC01 TO 31DEC01
675			16,006 57	18,860 48	18APR02	23APR02	31DEC01	1,200 000	-4,853 91	00	31DEC01 TO 31DEC01
760			36,223 98	55,009 26	15MAY02	20MAY02	31DEC01	3,500 000	-19,785 76	00	31DEC01 TO 31DEC01
090613100 TOTAL			---	---							

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	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE				NET	
(CONTINUED)									
USD - US DOLLAR									
742	104,516 83	163,457 50		15MAY02	20MAY02	1 000000	31DEC01	TO 31DEC01	
				-58,940 67			10,400 000		-58,940 67
773	17,301 44	29,862 43		04JUN02	07JUN02	1 000000	31DEC01	TO 31DEC01	
				-12,560 99			1,900 000		-12,560 99
783	19,873 09	34,577 55		06JUN02	11JUN02	1 000000	31DEC01	TO 31DEC01	
				-14,704 46			2,200 000		-14,704 46
792	143,173 66	235,756 02		10JUN02	13JUN02	1 000000	31DEC01	TO 15MAR02	
				-92,582 36			15,000 000		-92,582 36
802	5,873 34	9,430 24		13JUN02	18JUN02	1 000000	15MAR02	TO 15MAR02	
				-3,556 90			600 000		-3,556 90
099849101	TOTAL	347,417 68	556,384 20	-208,966 52			00		-208,966 52
115236101	BROWN + BROWN INC	COM		04FEB02	11FEB02	1 000000	12JUL01	TO 12JUL01	
565	45,632 82	30,025 80		15,607 02			1,300 000		15,607 02
125137109	CEC ENTMT INC	COM		25JUL01	30JUL01	1 000000	31JUL00	TO 31JUL00	
171	287,680 22	131,587 89		156,092 33			8,900 000		156,092 33
175	132,767 56	56,183 60		26JUL01	31JUL01	1 000000	31JUL00	TO 31JUL00	
				76,583 96			3,800 000		76,583 96
245	187,701 73	73,925 78		28AUG01	31AUG01	1 000000	31JUL00	TO 31JUL00	
				113,775 95			5,000 000		113,775 95
248	138,956 26	54,705 08		28AUG01	31AUG01	1 000000	31JUL00	TO 31JUL00	
				84,251 18			3,700 000		84,251 18

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	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE				NET	
(CONTINUED)									
USD - US DOLLAR									
125137109	TOTAL	747,105 77	316,402 35	430,703 42			00		430,703 42
141705103	CAREMARK RX INC	COM		03JAN02	08JAN02	1 000000	31JUL00	TO 31JUL00	
504	10,230 06	4,981 38		5,248 68			700 000		5,248 68
606	192,479 50	81,836 99		06MAR02	11MAR02	1 000000	31JUL00	TO 31JUL00	
				110,642 51			11,500 000		110,642 51
689	111,776 62	38,427 80		23APR02	26APR02	1 000000	31JUL00	TO 31JUL00	
				73,348 82			5,400 000		73,348 82
697	121,506 33	41,274 31		26APR02	01MAY02	1 000000	31JUL00	TO 31JUL00	
				80,232 02			5,800 000		80,232 02
141705103	TOTAL	435,992 51	166,520 48	269,472 03			00		269,472 03
172755100	CIRRUS LOGIC INC	COM		13JUN02	18JUN02	1 000000	11JAN02	TO 11JAN02	
803	11,628 14	25,019 15		-13,391 01			1,300 000		-13,391 01
805	33,206 49	71,208 35		13JUN02	18JUN02	1 000000	11JAN02	TO 11JAN02	
				-38,001 86			3,700 000		-38,001 86
007	121,148 11	329,098 05		18JUN02	21JUN02	1 000000	11JAN02	TO 11JAN02	
				-207,949 94			17,100 000		-207,949 94
016	38,511 31	130,869 40		26JUN02	01JUL02	1 000000	11JAN02	TO 11JAN02	
				-92,358 09			6,800 000		-92,358 09

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL BASE	STL DT SECY GN/LS STY GN/LS	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORIG NET	BUYS DIL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
172755100	TOTAL								
	204,494 05	556 194 95			-351 700 90		00		351,700 90
192446102	COGNIZANT TECHNOLOGY SOLUTIONSCL A			14JUN02	19JUN02	1 000000	31 JUL00 TO 31 JUL00		
809	108,515 03	20,888 54			87 626 49		2,200 000		87 626 49
				14JUN02	19JUN02	1 000000	31 JUL00 TO 31 JUL00		
810	200,356 86	38,928 64			161,428 22		4,100 000		161,428 22
				18JUN02	21JUN02	1 000000	31 JUL00 TO 31 JUL00		
004	133,944 58	24,686 45			109,258 13		2,400 000		109,258 13
				18JUN02	21JUN02	1 000000	31 JUL00 TO 31 JUL00		
005	138,522 29	25,615 93			112,886 36		2 700 000		112,886 36
192446102	TOTAL								
	581,338 74	110 139 56			471,199 20		00		471,199 20
203668108	COMMUNITY HEALTH SYS INC NEW COM			20MAR02	25MAR02	1 000000	3000 100 TO 3000 100		
618	220 078 69	282,307 19			-62,228 50		10,000 000		-62,228 50
				28MAR02	03APR02	1 000000	3000 100 TO 01DEC00		
636	164,784 42	208,907 33			44,122 91		7 400 000		-44,122 91
				02APR02	05APR02	1 000000	01DEC00 TO 19JAN01		
643	182,179 50	234 314 97			-52,135 47		8 300 000		-52,135 47
				04APR02	09APR02	1 000000	19 JAN01 TO 19JAN01		
651	13,244 24	16 938 43			-3,694 19		600 000		3,694 19

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL BASE	STL DT SECY GN/LS STY GN/LS	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORIG NET	BUYS DIL FUND RSN
(CONTINUED)									
USD - US DOLLAR									
203668108	TOTAL								
	580 286 85	742 467 92			-162,181 07		00		162,181 07
205867402	CONVERSE TECHNOLOGY INC			03OCT01	09OCT01	1 000000	31 JUL00 TO 31 JUL00		
322	167 079 43	104 068 10			63,011 33		7,900 000		63,011 33
216640102	COOPER CAMERON CORP			02JAN02	07JAN02	1 000000	01JUL00 TO 01OCT00		
500	545,602 04	463,448 16			82,153 88		14 400 000		82,153 88
229678107	CUBIST PHARMACEUTICALS INC			08NOV01	14NOV01	1 000000	26JUL00 TO 26DEC00		
401	86,973 90	53,934 10			33 039 80		2 300 000		33 039 80
				08FEB02	13FEB02	1 000000	26DEC00 TO 26DEC00		
573	2,794 95	4,689 92			-1,894 97		200 000		-1 894 97
				08FEB02	13FEB02	1 000000	26DEC00 TO 17MAR01		
575	269,758 60	447 887 49			-178 128 89		19 100 000		178 128 89
229678107	TOTAL								
	559 527 45	506 511 51			-166,984 06		00		-166,984 06
232572107	CYMER INC			05FEB02	08FEB02	1 000000	18APR00 TO 18APR01		
563	32 887 12	24 689 24			8,197 88		900 000		8 197 88
				05MAY02	08MAY02	1 000000	18APR01 TO 18APR01		
716	177 933 40	112 473 22			65,460 18		4 100 000		65 460 18
232572107	TOTAL								
	210 820 52	137 162 46			73 658 06		00		73 658 06
233221106	DMC STRATEX NETWORKS INC			30OCT01	02NOV01	1 000000	31 JUL00 TO 31 JUL00		
377	83 640 75	411 667 24			-528 026 49		14 900 000		-528 026 49

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	BASE		NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
255064107	DIVERSA CORP	COM		18DEC01	21DEC01	1 000000	31JUL00	TO 31JUL00	
471	131,760 59	747,591 10	-615,830 51			00	9,500 000		-615,830 51
256605106	DOLE FOOD INC	COM		24JUL01	27JUL01	1 000000	26JUN01	TO 26JUN01	
162	642,799 30	591,833 48	50,965 82			00	31,400 000		50,965 82
258609304	DOUBLECLICK INC	COM		03APR02	08APR02	1 000000	08JAN02	TO 25FEB02	
646	492,738 43	562,356 04	-69,617 61			00	44,300 000		-69,617 61
267475101	DYCOM INDS INC	COM		24OCT01	29OCT01	1 000000	21FEB01	TO 21FEB01	
366	61,021 08	83,420 45	-22,399 37			00	4,900 000		-22,399 37
368	89,480 80	119,172 07	-29,691 27			00	7,000 000		-29,691 27
372	20,783 78	27,239 33	-6,455 55			00	1,600 000		-6,455 55
378	286,686 51	446,044 02	-159,357 51			00	26,200 000		-159,357 51
267475101	TOTAL								
	457,972 17	675,875 87	-217,903 70			00			-217,903 70
268648102	EMC CORP	COM		17OCT01	22OCT01	1 000000	31JUL00	TO 31JUL00	
359	109,597 01	50,045 19	59,551 82			00	8,400 000		59,551 82
268740100	ENSCO INTL INC	COM		19SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
288	56 709 85	78,987 45	-22,277 60			00	3,700 000		-22,277 60
508	30,817 20	27 752 35	3,064 85			00	1 300 000		3,064 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/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	BASE		NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
642	80,559 35	55,504 70	25 054 65	02APR02	05APR02	1 000000	31JUL00	TO 31JUL00	
						00	2,600 000		25,054 65
679	65,698 01	42,695 92	23,002 09	18APR02	23APR02	1 000000	31JUL00	TO 31JUL00	
						00	2,000 000		23,002 09
681	64,091 80	42,695 92	23,395 88	19APR02	24APR02	1 000000	31JUL00	TO 31JUL00	
						00	2,000 000		23,395 88
268740100	TOTAL								
	299,876 21	247,636 34	52,239 87			00			52,239 87
284155108	ELANTEC SEMICONDUCTOR INC	COM		09JAN02	14JAN02	1 000000	10DEC01	TO 10DEC01	
513	8,989 86	8,367 24	622 62			00	200 000		622 62
524	538 929 83	548 054 34	-9,124 51	14JAN02	17JAN02	1 000000	10DEC01	TO 11DEC01	
						00	13,100 000		-9,124 51
284155108	TOTAL								
	547,919 69	556,421 58	-8,501 89			00			-8,501 89
292659109	ENERGY CONVERSION DEVICES INC	COM		28SEP01	03OCT01	1 000000	31JUL00	TO 31JUL00	
307	62 387 78	86,380 71	-23,992 93			00	3,900 000		-23,992 93
29382F103	ENTREMED INC	COM		12JUL01	17JUL01	1 000000	27FEB01	TO 27FEB01	
137	52,133 06	72,000 00	-19,866 94			00	4,000 000		-19,866 94
149	5,199 82	7,200 00	-2,000 18	18JUL01	23JUL01	1 000000	27FEB01	TO 27FEB01	
						00	400 000		-2,000 18
155	60,392 98	84,600 00	-24,207 02	20JUL01	25 JUL01	1 000000	27FEB01	TO 27FEB01	
						00	4,700 000		24,207 02

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/L\$ BASE COST BASE SECY GN/L\$	TRD DT STL DT	SELL RATE BASE CURR GN/L\$	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE (N/L\$)
(CONTINUED)					
USD - US DOLLAR					
293820103	TOTAL				
	117 725 86	163 800 00			-46 074 14
296643109	ESPEED INC 339	CL A 1 000 669 27	100CT01 150CT01	1 000000	31JUL00 TO 29JUN01 30,600 000
	181 757 94				-818 911 33
302490101	FMC TECHNOLOGIES INC 782	COM 1 260 28	06JUN02 11JUN02	1 000000	20DEC01 TO 20DEC01 600 000
	13 248 68	9 260 28			3,988 40
			13JUN02 18JUN02	1 000000	20DEC01 TO 20DEC01 2,500 000
	52 763 90	38 584 50			14 179 40
302490101	TOTAL				
	66 012 58	47,844 78			18 167 80
303726103	FAIRCHILD SEMICONDUCTOR INTL 253	CL A 98,590 01	29AUG01 04SEP01	1 000000	05JUN01 TO 05JUN01 4 700 000
		101,979 79			-3 389 78
			20NOV01 26NOV01	1 000000	05JUN01 TO 05JUN01 1 500 000
	52 091 72	52 544 74			-455 02
			05DEC01 10DEC01	1 000000	05JUN01 TO 05JUN01 800 000
	21 167 29	17 358 26			3,809 03
			09JAN02 15JAN02	1 000000	05JUN01 TO 05JUN01 3 200 000
	96 256 15	72 139 05			24,117 10
			14JAN02 17JAN02	1 000000	05JUN01 TO 05JUN01 5 600 000
	153 605 69	126,243 33			27 362 36
			07MAY02 10MAY02	1 000000	05JUN01 TO 05JUN01 500 000
	12,591 77	11 205 25			1,386 52

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/L\$ BASE COST BASE SECY GN/L\$	TRD DT STL DT	SELL RATE BASE CURR GN/L\$	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE (N/L\$)
(CONTINUED)					
USD - US DOLLAR					
303726103	TOTAL				
	414 302 63	361 472 42			52 830 21
31787A101	FINISAR CORP 427	COM 155 945 65	26NOV01 29NOV01	1 000000	310CT01 TO 310CT01 12,100 000
		95 279 03			60 666 62
318522307	FIRST AMERICAN CORP 301	COM 188 849 68	26SEP01 010CT01	1 000000	030CT00 TO 030CT00 10 000 000
		215 054 06			-26 204 38
339099103	FLEETWOOD ENTERPRISES INC 671	COM 291 392 15	17APR02 22APR02	1 000000	17JAN02 TO 17JAN02 25 100 000
		263 838 65			27,553 50
339150104	FLEMING COS INC 464	COM 97 149 23	12DEC01 17DEC01	1 000000	22FEB01 TO 22FEB01 4 300 000
		102 740 36			5,591 13
343412102	FLUOR CORP NEW 217	COM 168 430 37	25APR01 30APR01	1 000000	29MAR01 TO 29MAR01 3 400 000
		150 647 20			17 783 17
			25APR01 30APR01	1 000000	29MAR01 TO 29MAR01 3 400 000
	758	-168 430 37			17 782 49
		150 647 88			
			12JUN01 15JUN01	1 000000	29MAR01 TO 29MAR01 -9 000 000
	062	446 387 83			-67 614 03
		398 773 80			
			12JUN01 15JUN01	1 000000	29MAR01 TO 29MAR01 9 000 000
	218	466 387 83			67,615 83
		398 772 00			
343412102	TOTAL				
	00	2 48			2 48
344849104	FOOT LOCKER INC 255	COM 96 915 41	30AUG01 05SEP01	1 000000	03JUL01 TO 03JUL01 5 400 000
		87 118 74			9 796 67

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 PRINCIPAL NET	BASE COST	BASE					NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
268	601,715 07	556,591 95		06SEP01	11SEP01	1 000000	03JUL01	TO 03JUL01	
				45,123 12			34,500 000		45,123 12
344849104	TOTAL								
	698,630 48	643,710 49		54,919 79					54,919 79
361448103	GATX	COM		15MAY02	20MAY02	1 000000	09OCT01	TO 09OCT01	
744	148,431 54	131,023 48		17,407 86			4,400 000		17,407 86
745	77,277 67	68,360 18		8,917 49			2,400 000		8,917 49
748	520,259 51	455,734 55		64,524 96			16,000 000		64,524 96
361448103	TOTAL								
	745,968 72	655,118 41		90,850 31					90,850 31
36238T104	GTC BIOTHERAPEUTICS INC	COM		17MAY02	22MAY02	1 000000	20NOV00	TO 20NOV00	
749	30,952 57	269,741 96		-238,789 39			15,600 000		-238,789 39
38821G101	GRANT PRIDE INC	COM		10JAN02	15JAN02	1 000000	30OCT01	TO 30OCT01	
544	542,005 23	495,080 52		46,924 71			52,900 000		46,924 71
526	21,915 66	23,397 00		1,481 34			2,500 000		-1,481 34
38821G101	TOTAL								
	563,920 89	518,477 52		45,443 37					45,443 37
404132102	HCC INS HLDGS INC			17SEP01	20SEP01	1 000000	28FEB01	TO 12MAR01	
283	543,088 32	574,250 46		-31,162 14			23,800 000		-31,162 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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE					NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
40425P107	HMC SOFTWARE INC	COM		04JAN02	09JAN02	1 000000	29NOV01	TO 31DEC01	
506	508,474 11	562,976 15		-54,502 04			26,200 000		-54,502 04
419596101	HAVERTY FURNITURE COS INC	COM		26SEP01	01OCT01	1 000000	29JAN01	TO 29JAN01	
297	10,530 27	12,723 31		-2,193 04			1,100 000		-2,193 04
302	9,489 28	11,564 65		-2,077 37			1,400 000		-2,077 37
304	108,299 79	131,859 79		-23,560 00			11,400 000		-23,560 00
509	155,967 62	190,849 70		-34,882 08			16,500 000		34,882 08
419596101	TOTAL								
	284,286 96	346,999 45		-62,712 49					-62,712 49
436141105	HOLLYWOOD ENTMT CORP	COM		18JAN02	24JAN02	1 000000	27AUG01	TO 27AUG01	
533	40,292 44	43,307 03		-3,014 59			3,500 000		-3,014 59
536	12,199 81	12,373 44		-173 63			1,000 000		-173 63
537	74,574 95	76,715 32		-2,140 37			6,200 000		-2,140 37
710	100,085 68	108,886 25		71,199 43			8,800 000		71,199 43
713	30,317 53	18,560 16		11,757 37			1,500 000		11,757 37

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY CN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
724	129,637 68	79,190 00		07MAY02	10MAY02	1 000000	27AUG01 TO 27AUG01 6,400 000
							50,447 68
436141105	TOTAL						00
	467,108 09	339 032 20		128 075 89			128 075 89
44043J105	HORIZON OFFSHORE INC	COM		27JUL01	01AUG 01	1 000000	16FEB01 TO 16FEB01 500 000
179	4,849 83	9,707 80					4,857 97
				30JUL01	02AUG01	1 000000	16FEB01 TO 16FEB01 600 000
181	5,481 81	11,649 36					5 967 55
				30JUL01	06AUG01	1 000000	16FEB01 TO 16FEB01 11,900 000
189	112,451 25	231 045 64					118,594 39
				13AUG01	16AUG01	1 000000	16FEB01 TO 16FEB01 9 600 000
210	85 037 23	186 389 76					105,352 53
44043J105	TOTAL						00
	206 020 17	438 792 56		-232,772 44			-232,772 44
44147T108	HOTELS COM	CL A		04MAR02	07MAR02	1 000000	07FEB02 TO 07FEB02 5,000 000
599	272,509 41	251 355 00					21,154 41
449669100	IMC GLOBAL INC	COM		04APR02	09APR02	1 000000	04FEB02 TO 04FEB02 38,900 000
652	523,772 67	527 316 73					5,544 06
45253H101	IMMUNOCEN INC	COM		21MAY02	24MAY02	1 000000	01AUG01 TO 01AUG01 5 300 000
751	17 175 97	50,477 95					-33,301 98
				03JUN02	06JUN02	1 000000	01AUG01 TO 01AUG01 1 600 000
768	6,383 80	24,474 16					-18 090 36

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY CN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
781	97 284 09	374,760 50		05JUN02	10JUN02	1 000000	01AUG01 TO 01AUG01 24,500 000
							-277 476 41
006	34 838 40	131,548 58		18JUN02	21JUN02	1 000000	01AUG01 TO 01AUG01 8 600 000
							-94,710 18
009	6 014 81	22,944 52		19JUN02	24JUN02	1 000000	01AUG01 TO 03AUG01 1,500 000
							16 929 71
45253H101	TOTAL						00
	161,697 07	604 205 71		-442,508 64			442 508 64
457277101	INKTOMI CORP	COM		05APR02	10APR02	1 000000	31OCT01 TO 08JAN02 79,100 000
655	237 585 44	411 802 76					174 217 32
458683109	INTERGRAPH CORP	COM		08APR02	11APR02	1 000000	15FEB01 TO 15FEB01 500 000
657	8,516 74	4 338 07					4 178 67
				09APR02	17APR02	1 000000	15FEB01 TO 15FEB01 6,800 000
659	107 655 70	58 997 76					48 657 94
				15APR02	18APR02	1 000000	15FEB01 TO 15FEB01 400 000
667	6 747 79	3 601 25					3 146 54
458683109	TOTAL						00
	122 920 23	46,937 08		55,983 15			55 983 15
45950T101	INTERNATIONAL FIBERCOM INC	COM		20NOV01	24NOV01	1 000000	31JUL00 TO 31JUL00 12 900 000
421	4,059 49	108 094 81					104 035 32
				05DEC01	10DEC01	1 000000	31JUL00 TO 31JUL00 19 000 000
448	5 545 91	159 209 40					-153 663 49

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	SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	UTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE				NET	BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
45950T101	TOTAL							
	9,605.40	267,304.21		-257,698.81		00		-257,698.81
46072H108	INTERSTATE BAKERIES CORP	DEL NEW COM		100CT01	150CT01	1.000000	06JUL01 TO 06JUL01	
338	245,130.44	208,300.14		36,830.30		00	10,200.000	36,830.30
				24DEC01	28DEC01	1.000000	06JUL01 TO 09JUL01	
477	419,322.99	341,040.43		78,282.56		00	16,700.000	78,282.56
				27DEC01	02JAN02	1.000000	09JUL01 TO 09JUL01	
483	54,984.08	44,927.48		10,056.60		00	2,200.000	10,056.60
46072H108	TOTAL							
	719,437.51	594,268.05		125,169.46		00		125,169.46
502161102	LSI LOGIC CORP	COM		26DEC01	31DEC01	1.000000	31JUL00 TO 31JUL00	
482	207,903.96	135,527.81		72,376.15		00	15,300.000	72,376.15
502392103	LTX CORP	COM		30NOV01	05DEC01	1.000000	31JUL00 TO 31JUL00	
436	65,826.61	32,406.48		33,420.13		00	5,100.000	33,420.13
				05DEC01	10DEC01	1.000000	31JUL00 TO 31JUL00	
445	31,729.86	13,589.81		18,140.05		00	1,300.000	18,140.05
				19MAR02	22MAR02	1.000000	31JUL00 TO 31JUL00	
415	114,379.57	44,950.92		69,428.65		00	4,300.000	69,428.65
502392103	TOTAL							
	211,956.04	90,947.21		120,988.83		00		120,988.83
521863100	LEAP WIRELESS INTL INC	COM		02OCT01	05OCT01	1.000000	19DEC00 TO 19DEC00	
324	75,979.32	177,195.11		-101,215.79		00	5,300.000	-101,215.79

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	SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	UTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE				NET	BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
325	32,705.20	73,552.69		03OCT01	09OCT01	1.000000	19DEC00 TO 19DEC00	
						00	2,200.000	-40,847.49
328	33,301.73	70,209.38		04OCT01	10OCT01	1.000000	19DEC00 TO 19DEC00	
						00	2,100.000	-36,907.65
738	78,398.44	498,152.30		14MAY02	17MAY02	1.000000	19DEC00 TO 03MAY01	
						00	14,900.000	-419,753.86
521863100	TOTAL							
	220,384.69	819,109.48		-598,724.79		00		-598,724.79
530718105	LIBERTY MEDIA CORP NEW	COM SER A		30JAN02	04FEB02	1.000000	12OCT01 TO 12OCT01	
550	484,726.95	488,249.30		-3,522.35		00	38,500.000	-3,522.35
55027E102	LUMINEX CORP DEL	COM		19NOV01	23NOV01	1.000000	19SEP00 TO 17APR01	
417	193,493.55	300,543.14		-107,049.59		00	12,900.000	-107,049.59
				01FEB02	06FEB02	1.000000	17APR01 TO 22MAY01	
557	199,455.96	328,544.24		-129,088.28		00	15,200.000	-129,088.28
				06FEB02	11FEB02	1.000000	22MAY01 TO 28DEC01	
566	132,968.00	216,147.52		-83,179.52		00	10,000.000	-83,179.52
55027E102	TOTAL							
	525,917.51	845,234.90		-319,317.39		00		-319,317.39
577729205	MAXTOR CORP	COM NEW		10JUN02	13JUN02	1.000000	08JAN02 TO 08JAN02	
790	5,145.11	7,880.40		-2,715.29		00	1,100.000	-2,715.29
				11JUN02	14JUN02	1.000000	08JAN02 TO 08JAN02	
794	59,053.20	90,982.80		-31,929.60		00	12,700.000	-31,929.60

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/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/L
(CONTINUED)								
USD - US DOLLAR								
797	119 776 09	185 547 60		12 JUN02 -65,771 51	17 JUN02	1 000000	08 JAN02 TO 08 JAN02 25,900 000	65,771 51
577729205 TOTAL								
	183 994 40	284 416 80		-100,416 40				-100,416 40
580031201	MCDATA CORPORATION 119 4 174 38	CL A	1 114 76	28 JUN01 5 059 62	05 JUL01	1 000000	08 FEB01 TO 08 FEB01 309 000	5 059 62
580037109	MCDERMOTT INTL INC 648 117,867 64	COM	107,379 76	03 APR02 10 487 88	08 APR02	1 000000	02 FEB01 TO 02 FEB01 7,200 000	10 487 88
712	150,237 79	144 664 39		01 MAY02 5,573 40	07 MAY02	1 000000	02 FEB01 TO 02 FEB01 9,700 000	5 573 40
732	114 809 69	114,836 68		08 MAY02 -26 99	13 MAY02	1 000000	02 FEB01 TO 02 FEB01 7 700 000	-26 99
758	359 135 51	398 199 93		22 MAY02 -49,066 42	28 MAY02	1 000000	07 FEB01 TO 30 MAY01 26 700 000	39,066 42
580037109 TOTAL								
	747 048 63	745,080 76		-23,032 13				-23,032 13
58446K105	MEDIACOM COMMUNICATIONS CORP 753 54 248 35	CL A	68,504 39	10 MAY02 -14 256 04	15 MAY02	1 000000	24 SEP01 TO 24 SEP01 5 000 000	-14 256 04
735	41,228 75	52,063 34		13 MAY02 -10 834 59	16 MAY02	1 000000	24 SEP01 TO 28 SEP01 3 800 000	10 834 59

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/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/L
(CONTINUED)								
USD - US DOLLAR								
58446K105 TOTAL								
	95 477 10	120,567 73		-25,090 63				-25,090 63
587200106	MENTOR GRAPHICS CORP 798 169 569 87	COM	272,194 26	12 JUN02 -102 624 39	17 JUN02	1 000000	06 DEC01 TO 07 DEC01 11,400 000	-102 624 39
594901100	MILROS SYS INC 451 9 983 66	COM	9 977 47	06 DEC01 6 19	11 DEC01	1 000000	24 AUG01 TO 24 AUG01 400 000	6 19
598	71 733 12	74,831 00		04 MAR02 -3 097 88	07 MAR02	1 000000	24 AUG01 TO 24 AUG01 3,000 000	-3 097 88
605	151 009 57	159,639 47		06 MAR02 8,629 90	11 MAR02	1 000000	24 AUG01 TO 24 AUG01 6 480 000	-8 629 90
594901100 TOTAL								
	232 726 35	244 447 94		-11 721 59				11 721 59
598148104	MILWAY GAMES INC 485 46 489 17	COM	45 076 10	22 FEB02 -18 586 93	27 FEB02	1 000000	15 JUN01 TO 15 JUN01 4 300 000	18 586 93
586	9 675 03	13 620 58		25 FEB02 -3 945 55	28 FEB02	1 000000	15 JUN01 TO 15 JUN01 900 000	3,945 55
598148104 TOTAL								
	56 164 20	78 696 68		22,532 48				-22,532 48
604675108	MIRANT CORP 431 278 350 07	COM	290 806 48	28 NOV01 -12 456 41	03 DEC01	1 000000	26 SEP01 TO 11 OCT01 11 700 000	12 456 41
453	241 628 81	248,436 75		29 NOV01 -6 807 94	04 DEC01	1 000000	11 OCT01 TO 12 OCT01 10 800 000	6 807 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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE			NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
604675108 TOTAL									
	539,978 88	559,243 23		-19,264 35		00		-19,264 35	
639089101	NAUTICA ENTERPRISES INC	COM		17SEP01	20SEP01	1 000000	14SEP00 TO 14SEP00		
281	39,998 66	45,346 56		-5,347 90		00	3,200 000	-5,347 90	
				05DEC01	10DEC01	1 000000	14SEP00 TO 14SEP00		
447	109,751 34	114,783 48		-5,032 14		00	8,100 000	-5,032 14	
				07DEC01	12DEC01	1 000000	14SEP00 TO 14SEP00		
456	299,485 21	320,260 08		-20,774 87		00	22,600 000	-20,774 87	
				10DEC01	13DEC01	1 000000	14SEP00 TO 14SEP00		
458	21,801 77	24,090 36		-2,288 59		00	1,700 000	-2,288 59	
				10DEC01	13DEC01	1 000000	14SEP00 TO 14SEP00		
463	86,820 18	96,361 44		-9,541 26		00	6,800 000	-9,541 26	
439089101 TOTAL									
	557,857 16	600,841 92		-42,984 76		00		-42,984 76	
65332K107	NEXTCARD INC	COM		05JUL01	10JUL01	1 000000	31JUL00 TO 31JUL00		
123	27,269 09	66,898 30		-59,629 21		00	2,700 000	-59,629 21	
				18JUL01	23JUL01	1 000000	31JUL00 TO 31JUL00		
150	10,889 63	35,403 01		-24,513 38		00	1,100 000	-24,513 38	
				27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00		
183	189,597 69	730,589 38		-540,991 69		00	22,700 000	-540,991 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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE			NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
65332K107 TOTAL									
	227,754 41	852,890 69		-625,134 28		00		-625,134 28	
670008101	NOVELLUS SYS INC	COM		02OCT01	05OCT01	1 000000	31JUL00 TO 31JUL00		
317	32,723 02	28,324 66		4,398 36		00	1,200 000	4,398 36	
				02OCT01	05OCT01	1 000000	31JUL00 TO 31JUL00		
318	74,590 43	66,090 88		8,499 75		00	2,800 000	8,499 75	
670008101 TOTAL									
	107,313 65	94,415 54		12,898 11		00		12,898 11	
683718100	OPENWAVE SYS INC	COM		28SEP01	03OCT01	1 000000	31JUL00 TO 22FEB01		
306	92,816 62	442,034 91		-349,218 29		00	7,100 000	-349,218 29	
693262107	P COM INC	COM		02OCT01	05OCT01	1 000000	31JUL00 TO 31JUL00		
319	3,249 89	86,907 62		-83,657 73		00	13,000 000	-83,657 73	
				04OCT01	10OCT01	1 000000	31JUL00 TO 31JUL00		
329	3,044 89	96,935 42		-93,890 53		00	14,500 000	-93,890 53	
				05OCT01	11OCT01	1 000000	31JUL00 TO 31JUL00		
331	4,474 32	159,776 30		-155,299 98		00	23,900 000	-155,299 98	
693262107 TOTAL									
	10,771 10	343,619 34		-332,848 24		00		-332,848 24	
694873100	PACIFIC SUNWEAR OF CALIF	COM		18JUL01	23JUL01	1 000000	14MAY01 TO 14MAY01		
148	9,367 68	8,339 86		1,027 82		00	400 000	1,027 82	
				19JUL01	24JUL01	1 000000	14MAY01 TO 15MAY01		
153	534,230 19	458,692 14		75,538 05		00	22,000 000	75,538 05	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI 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	NET	FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE					DEL	
								NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
694873100	TOTAL								
	543,597.87	467,032.00		76,565.87		00			76,565.87
695112102	PACIFICARE HEALTH SYSTEMS	COM		06JUL01	11JUL01	1.000000	03JAN01	TO	03JAN01
127	15,135.49	16,638.90		1,503.41		00	1,000.000		-1,503.41
130	15,505.48	16,638.90		-1,133.42		00	03JAN01	TO	03JAN01
143	122,925.96	98,169.51		24,756.43		00	5,900.000		24,756.43
177	71,770.41	84,858.39		-13,087.98		00	03JAN01	TO	03JAN01
695112102	TOTAL								
	225,337.32	216,305.70		9,031.62		00			9,031.62
713569309	PER SE TECHNOLOGIES INC	COM NEW		17OCT01	22OCT01	1.000000	31JUL00	TO	31JUL00
357	7.93	13.86		-5.91		00	1.000		5.91
71366Q101	PEREGRINE SYS INC	COM		19SEP01	24SEP01	1.000000	12DEC00	TO	12DEC00
285	59,825.96	99,233.25		-39,407.29		00	3,800.000		39,407.29
305	167,791.19	367,316.38		-179,525.19		00	13,500.000	TO	21MAY01
71366Q101	TOTAL								
	227,617.15	466,569.63		-218,952.48		00			218,952.48
72366N101	PINNACLE HLDCS INC	COM		13NOV01	16NOV01	1.000000	31JUL00	TO	31JUL00
406	3,028.69	328,000.00		-324,971.31		00	8,000.000		324,971.31

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI 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	NET	FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE					DEL	
								NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
727493108	PLANTRONICS INC NEW	COM		15OCT01	18OCT01	1.000000	27JUN01	TO	27JUN01
352	9,760.42	10,869.45		-1,109.03		00	500.000		-1,109.03
356	114,958.25	126,085.58		11,727.33		00	5,800.000	TO	27JUN01
358	169,798.42	160,867.80		8,930.62		00	7,400.000	TO	02JUL01
727493108	TOTAL								
	293,917.09	297,822.83		-3,905.74		00			3,905.74
743187106	PROGENIUS PHARMACEUTICALS INC/COM			18APR02	24APR02	1.000000	31JUL00	TO	31JUL00
676	53,354.22	60,099.01		6,744.79		00	5,200.000		6,744.79
680	8,424.74	9,390.47		-965.73		00	500.000	TO	31JUL00
682	69,859.69	78,879.96		9,040.27		00	4,200.000	TO	31JUL00
743187106	TOTAL								
	131,618.65	148,369.44		16,750.79		00			16,750.79
74838C106	QUIKSTILVER INC			26MAR02	02APR02	1.000000	31JUL00	TO	07SEP00
638	738,782.49	384,379.60		354,402.89		00	32,000.000		354,402.89
627	159,214.70	84,083.06		75,131.66		00	7,000.000	TO	31JUL00

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	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	SECY GN/LS		NET BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
74838C106	TOTAL							
	897,997 19	468,462 64		429,534 55		00		429,534 55
778296105	ROSS STORES INC	COM		14NOV01	19NOV01	1 000000	26SEP01 TO 26SEP01	
410	486,944 42	445,848 30		41,096 12		00	16,200 000	41,096 12
779382100	ROWAN COS INC	COM		12JUL01	17JUL01	1 000000	31JUL00 TO 31JUL00	
139	136,068 17	122,984 64		13,083 53		00	7,300 000	13,083 53
				13JUL01	18JUL01	1 000000	31JUL00 TO 31JUL00	
142	45,613 35	40,433 31		5,180 04		00	2,400 000	5,180 04
				16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00	
145	20,833 30	18,531 93		2,301 37		00	1,100 000	2,301 37
				20JUL01	25JUL01	1 000000	31JUL00 TO 31JUL00	
154	42,216 58	37,063 87		5,152 71		00	2,200 000	5,152 71
				27JUL01	01AUG01	1 000000	31JUL00 TO 31JUL00	
180	78,512 56	65,704 12		12,808 44		00	3,900 000	12,808 44
				08AUG01	13AUG01	1 000000	31JUL00 TO 31JUL00	
205	34,084 86	32,009 70		2,075 16		00	1,900 000	2,075 16
				28AUG01	31AUG01	1 000000	31JUL00 TO 31JUL00	
246	212,598 02	220,498 47		-8,100 45		00	13,100 000	-8,100 45
779382100	TOTAL							
	569,926 84	537,426 04		32,500 80		00		32,500 80
784638101	S1 CORP	COM		03JAN02	08JAN02	1 000000	10SEP01 TO 10SEP01	
501	16,073 75	8,927 32		7,146 43		00	900 000	7,146 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	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	SECY GN/LS		NET BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
502	23,174 62	12,895 02		03JAN02	08JAN02	1 000000	10SEP01 TO 10SEP01	
						00	1,300 000	10,279 60
706	15,409 53	22,814 26		01MAY02	06MAY02	1 000000	10SEP01 TO 10SEP01	
						00	2,300 000	-7,404 73
709	35,117 13	51,580 08		01MAY02	06MAY02	1 000000	10SEP01 TO 10SEP01	
						00	5,200 000	-16,462 95
795	164,440 67	258,892 30		11JUN02	14JUN02	1 000000	10SEP01 TO 06NOV01	
						00	26,100 000	-94,451 63
784638101	TOTAL							
	254,215 70	355,108 98		-100,893 28		00		-100,893 28
816850101	SENTECH CORP	COM		30JUL01	02AUG01	1 000000	31JUL00 TO 31JUL00	
184	156,702 23	59,376 40		97,325 83		00	4,200 000	97,325 83
				07AUG01	10AUG01	1 000000	31JUL00 TO 31JUL00	
201	110,484 81	42,411 71		68,073 10		00	3,000 000	68,073 10
				30AUG01	05SEP01	1 000000	31JUL00 TO 31JUL00	
254	22,926 43	8,482 34		14,444 09		00	600 000	14,444 09
				07NOV01	13NOV01	1 000000	31JUL00 TO 31JUL00	
397	4,302 35	1,413 72		2,888 63		00	100 000	2,888 63
				07NOV01	13NOV01	1 000000	31JUL00 TO 31JUL00	
398	60,124 49	19,792 13		40,332 36		00	1,400 000	40,332 36

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SELTY CN/LS BASE	STL DT	SFL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE GN/LS
(CONTINUED) USD - US DOLLAR									
816850101 TOTAL									
	354,540 31	131,476 30		223 064 01		00			223 064 01
820280105	SHAW GROUP INC 114	COM		02JUL01	06JUL01	1 000000	23MAR01 300 000	TO 23MAR01	
	11 533 62	14,143 19		-2,609 57		00			-2 609 57
				25OCT01	26OCT01	1 000000	23MAR01 3 400 000	TO 23MAR01	
	364	107 669 30	120 173 35	-12 504 05		00			-12,504 05
				30OCT01	02NOV01	1 000000	23MAR01 1 200 000	TO 23MAY01	
	376	52,086 92	42 414 12	10 327 20		00			10,327 20
				30OCT01	02NOV01	1 000000	23MAY01 7,500 000	TO 14AUG01	
	380	201 373 52	265 088 28	-43 714 76		00			63 714 76
				28NOV01	03DEC01	1 000000	14AUG01 7 600 000	TO 15AUG01	
	430	199,379 33	242,978 89	45,599 56		00			-45,599 56
				29NOV01	04DEC01	1 000000	15AUG01 10,900 000	TO 14NOV01	
	434	288 664 86	348 482 89	59 818 03		00			-59,818 03
820280105 TOTAL									
	840,707 55	1 033,280 72		-192,573 17		00			-192 573 17
835450102	SOUTH AUTOMOTIVE INC 196	CL A		01AUG01	06AUG01	1 000000	31JUL00 4 500 000	TO 31JUL00	
	98 839 19	48 508 90		50,330 29		00			50 330 29
				22MAR02	27MAR02	1 000000	31JUL00 2,900 000	TO 31JUL00	
	620	85 548 72	31 261 29	54 307 43		00			54,307 43
				22MAR02	27MAR02	1 000000	31JUL00 6 100 000	TO 31JUL00	
	624	180,330 37	65 256 50	114 573 87		00			114 573 87

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SELTY CN/LS BASE	STL DT	SFL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE GN/LS
(CONTINUED) USD - US DOLLAR									
	720	246,137 36	67,912 45	178,224 91	06MAY02	09MAY02	1 000000	31JUL00 4 500 000	TO 31JUL00
							00		178 224 91
835450102 TOTAL									
	610 875 66	213 439 14		397 436 50			00		397 436 50
859152100	STERIS CORP 478	COM		24DEC01	28DEC01	1 000000	01NOV00 37 600 000	TO 22JAN01	
	688 835 28	550,660 28		138,175 00		00			138,175 00
860370105	STEWART ENTERPRISES INC 476	CL A		24DEC01	28DEC01	1 000000	15AUG01 5,600 000	TO 15AUG01	
	55,598 88	42,528 58		-8 929 70		-00			-8,929 70
				24DEC01	31DEC01	1 000000	15AUG01 40 400 000	TO 16AUG01	
	480	245 623 81	306,813 32	-61,189 51		00			-61 189 51
				27DEC01	02JAN02	1 000000	16AUG01 15,600 000	TO 16AUG01	
	484	93 596 88	118,472 47	-24,875 59		00			24 875 59
				28DEC01	05JAN02	1 000000	16AUG01 19,900 000	TO 16AUG01	
	489	119 398 20	151 128 34	31 730 14		00			-31 730 14
860370105 TOTAL									
	492 217 77	618 962 71		-126 726 96		00			126 726 96
870256103	SWIFT TRANSN INC 580	COM		13FEB02	19FEB02	1 000000	31JUL00 6 500 000	TO 31JUL00	
	141 778 47	96,029 70		45 248 77		00			45 248 77
				14FEB02	20FEB02	1 000000	31JUL00 3 100 000	TO 31JUL00	
	581	67 268 98	45 298 78	21,470 20		00			21 470 20

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 BASE	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
670756103	TOTAL								
	209,047 45	141,828 48		67,218 97		00			67,218 97
871206108	SYCAMORE NETWORKS INC	COM		12JUN02	17JUN02	1 000000	29AUG01	TO 04SEP01	
800	122,598 77	219,059 90		-96,461 13		00	37,500 000		-96,461 13
874054109	TAKE TWO INTERACTIVE SOFTWARE	CDT COM		14DEC01	19DEC01	1 000000	05NOV01	TO 05NOV01	
467	74,247 52	106,142 25		-31,894 73		00	7,500 000		-31,894 73
88221T104	TEXAS BIOTECHNOLOGY CORP	COM		28MAR02	03APR02	1 000000	31JUL00	TO 31JUL00	
631	81,376 76	230 113 74		-148,736 98		00	13,700 000		-148,736 98
632	192,284 79	554,288 58		-362,003 79		00	33,000 000		-362,003 79
88221T104	TOTAL								
	273,661 55	784,402 32		-510,740 77		00			-510,740 77
888314101	TITAN PHARMACEUTICALS INC	DEL COM		24JUL01	27JUL01	1 000000	31JUL00	TO 20NOV00	
165	189,290 50	479,867 21		-290,576 71		00	15,500 000		-290,576 71
169	126,738 89	328,167 25		-201,428 36		00	10,600 000		-201,428 36
888314101	TOTAL								
	316,029 39	808,034 46		-492,005 07		00			-492,005 07
89579K109	TRIAD HOSPS INC	COM		19SEP01	24SEP01	1 000000	13FEB01	TO 13FEB01	
290	164,184 20	148,677 39		15,506 81		00	4,900 000		15,506 81
347	272,247 20	273 080 92		-833 72		00	9,000 000		-833 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 BASE	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
415	120,820 74	142,608 93		-21,788 19		00	13FEB01	TO 13FEB01	
543	147,809 27	136,540 46		11,268 81		00	4,700 000		-21,788 19
89579K109	TOTAL								
	705,061 41	700,907 70		4,153 71		00			4,153 71
89674K103	TRIQUINT SEMICONDUCTOR INC	COM		21NOV01	27NOV01	1 000000	31JUL00	TO 16MAY01	
424	39,328 68	48,074 83		-8,746 15		00	2,300 000		8,746 15
915282206	UNIVIEW TECHNOLOGIES CORP	COM PAR 0 10		10SEP01	10SEP01	1 000000	31JUL00	TO 21MAY01	
272	255,534 18	255 534 18		00		00	54,900 000		00
915282404	UNIVIEW TECHNOLOGIES CORP	COM NEW		01OCT01	04OCT01	1 000000	10SEP01	TO 10SEP01	
314	3,224 85	187,633 77		-184,408 92		00	5,039 000		-184 408 92
335	729 17	67,881 79		-67,152 62		00	1,825 000		-67,152 62
443	25	18 62		-18 37		00	10SEP01	TO 10SEP01	
							500		-18 37
915282404	TOTAL								
	3,954 27	255,534 18		-251,579 91		00			-251 579 91
94845V103	WEBVAN GROUP INC	COM		12JUL01	17JUL01	1 000000	28DEC00	TO 29DEC00	
140	1,477 15	245,414 28		-243,937 13		00	492 400 000		-243 937 13
95988E204	WESTERN WIRELESS CORP	CL A		26SEP01	01OCT01	1 000000	31JUL00	TO 01NOV00	
298	510,259 79	702,457 02		-192,197 23		00	15,800 000		-192,197 23

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	BASE CURR CN/LS	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
978097103	WOLVERINE WORLD WIDE TM	COM		31AUG01	06SEP01	1 000000	11SEP00	TO	11SEP00
259	589,755.24	206,768.07		182,987.17		00	20,900.000		182,987.17
311	94,613.05	69,252.46		28SEP01	03OCT01	1 000000	11SEP00	TO	11SEP00
				25,360.57		00	7,000.000		25,360.57
677	66,089.37	35,615.55		18APR02	25APR02	1 000000	11SEP00	TO	11SEP00
				30,473.77		00	3,600.000		30,473.77
685	5,415.61	2,967.96		23APR02	26APR02	1 000000	11SEP00	TO	11SEP00
				2,447.65		00	300.000		2,447.65
686	44,903.64	24,733.02		23APR02	26APR02	1 000000	11SEP00	TO	11SEP00
				20,170.67		00	2,500.000		20,170.62
691	32,408.02	17,807.78		26APR02	29APR02	1 000000	11SEP00	TO	11SEP00
				14,600.24		00	1,800.000		14,600.24
701	50,324.00	27,700.99		30APR02	03MAY02	1 000000	11SEP00	TO	11SEP00
				22,623.01		00	2,800.000		22,623.01
707	42,958.70	23,743.70		01MAY02	06MAY02	1 000000	11SEP00	TO	11SEP00
				19,215.00		00	2,400.000		19,215.00
708	87,876.59	48,476.72		01MAY02	06MAY02	1 000000	11SEP00	TO	11SEP00
				59,399.67		00	4,900.000		59,399.67
714	47,174.27	25,722.34		02MAY02	07MAY02	1 000000	11SEP00	TO	11SEP00
				21,451.93		00	2,400.000		21,451.93
725	158,131.22	87,060.24		07MAY02	10MAY02	1 000000	11SEP00	TO	11SEP00
				71,070.98		00	8,800.000		71,070.98

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	BASE CURR CN/LS	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
727	67,560.33	36,604.88		08MAY02	13MAY02	1 000000	11SEP00	TO	22DEC00
				50,955.45		00	3,700.000		30,955.45
978097103	TOTAL			480,756.06		00			480,756.06
983759101	XM SATELLITE RADIO HLOGS INC	CL A		03JUN02	06JUN02	1 000000	11APR02	TO	11APR02
769	15,548.74	22,071.19		-6,522.45		00	1,900.000		-6,522.45
775	47,999.74	69,698.48		06JUN02	07JUN02	1 000000	11APR02	TO	11APR02
				21,698.74		00	6,000.000		-21,698.74
779	21,958.89	32,525.96		05JUN02	10JUN02	1 000000	11APR02	TO	11APR02
				-10,567.07		00	2,800.000		-10,567.07
806	50,283.56	44,142.37		13JUN02	18JUN02	1 000000	11APR02	TO	11APR02
				-13,858.81		00	3,800.000		-13,858.81
983759101	TOTAL			-52,647.07		00			-52,647.07
USD TOTAL	35,638,424.28	43,129,070.23		7,490,645.95		00			7,490,645.95

DEPOSITORY RECEIPTS

USD - US DOLLAR

716597109	PETROLEUM GEO SVCS AS	SPONSORED ADR		06DEC01	07DEC01	1 000000	21AUG01	TO	21AUG01
441	180,148.95	287,740.41		-107,591.46		00	26,300.000		-107,591.46
449	211,484.17	336,973.56		-125,489.39		00	30,800.000		125,489.39

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
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	BASE COST	BASE	BASE	BASE	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
716597109	TOTAL						
	391,633 12	624,713 97		-233,080 85		00	-233,080 85
USD	TOTAL						
	391,633 12	624,713 97		-233,080 85		00	-233,080 85
EQUITY	TOTAL						
	36,030,057 40	43,753,784 20		-7,723,726 80		00	7,723,726 80

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	6,041,413 78	00	6,041,413 78
EQUITY TOTAL	6,041,413 78	00	6,041,413 78
CURRENCY TOTAL	6,041,413 78	00	6,041,413 78

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-13 532,059 73	00	-13 532 059 73
DEPOSITORY RECEIPTS	-233,080 85	00	233 080 85
EQUITY TOTAL	-13,765,140 58	00	-13 765 140 58
CURRENCY TOTAL	-13 765 140 58	00	-13 765 140 58

FUND GAIN/LOSS TOTALS	BASE SEC CH/L	BASE CURR CH/L	BASE TOTAL CH/L
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-7,490,645 95	00	-7,490,645 95
DEPOSITORY RECEIPTS	233 080 85	00	233 080 85
EQUITY TOTAL	7 723 726 80	00	-7,723 726 80
CURRENCY TOTAL	-7 723,726 80	00	7,723 726 80

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	35,638,424 28	43,129,070 23	2,876,204 500	290
DEPOSITORY RECEIPTS	391,433 12	624,713 97	57,100 000	2
TOTAL	36,030,057 40	43,753,784 20	2,933,304 500	292

RUN DATE 17JUL02

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KAUFFMAN-GARDNER
GARDNER LEWIS ASSET MANAGEMENT
FUND TOTAL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS			
EQUITY			
COMMON STOCK	6,061,413 78	00	6,061,413 78
EQUITY TOTAL	6,061,413 78	00	6,061,413 78
CURRENCY TOTAL	6,061,413 78	00	6,061,413 78

KAUFFMAN-GARDNER
GARDNER LEWIS ASSET MANAGEMENT
FUND TOTAL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES			
EQUITY			
COMMON STOCK	-13,532,059 73	00	-13,532,059 73
DEPOSITORY RECEIPTS	-233,080 85	00	-233,080 85
EQUITY TOTAL	-13,765,140 58	00	-13,765,140 58
CURRENCY TOTAL	-13,765,140 58	00	-13,765,140 58

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-7,490,645 95	00	-7,490,645 95
DEPOSITORY RECEIPTS	-233,080 85	00	-233,080 85
EQUITY TOTAL	-7,723,726 80	00	-7,723,726 80
CURRENCY TOTAL	-7,723,726 80	00	-7,723,726 80

RUN DATE 17JUL02

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21A8
USD

ANNUAL

KAUFFMAN-HARDNER
CARDNER LEWIS ASSET MANAGEMENT
MBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SEC	TY	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SEC	TY	BASE CURR		NET BASE	CN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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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 DT'S OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
EQUITY							
COMMON STOCK							
USD - US DOLLAR							
G5930E101	GLOBAL SANTAFE CORPORATION 414			16NOV01	21NOV01	1 000000	31JUL00 TO 31JUL00 23,400 000
	469 226 85	807,500 00		-338 073 15		00	
	51JUL00 BUY LOT 063	807,500 00		-338 073 15 L		00 L	23,400 000
G5876H105	MARVELL TECHNOLOGY GROUP LTD 446			05DEC01	10DEC01	1 000000	22JAN01 TO 22JAN01 2,000 000
	75,899 06	77 226 08		-1,327 02		00	
	22JAN01 BUY LOT 526	77,226 08		-1,327 02 S		00 S	2,000 000
	452	129 335 08	131,284 34	-1,949 26	06DEC01	11DEC01	22JAN01 TO 22JAN01 3 400 000
	22JAN01 BUY LOT 526	131,284 34		-1,949 26 S		00 S	3 400 000
	516	123 085 65	116 032 19	7 053 46	09JAN02	14JAN02	22JAN01 TO 22JAN01 3,005 000
	22JAN01 BUY LOT 526	116,032 19		7,053 46 S		00 S	3 005 000
G5876H105	TOTAL	328,319 79	324 542 61	3,777 18		00	3 777 18
G67543101	OPENYV CORP 232			22AUG01	27AUG01	1 000000	31JUL00 TO 31JUL00 6 200 000

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DT'S OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)							
USD - US DOLLAR							
	51 345 44	389,599 32		-338 253 88		00	
	31JUL00 BUY LOT 090	389 599 32		-338 253 88 I		00 I	6,200 000
	237	60 904 95	510 689 31	-449,784 36	23AUG01	28AUG01	31JUL00 TO 31JUL00 8,127 000
	31JUL00 BUY LOT 090	510,689 31		449 784 36 L		00 L	8,127 000
G67543101	TOTAL	112 250 39	900 288 63	788 038 24		00	788 038 24
M6778Q105	LUMENIS LTD 587			25FEB02	28FEB02	1 000000	20JUN01 TO 20JUN01 3 500 000
	29,914 55	92,696 58		-62,780 23		00	
	20JUN01 BUY LOT 079	92 132 70		62 716 34 S		00 S	3 500 000
	600	159,995 20	544,943 52	384,948 32	04MAR02	07MAR02	20JUN01 TO 19NOV01 19,400 000
	20JUN01 BUY LOT 079	335 028 00		-234,061 90 S		00 S	12 000 000
	21JUN01 BUY LOT 081	200,020 65		-143 116 14 S		00 S	6,900 000
	19NOV01 BUY LOT 416	10 458 75		6 335 16 S		00 S	500 000
M6778Q105	TOTAL	189 911 55	637 640 10	447 728 55		00	447,728 55
M81869105	RADVISION LTD 327			04OCT01	10OCT01	1 000000	13SEP00 TO 13SEP00 1,500 000
	6 824 77	36 814 68		29 989 91		00	
	13SEP00 BUY LOT 232						1,500 000

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 RATE	LOCAL SECTY GN/LS	STL DT	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						
		39,760 50		-32,935 75 L			00 L	
332	4,679 84	25,487 09		05OCT01	11OCT01	1 000000	13SEP00 TO 13SEP00	900 000
13SEP00 BUY LOT 232		27,526 50		-20,807 25			00	900 000
				-22,846 66 L			00 L	
334	13,096 06	70,797 46		08OCT01	11OCT01	1 000000	13SEP00 TO 13SEP00	2,500 000
13SEP00 BUY LOT 232		76,462 50		-57,701 40			00	2,500 000
				-63,366 44 L			00 L	
343	24,909 16	133,099 23		11OCT01	16OCT01	1 000000	13SEP00 TO 13SEP00	4,700 000
13SEP00 BUY LOT 232		143,749 50		-108,190 07			00	4,700 000
				-118,840 34 L			00 L	
348	124,158 36	654,168 54		12OCT01	17OCT01	1 000000	11SEP00 TO 15DEC00	23,100 000
13SEP00 BUY LOT 232		529,120 50		-530,010 18			00	17,300 000
15DEC00 BUY LOT 453		103,747 50		-436,136 10 L			00 L	5,800 000
				-72,573 54 S			00 S	
M81869105 TOTAL		920,367 00		-746,698 81			00	746,698 81
001084102	AGCO CORP	COM		06MAR02	11MAR02	1 000000	07FEB02 TO 07FEB02	5,400 000
608	120,019 13	88,858 62		31,160 51			00	
07FEB02 BUY LOT 570								5,400 000

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 RATE	LOCAL SECTY GN/LS	STL DT	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						
		88,858 62		31,160 51 S			00 S	
00754A105	ADVANCED FIBRE COMMUNICATIONS COM			05NOV01	08NOV01	1 000000	31AUG01 TO 05SEP01	22,100 000
392	429,574 32	541,420 70		-111,846 38			00	18,400 000
31AUG01 BUY LOT 257		456,872 00		-99,217 36 S			00 S	3,400 000
04SEP01 BUY LOT 264		78,983 70		-12,895 34 S			00 S	300 000
05SEP01 BUY LOT 265		5,565 00		266 32 S			00 S	
007768104	AEROFLEX INC	COM		23JUL01	26JUL01	1 000000	19JAN01 TO 19JAN01	5,900 000
158	62,478 91	179,441 42		-116,962 51			00	5,900 000
19JAN01 BUY LOT 603		179,441 42		-116,962 51 S			00 S	
204	83,824 25	288,931 10		08AUG01	13AUG01	1 000000	19JAN01 TO 19JAN01	9,500 000
19JAN01 BUY LOT 603		288,931 10		-205,106 85			00	9,500 000
				-205,106 85 S			00 S	
206	55,511 40	200,731 08		09AUG01	14AUG01	1 000000	19JAN01 TO 19JAN01	6,400 000
19JAN01 BUY LOT 603		200,731 08		-145,219 68			00	6,400 000
				-145,219 68 S			00 S	
007768104 TOTAL		669,103 60		-467,289 04			00	-467,289 04
010196103	AKSYS LTD	COM		07MAY02	10MAY02	1 000000	01APR02 TO 01APR02	1,500 000
723	9,321 61	12,491 48		-3,169 87			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 SHS/PAR	OF ORIG BUYS DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
	33,712 90	45,695 12		-11,982 22		00		
02MAY01	BUY LOT 775	50,077 65		-16,364 75 S		00 S	2,100 000	
	514	71,892 13	74,261 80	-2,369 67	09JAN02	14JAN02	1 000000	02MAY01 TO 02MAY01 3,700 000
02MAY01	BUY LOT 775	88,232 05		-16,339 92 S		00 S	3,700 000	
	534	84,854 56	96,339 64	-11,485 08	18JAN02	24JAN02	1 000000	02MAY01 TO 02MAY01 4,800 000
02MAY01	BUY LOT 775	114,463 20		-29,608 64 S		00 S	4,800 000	
	551	121,579 45	135,010 02	-13,430 57	31JAN02	05FEB02	1 000000	02MAY01 TO 02MAY01 6,800 000
02MAY01	BUY LOT 775	162,156 20		-40,576 75 S		00 S	6,800 000	
	556	23,163 83	25,810 74	-2,646 91	01FEB02	06FEB02	1 000000	02MAY01 TO 04JUN01 1,500 000
04JUN01	BUY LOT 043	13,935 11		-1,462 28 S		00 S	700 000	
02MAY01	BUY LOT 775	14,307 90		-3,616 90 S		00 S	600 000	
	560	94,768 48	113,170 16	-18,401 68	04FEB02	07FEB02	1 000000	04JUN01 TO 05JUN01 5,700 000
04JUN01	BUY LOT 043	77,638 47		-12,796 88 S		00 S	3,900 000	

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 SHS/PAR	OF ORIG BUYS DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
05JUN01	BUY LOT 046	39,308 22		-9,381 33 S		00 S	1,800 000	
	584	278,799 60	436,797 12	-157,997 52	22FEB02	27FEB02	1 000000	05JUN01 TO 28JAN02 22,000 000
05JUN01	BUY LOT 046	104,821 92		43,992 92 S		00 S	4,800 000	
28DEC01	BUY LOT 488	183,039 54		-38,570 66 S		00 S	11,400 000	
28JAN02	BUY LOT 542	108,665 32		-35,163 60 S		00 S	3,800 000	
031652100 TOTAL		933,262 50	1,223,014 89	-289,752 39		00		-289,752 39
036115103	ANN TAYLOR STORES CORP 596	101,402 97	54,536 25	46,866 72	01MAR02	06MAR02	1 000000	12DEC00 TO 12DEC00 2,500 000
12DEC00	BUY LOT 439	54,536 25		46,866 72 L		00 L	2,500 000	
	760	324,257 28	164,335 90	159,921 38	29MAY02	03JUN02	1 000000	12DEC00 TO 12DEC00 11,300 000
12DEC00	BUY LOT 439	164,335 90		159,921 38 L		00 L	11,300 000	
036115103 TOTAL		425,660 25	218,872 15	206,788 10		00		206,788 10
040790107	ARKANSAS BEST CORP 577	103,261 74	112,991 34	-9,729 60	08FEB02	15FEB02	1 000000	23JUL01 TO 23JUL01 4,200 000
23JUL01	BUY LOT 159	112,991 34		-9,729 60 S		00 S	4,200 000	

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 DIS OF ORIG SHS/PAR NET BASE GN/LS	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
621	133,314 99	134,513 50		22MAR02	27MAR02	1 000000	23JUL01 TO 23JUL01 5,000 000	
23JUL01	BUY LOT 159	134,513 50		-1,198 51		00		
040790107	TOTAL	236 576 73	247 504 84	-10,928 11		00		-10,928 11
048596105	ATLANTIC COAST AIRLINES HLDGS COM 375	113 182 94	108 878 75	4,304 19	29OCT01	01NOV01	1 000000	02MAR01 TO 02MAR01 6 100 000
02MAR01	BUY LOT 647	112,022 23		1,160 71 S		00 S		6 100 000
547	34,895 26	23,203 67		30JAN02	04FEB02	1 000000	02MAR01 TO 02MAR01 1 300 000	
02MAR01	BUY LOT 647	23,873 59		13,021 67 S		00 S		1 300 000
690	27 933 47	27,481 86		24APR02	29APR02	1 000000	02MAR01 TO 02MAR01 1,200 000	
02MAR01	BUY LOT 647	22 037 14		5 896 31 L		00 L		1 200 000
02MAR01	BUY LOT 647	34,892 17		6 681 99 L		00 L		1 900 000
692	41 574 16	35,596 27		24APR02	29APR02	1 000000	02MAR01 TO 02MAR01 1,900 000	
				5,977 89		00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								

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 DIS OF ORIG SHS/PAR NET BASE GN/LS	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
693	57 377 37	54,331 16		25APR02	30APR02	1 000000	02MAR01 TO 02MAR01 2 900 000	
02MAR01	BUY LOT 647	53 256 47		4 120 90 L		00 L		2,900 000
048596105	TOTAL	274 963 20	244 491 71	32,471 49		00		32,471 49
05875K108	BALLY TOTAL FITNESS HLDG CORP COM 666	366 914 37	356 467 65	10,446 72	12APR02	17APR02	1 000000	28JUL00 TO 28JUL00 16,100 000
28JUL00	BUY LOT 148	356,467 65		10,446 72 L		00 L		16,100 000
090613100	BIOMET INC 342	138,184 53	49,714 31	88 470 22	11OCT01	16OCT01	1 000000	31JUL00 TO 31JUL00 4 500 000
31JUL00	BUY LOT 010	49,714 31		88 470 22 L		00 L		4 500 000
31JUL00	BUY LOT 010	86,171 46		142,959 20 L		00 L		7 800 000
345	239 130 66	86 171 46		11OCT01	16OCT01	1 000000	31JUL00 TO 31JUL00 7 800 000	
				157 959 20		00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
391	258,782 13	85 066 70		05NOV01	08NOV01	1 000000	31JUL00 TO 31JUL00 7,700 000	
31JUL00	BUY LOT 010	85,066 70		153,715 43		00		7,700 000
				153,715 43 L		00 L		

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
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(CONTINUED)

USD - US DOLLAR

090613100	TOTAL	616,097 32	220,952 47	395,144 85		00	395,144 85
099849101	BORLAND SOFTWARE CORP 669	6,284 81	7,858 53	-1,573 72	16APR02	19APR02	1 000000 31DEC01 TO 31DEC01 500 000
31DEC01	BUY LOT 498		7,952 60	-1,667 79 S			00 S 500 000
674		1,163 96	1,571 71	-407 75	18APR02	23APR02	1 000000 31DEC01 TO 31DEC01 100 000
31DEC01	BUY LOT 498		1,590 52	-426 56 S			00 S 100 000
31DEC01	BUY LOT 498		19,086 24	-5,079 67 S			00 S 1,200 000 00 S
675		14,006 57	18,860 48	-4,853 91	18APR02	23APR02	1 000000 31DEC01 TO 31DEC01 1,200 000
							00 1,200 000
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
740		35,223 98	55,009 74	-19,785 76	15MAY02	20MAY02	1 000000 31DEC01 TO 31DEC01 3,500 000
31DEC01	BUY LOT 498		55,668 20	-20,444 22 S			00 S 3,500 000
31DEC01	BUY LOT 498		165,414 08	-60,897 25 S			00 S 10,400 000 00 S
742		104,516 83	163,457 50	-58,940 67	15MAY02	20MAY02	1 000000 31DEC01 TO 31DEC01 10,400 000
							00 10,400 000
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

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
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(CONTINUED)

USD - US DOLLAR

773		17,301 44	29,862 43	-12,560 99	04JUN02	07JUN02	1 000000 31DEC01 TO 31DEC01 1,900 000
31DEC01	BUY LOT 498		30,219 88	-12,918 44 S			00 S 1,900 000
783		19,873 09	34,577 55	-14,704 46	06JUN02	11JUN02	1 000000 31DEC01 TO 31DEC01 2 200 000
31DEC01	BUY LOT 498		34,991 44	-15,118 35 S			00 S 2,200 000
792		143,173 66	235,756 02	-92,582 36	10JUN02	13JUN02	1 000000 31DEC01 TO 15MAR02 15,000 000
31DEC01	BUY LOT 498		217,901 24	-87,135 96 S			00 S 13,700 000
15MAR02	BUY LOT 614		16,120 00	-3,711 62 S			00 S 1,300 000 00 S
802		5,873 34	9,430 24	-3,556 90	13JUN02	18JUN02	1 000000 15MAR02 TO 15MAR02 600 000
15MAR02	BUY LOT 614		7,440 00	-1,566 66 S			00 S 600 000
099849101	TOTAL	347,417 68	556,384 20	-208,966 52			00 -208,966 52
115236101	BROWN + BROWN INC 565	45,632 82	30,025 80	15,607 02	06FEB02	11FEB02	1 000000 12JUL01 TO 12JUL01 1,300 000
12JUL01	BUY LOT 138		29,962 53	15,670 29 S			00 S 1,300 000 00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)							
USD - US DOLLAR							
125137109	PFC ENHMT INC 171	287 680 22	131 587 89	25 JUL 01	30 JUL 01	1 000000	31 JUL 00 TO 31 JUL 00 8 900 000
31 JUL 00	BUY LOT 030		131,587 89	156,092 33		00	8,900 000
							00 S
	175	132 767 56	56 183 60	26 JUL 01	31 JUL 01	1 000000	31 JUL 00 TO 31 JUL 00 3,800 000
31 JUL 00	BUY LOT 030		56,183 60	76,583 96		00	3,800 000
							00 S
	245	187 701 73	73 925 78	28 AUG 01	31 AUG 01	1 000000	31 JUL 00 TO 31 JUL 00 5 000 000
31 JUL 00	BUY LOT 030		73 925 78	113,775 95		00	5 000 000
31 JUL 00	BUY LOT 030		54 705 08	84 251 18 L		00 L	5 700 000
							00 L
	248	138 956 26	54 705 08	28 AUG 01	31 AUG 01	1 000000	31 JUL 00 TO 31 JUL 00 5,700 000
							00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
125137109	TOTAL	747,105 77	316 402 35	430,703 42		00	430 703 42
141705103	FARFMARK RX INC 504	10 230 06	4 981 38	03 JAN 02	08 JAN 02	1 000000	31 JUL 00 TO 31 JUL 00 700 000
31 JUL 00	BUY LOT 051		4 981 38	5 248 68		00	700 000
							00 L

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)							
USD - US DOLLAR							
	606	192 479 50	81,836 99	06 MAR 02	11 MAR 02	1 000000	31 JUL 00 TO 31 JUL 00 11 500 000
31 JUL 00	BUY LOT 051		81,836 99	110,642 51		00	11 500 000
							00 L
	689	111,776 62	38 427 80	23 APR 02	26 APR 02	1 000000	31 JUL 00 TO 31 JUL 00 5 400 000
31 JUL 00	BUY LOT 051		38,427 80	73,348 82		00	5 400 000
							00 L
	697	121 506 33	41 274 31	26 APR 02	01 MAY 02	1 000000	31 JUL 00 TO 31 JUL 00 5 800 000
31 JUL 00	BUY LOT 051		41 274 31	80 232 02		00	5,800 000
							00 L
141705103	TOTAL	435,992 51	166 520 48	269 472 03		00	269,472 03
172755100	CIRROS LOGIC INC 805	11 628 14	25,019 15	15 JUN 02	18 JUN 02	1 000000	11 JAN 02 TO 11 JAN 02 1,300 000
11 JAN 02	BUY LOT 520		25 019 15	-13 391 01		00	1 300 000
11 JAN 02	BUY LOT 520		71,208 35	13 391 01 S		00 S	3 700 000
							00 S
	805	33 206 49	71,208 35	13 JUN 02	18 JUN 02	1 000000	11 JAN 02 TO 11 JAN 02 3 700 000
							00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT SECURITY GN/LS SECURITY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE (M/LS)
(CONTINUED)		USD - US DOLLAR				
		15,350 46	-2 106 22 L		00 L	
205668108	TOTAL					
	580 286 85	742,467 92	-162 181 07		00	-162 181 07
205862402	CONVERSE TECHNOLOGY INC 522	COM NEW	03OCT01	09OCT01	1 000000	31 JUL 00 TO 31 JUL 00 7 900 000
	167,079 43	104,068 10	63 011 33		00	
31 JUL 00	BUY LOT 039	104,068 10	63 011 33 L		00 L	7,900 000
216640102	COOPER CAMERON CORP 500	COM	02JAN02	07JAN02	1 000000	01OCT01 TO 01OCT01 14,400 000
	545,602 04	463 448 16	82,153 88		00	
01OCT01	BUY LOT 316	463,448 16	82 153 88 S		00 S	14 400 000
229678107	CUBIST PHARMACEUTICALS INC 401	COM	08NOV01	14NOV01	1 000000	26DEC00 TO 26DEC00 2,300 000
	86,973 90	53,934 10	33 039 80		00	
26DEC00	BUY LOT 477	54,282 76	32 691 14 S		00 S	2,300 000
573	2,794 95	4,689 92	-1,894 97		00	26DEC00 TO 26DEC00 200 000
26DEC00	BUY LOT 477	4,720 24	-1,925 29 L		00 L	200 000
26DEC00	BUY LOT 477	398,860 28	-160,173 35 L		00 L	16 900 000
12MAR01	BUY LOT 663	47,738 68	-14,667 01 S		00 S	2,200 000
575	269,758 60	447,887 49	-178 128 89		00	08FEB02 13FEB02 19 100 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT SECURITY GN/LS SECURITY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE (M/LS)
(CONTINUED)		USD - US DOLLAR				
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
229678107	TOTAL					
	359 527 45	506,511 51	146,984 06		00	-146,984 06
232572107	CYMER INC 563	COM	05FEB02	08FEB02	1 000000	18APR01 TO 18APR01 900 000
	32,887 12	24,689 26	8 197 88		00	
18APR01	BUY LOT 736	27,394 02	5,493 10 S		00 S	900 000
716	177,933 40	112 473 72	65 460 18		00	03MAY02 08MAY02 4,100 000
18APR01	BUY LOT 736	124,794 98	53,138 42 L		00 L	4,100 000
232572107	TOTAL					
	210,820 52	137,162 46	75,658 06		00	75,658 06
233221106	DMC STRATEX NETWORKS INC 377	COM	30OCT01	02NOV01	1 000000	31JUL00 TO 31JUL00 15,900 000
	83 640 75	611,667 24	528 026 49		00	
31JUL00	BUY LOT 013	611,667 24	-528 026 49 L		00 L	15 900 000
255064107	DIVERSA CORP 471	COM	18DEC01	21DEC01	1 000000	31JUL00 TO 31JUL00 9,500 000
	131 760 59	747,591 10	-615,830 51		00	
31JUL00	BUY LOT 093	747,591 10	-615,830 51 L		00 L	9,500 000
256605106	BOLE FOOD INC 162	COM	24JUL01	27JUL01	1 000000	26JUN01 TO 26JUN01 31 400 000

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 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							
	642,799 30	591,833 48		50,965 82		00	
26JUN01	BUY LOT 099						31,400 000
		591,833 48		50,965 82 S		00 S	
258609504	DOUBLECLICK INC	COM		03APR02	08APR02	1 000000	08JAN02 TO 25FEB02
646	492,738 43	562,356 04		-69,617 61		00	44,300 000
08JAN02	BUY LOT 510						40 400 000
25FEB02	BUY LOT 588			518,986 48		00 S	
		43,569 56		9 22 S		00 S	3,900 000
267475101	DYCOM INDS INC	COM		24OCT01	29OCT01	1 000000	21FEB01 TO 21FEB01
366	61,021 08	83,420 45		-22,399 37		00	4,900 000
21FEB01	BUY LOT 619						4,900 000
		85,737 75		-24,716 47 S		00 S	
				25OCT01	30OCT01	1 000000	21FEB01 TO 21FEB01
368	89,480 80	119,172 07		-29,691 27		00	7,000 000
21FEB01	BUY LOT 619						7,000 000
		122 482 50		33,001 70 S		00 S	
				26OCT01	31OCT01	1 000000	21FEB01 TO 21FEB01
372	20,783 78	27,239 33		-6,455 55		00	1,600 000
21FEB01	BUY LOT 619						1,600 000
		27,996 00		-7 212 22 S		00 S	
				30OCT01	02NOV01	1 000000	21FEB01 TO 03APR01
378	286,686 51	446,044 02		-159,357 51		00	26,200 000
21FEB01	BUY LOT 619						6,200 000
		108,484 50		-40,642 65 S		00 S	

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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			
(CONTINUED)							
USD - US DOLLAR							
22FEB01	BUY LOT 624						16,200 000
03APR01	BUY LOT 704			285,204 24		-107,940 06 S	00 S
				45,970 88		-4,390 40 S	00 S
267475101	TOTAL						
	457,972 17	675,875 87		-217,903 70		00	-217,903 70
268648102	EMC CORP	COM		17OCT01	22OCT01	1 000000	31JUL00 TO 31JUL00
359	109,597 01	50,045 19		59,551 82		00	8,400 000
31JUL00	BUY LOT 014						8,400 000
		50,045 19		59,551 82 L		00 L	
268740100	ENSCO INTL INC	COM		19SEP01	24SEP01	1 000000	31JUL00 TO 31JUL00
288	56,709 85	78,987 45		-22,277 60		00	3,700 000
31JUL00	BUY LOT 011						3,700 000
		78,987 45		-22,277 60 L		00 L	
				04JAN02	09JAN02	1 000000	31JUL00 TO 31JUL00
508	30,817 20	27,752 35		3,064 85		00	1,300 000
31JUL00	BUY LOT 011						1,300 000
		27,752 35		3,064 85 L		00 L	
				02APR02	05APR02	1 000000	31JUL00 TO 31JUL00
642	80,559 35	55 504 70		25 054 65		00	2,600 000
31JUL00	BUY LOT 011						2,600 000
		55 504 70		25,054 65 L		00 L	
				18APR02	23APR02	1 000000	31JUL00 TO 31JUL00
679	65,698 01	42,695 92		23,002 09		00	2,000 000
31JUL00	BUY LOT 011						2,000 000

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 SETTY GN/LS BASE SETTY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	OF ORIG DTL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
		42,695 92		23,002 09 L			00 L		
681		42,695 92		19APR02 23 395 88	24APR02	1 000000	31 JUL00 TO 31 JUL00		
	46,091 80						2 000 000		
31 JUL00	BUY LOT 011			42,695 92				2,000 000	
268740100	TOTAL			73 395 88 L			00 L		
-----	299,876 21	247,636 34		52 239 87			00		52 239 87
284155108	ELANTEC SEMICONDUCTOR INC 513	10M		09 JAN02 622 62	14 JAN02	1 000000	10DEC01 TO 10DEC01		
	8,989 86	8 367 24					200 000		
10DEC01	BUY LOT 459			8 365 26				200 000	
					14 JAN02	1 000000	10DEC01 TO 11DEC01		
524		548 054 34		-9 124 51	17 JAN02		13,100 000		
	518,929 83						00		
10DEC01	BUY LOT 459			259 523 06				6,200 000	
11DEC01	BUY LOT 461			288 733 26				00 S	
				-4,257 03 S				6,900 000	
				-4,869 46 S				00 S	
284155108	TOTAL								
-----	547,919 69	556,421 58		-8,501 89			00		-8,501 89
292459109	ENERGY CONVERSION DEVICES INC 307	10M		28SEP01 23 992 99	03OCT01	1 000000	31JUL00 TO 31JUL00		
	62,387 78	86,380 71					3 900 000		
31 JUL00	BUY LOT 015			86 380 71				3,900 000	
				-23 992 93 L				00 L	

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 SETTY GN/LS BASE SETTY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	OF ORIG DTL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
29382F103	ENTREMED INC 157	10M		12 JUL01 19 866 94	17 JUL01	1 000000	27FEB01 TO 27FEB01		
	52 133 06	72 000 00					4 000 000		
27FEB01	BUY LOT 631			-19 866 94 S				4,000 000	
					18 JUL01	1 000000	27FEB01 TO 27FEB01		
149		7 200 00		-2,000 18	23 JUL01		400 000		
	5 199 82						00		
27FEB01	BUY LOT 631			-2 000 18 S				400 000	
					20 JUL01	1 000000	27FEB01 TO 27FEB01		
155		84 600 00		-24 207 02	25 JUL01		4 700 000		
	60 592 98						00		
27FEB01	BUY LOT 631			-24,207 02 S				4 700 000	
								00 S	
29382F103	TOTAL								
-----	117 725 86	163 800 00		46 074 14			00		-46 074 14
294643109	FSPEC INC 339	CL A		10OCT01 -818,911 33	15OCT01	1 000000	31JUL00 TO 29JUN01		
	181 757 94	1,000 669 27					30,600 000		
31 JUL00	BUY LOT 087			787 041 43				19 700 000	
28JUN01	BUY LOT 107			-670 027 33 L				00 L	
29JUN01	BUY LOT 110			59 985 00				3 100 000	
				153 642 86				00 S	
				-107,312 39 S				7 800 000	
								00 S	
502490101	EMI TECHNOLOGIES INC 782	COM		06JUN02 3 988 40	11JUN02	1 000000	20DEC01 TO 20DEC01		
	13 248 68	9,260 28					600 000		
20DEC01	BUY LOT 473							600 000	

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
		9,260 28		3,988 40 S		00 S	
804	52,763 90	38,584 50		13JUN02 14,179 40	18JUN02	1 000000	20DEC01 TO 20DEC01 2,500 000
20DEC01 BUY LOT 473		38,584 50		14,179 40 S		00 S	2,500 000
30249U101 TOTAL	66,012 58	47,844 78		18,167 80		00	18,167 80
303724103	FAIRCHILD SEMICONDUCTOR INTL	CL A		29AUG01	04SEP01	1 000000	05JUN01 TO 05JUN01
253	98,590 01	101,979 79		-3,589 78		00	4,700 000
05JUN01 BUY LOT 047		101,262 44		-2,672 43 S		00 S	4,700 000
420	32,891 72	32,546 74		20NOV01 -455 02	26NOV01	1 000000	05JUN01 TO 05JUN01 1,500 000
05JUN01 BUY LOT 047		32,317 80		-226 08 S		00 S	1,500 000
444	21,167 29	17,358 26		05DEC01 3,809 03	10DEC01	1 000000	05JUN01 TO 05JUN01 800 000
05JUN01 BUY LOT 047		17,236 16		3,931 13 S		00 S	800 000
523	96,256 15	72,139 05		09JAN02 24,117 10	15JAN02	1 000000	05JUN01 TO 05JUN01 3,200 000
05JUN01 BUY LOT 047		68,944 64		27,311 51 S		00 S	3,200 000

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	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
527	153,605 69	126,243 33		14JAN02 27,362 36	17JAN02	1 000000	05JUN01 TO 05JUN01 5,600 000
05JUN01 BUY LOT 047		120,653 12		52 952 57 S		00 S	5,600 000
721	12,591 77	11,205 25		07MAY02 1,386 52	10MAY02	1 000000	05JUN01 TO 05JUN01 500 000
05JUN01 BUY LOT 047		10,772 60		1,819 17 S		00 S	500 000
303726103 TOTAL	414,302 63	361,472 42		52,830 21		00	52,830 21
31787A101	FINISAR CORP	COM		26NOV01	29NOV01	1 000000	31OCT01 TO 31OCT01
427	155,945 65	95,279 03		60,666 62		00	12,100 000
31OCT01 BUY LOT 384		95,279 03		60,666 62 S		00 S	12,100 000
318522307	FIRST AMERICAN CORP	COM		26SEP01	01OCT01	1 000000	03OCT00 TO 03OCT00
301	188,849 68	215,054 06		-26,204 38		00	10,000 000
03OCT00 BUY LOT 292		214,820 00		-25,970 32 S		00 S	10,000 000
339099103	FLEETWOOD ENTERPRISES INC	COM		17APR02	22APR02	1 000000	17JAN02 TO 17JAN02
671	291,392 15	263,838 65		27,553 50		00	25,100 000
17JAN02 BUY LOT 531		263,838 65		27 553 50 S		00 S	25,100 000

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 OTL FUND RSM NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
10OCT01	BUY LOT 341	227,043 00	36,338 38 S		00 S 1,400 000
30JAN02	BUY LOT 546	38,708 88	6,813 83 S		00 S 100 000
28JAN02	BUY LOT 548	2,902 29	349 33 S		00 S 1,600 000
01FEB02	BUY LOT 559	47,287 68	4,738 27 S		00 S 4,800 000
		142,966 56	13,111 29 S		00 S
361448103	TOTAL	745,968 72	655,118 41	90,850 31	00 90,850 31
362381104	GTC BIOTHERAPEUTICS INC 749 30,952 57	COM 269,741 96	17MAY02 22MAY02 -238,789 39	1 000000	20NOV00 TO 20NOV00 15,600 000
20NOV00	BUY LOT 387	269,100 00	-238,147 43 L		00 L 15,600 000
58821G101	GRANT PRIDE INC 544 542,005 23	COM 495,080 52	10JAN02 15JAN02 44,924 71	1 000000	30OCT01 TO 30OCT01 52,900 000
30OCT01	BUY LOT 381	495,080 52	46,924 71 S		00 S 52,900 000
			14JAN02 17JAN02 -1,481 34	1 000000	30OCT01 TO 30OCT01 2,500 000
30OCT01	BUY LOT 381	23,397 00	-1,481 34 S		00 S 2,500 000
38821G1b1	TOTAL	563,920 89	518,477 52	45,443 37	00 45,443 37
404132102	HCC INS HLDGS INC 283 543,088 32	COM 574,250 46	17SEP01 20SEP01 -31,162 14	1 000000	28FEB01 TO 12MAR01 23,800 000

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 OTL FUND RSM NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
28FEB01	BUY LOT 639	224,160 00	-5,099 17 S		00 S 9,600 000
01MAR01	BUY LOT 641	239,730 54	-16,105 94 S		00 S 9,800 000
12MAR01	BUY LOT 665	110,359 92	-9,957 03 S		00 S 4,400 000
40425P107	HNC SOFTWARE INC 506 508,474 11	COM 562,976 15	04JAN02 09JAN02 -54,502 04	1 000000	29NOV01 TO 31DEC01 26,200 000
29NOV01	BUY LOT 432	88,533 35	-8,962 97 S		00 S 4,100 000
29NOV01	BUY LOT 435	420,540 90	-42,096 43 S		00 S 19,500 000
31DEC01	BUY LOT 490	53,901 90	3,442 64 S		00 S 2,600 000
419596101	HAVERTY FURNITURE COS INC 297 10,530 27	COM 12,723 31	26SEP01 01OCT01 -2,193 04	1 000000	29JAN01 TO 29JAN01 1 100 000
29JAN01	BUY LOT 543	12,535 93	-2,005 66 S		00 S 1,100 000
			27SEP01 02OCT01 -2,077 37	1 000000	29JAN01 TO 29JAN01 1,000 000
29JAN01	BUY LOT 543	11,396 30	-1,907 02 S		00 S 1,000 000
29JAN01	BUY LOT 543	129,917 82	-21,618 03 S		00 S 11,400 000
			27SEP01 02OCT01 -23,560 00	1 000000	29JAN01 TO 29JAN01 11,400 000
304	108,299 79	131,859 79	-23,560 00		00

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
309		190 849 70		28SEP01	03OCT01	1 000000	29JAN01 TO 31JAN01	
	155 967 62			-34 882 08			16,500 000	
29JAN01	BUY LOT 543	71,796 69		-12 245 42 S			6 300 000	
31JAN01	BUY LOT 553	126 378 00		29,961 65 S			10 200 000	
419596101	TOTAL	346,999 45		-62 712 49				-62 712 49
436141105 HOLLYWOOD ENTMT CORP COM								
535		43 507 03		18JAN02	24 JAN02	1 000000	27AUG01 TO 27AUG01	
	40 292 44			-3,014 59			5 500 000	
27AUG01	BUY LOT 242	42 146 45		-1,854 21 S			3 500 000	
536		12,373 44		22 JAN02	25 JAN02	1 000000	27AUG01 TO 27AUG01	
	12 199 81			-173 63			1 000 000	
27AUG01	BUY LOT 242	12 041 90		157 91 S			1,000 000	
27AUG01	BUY LOT 242	74 659 78		-84 83 S			6,200 000	
537		76 715 32		22JAN02	25JAN02	1 000000	27AUG01 TO 27AUG01	
	74 574 94			-2 140 37			6 200 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								
710		108 886 25		01MAY02	06MAY02	1 000000	27AUG01 TO 27AUG01	
	100 085 48			71,199 45			8,800 000	
27AUG01	BUY LOT 242						8,800 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET	ORIG BUYS DIL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
		105,968 72		74 116 96 S				00 S
715		18 560 16		07MAY02	07MAY02	1 000000	27AUG01 TO 27AUG01	
	30 317 55			11,757 37			1 500 000	
27AUG01	BUY LOT 242	18 062 85		12 254 48 S			1,500 000	
724		79,190 00		07MAY02	10MAY02	1 000000	27AUG01 TO 27AUG01	
	129 637 68			50 447 68			6 400 000	
27AUG01	BUY LOT 242	77 068 16		52,569 52 S			6,400 000	
436141105	TOTAL	359,032 20		128 075 89				128,075 89
440431105 HORIZON OILSHORE INC COM								
179		9 707 80		27 JUL01	01AUG01	1 000000	16FEB01 TO 16FEB01	
	4 849 85			-4 857 97			500 000	
16FEB01	BUY LOT 613	9 707 80		-4 857 97 S			500 000	
181		11 649 36		30 JUL01	02AUG01	1 000000	16FEB01 TO 16FEB01	
	5 681 81			5,947 55			600 000	
16FEB01	BUY LOT 613	11 649 36		5,947 55 S			600 000	
16FEB01	BUY LOT 613	251 045 64		-118 594 39 S			11,900 000	
189		251 045 64		30 JUL01	06AUG01	1 000000	16FEB01 TO 16FEB01	
	112 451 25			-118 594 39			11 900 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...								

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
(CONTINUED) USD - US DOLLAR							
210	83,037 23	186,389 76		13AUG01	16AUG01	1 000000	16FEB01 TO 16FEB01
						00	9,600 000
16FEB01 BUY LOT 613		186,389 76		-103,352 53		00	9,600 000
						00 S	
44043J105 TOTAL	206,020 12	438,792 56		-232,772 44		00	-232,772 44
441477108	HOTELS COM	CL A		04MAR02	07MAR02	1 000000	07FEB02 TO 07FEB02
599	272,509 41	251,355 00		21,154 41		00	5,000 000
07FEB02 BUY LOT 569		251,355 00		21,154 41 S		00 S	5,000 000
449669100	IMC GLOBAL INC	COM		04APR02	09APR02	1 000000	04FEB02 TO 04FEB02
652	523,772 67	527,316 73		-3,544 06		00	38,900 000
04FEB02 BUY LOT 562		527,316 73		-3,544 06 S		00 S	38,900 000
45253H101	IMMUNOGEN INC	COM		21MAY02	24MAY02	1 000000	01AUG01 TO 01AUG01
751	17,175 97	50,477 95		-33,301 98		00	3,300 000
01AUG01 BUY LOT 195		50,586 03		-33,410 06 S		00 S	3,300 000
				03JUN02	06JUN02	1 000000	01AUG01 TO 01AUG01
768	6,383 80	24,474 16		-18 090 36		00	1,600 000
01AUG01 BUY LOT 195		24,526 56		-18,142 76 S		00 S	1,600 000

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	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
781	97,284 09	374,760 50		05JUN02	10JUN02	1 000000	01AUG01 TO 01AUG01
						00	24,500 000
01AUG01 BUY LOT 195		375,562 95		-277,476 41		00 S	24,500 000
006	34,838 40	131,548 58		18JUN02	21JUN02	1 000000	01AUG01 TO 01AUG01
						00	8,600 000
01AUG01 BUY LOT 195		131 830 26		-96,710 18		00 S	8,600 000
009	6,014 81	22,944 52		19JUN02	24JUN02	1 000000	01AUG01 TO 03AUG01
						00	1,500 000
03AUG01 BUY LOT 192		20,167 00		-16,929 71		00 S	1,400 000
01AUG01 BUY LOT 195		1,532 91		14,553 18 S		00 S	100 000
				-1,131 92 S		00 S	
45253H101 TOTAL	161,697 07	604,205 71		-442,508 64		00	-442,508 64
457277101	INKTOMI CORP	COM		05APR02	10APR02	1 000000	31OCT01 TO 08JAN02
655	237,585 44	411 802 76		-174,217 32		00	79,100 000
31OCT01 BUY LOT 383		209,630 40		-65,457 19 S		00 S	48,000 000
02NOV01 BUY LOT 389		8,967 00		2,659 42 S		00 S	2,100 000
07NOV01 BUY LOT 399		25,407 00		-9,187 51 S		00 S	5,400 000
08JAN02 BUY LOT 512		167,798 36		-96,913 20 S		00 S	23,600 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS	
(CONTINUED)							
USD - US DOLLAR							
458683109	INTERGRAPH CORP 657	COM	08APR02	11APR02	1 000000	15FEB01 TO 14FEB01 500 000	
	8 516 74	4,338 07	4,178 67		00		
15FEB01	BUY LOT 608	4,000 00	4 516 74 L		00 1	500 000	
	659	107,655 70	58 997 76	09APR02	12APR02	1 000000	15FEB01 TO 15FEB01 6 800 000
			48,657 94		00		
15FEB01	BUY LOT 608	54,400 00	53,255 70 L		00 1	6 800 000	
	667	6,747 79	3 601 25	15APR02	18APR02	1 000000	15FEB01 TO 15FEB01 400 000
			3,146 54		00		
15FEB01	BUY LOT 608	3 200 00	3,547 79 L		00 1	400 000	
458683109	TOTAL	122,920 23	66,937 08	55,983 15	00	55 983 15	
459501101	INTERNATIONAL FIBERON INC 421	COM	20NOV01	26NOV01	1 000000	31JUL00 TO 31JUL00 12 900 000	
	4,059 49	108,094 81	-104 035 32		00		
31JUL00	BUY LOT 047	108,094 81	104,035 32 L		00 1	17,900 000	
	448	5,545 91	159 209 40	05DEC01	10DEC01	1 000000	31JUL00 TO 31JUL00 19 000 000
			153 663 49		00		
31JUL00	BUY LOT 047	159 209 40	-153,663 49 L		00 1	19,000 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS	
(CONTINUED)							
USD - US DOLLAR							
459501101	TOTAL	9 605 40	267,304 21	247 698 81	00	-257 698 81	
460721108	INTERSTATE BAKERIES CORP 338	DEL NEW COM	1001T01	150CT01	1 000000	06JUL01 TO 06JUL01 10,200 000	
	245,130 44	208,300 14	36 830 30		00		
06JUL01	BUY LOT 126	208 560 42	36 570 02 S		00 S	10 200 000	
	477	419 322 99	341 040 43	24DEC01	28DEC01	1 000000	06JUL01 TO 09JUL01 16 700 000
			78,282 56		00		
06JUL01	BUY LOT 126	282,149 98	64,336 44 S		00 S	13 800 000	
09JUL01	BUY LOT 132	58,874 35	13 942 22 S		00 S	2,900 000	
	483	54 984 08	44,927 48	27DEC01	02JAN02	1 000000	09JUL01 TO 09JUL01 7 200 000
			10 056 60		00		
09JUL01	BUY LOT 132	44 663 30	10 320 78 S		00 S	2,200 000	
460721108	TOTAL	719 437 51	594 268 05	125 169 44	00	125,169 44	
502161102	LSI LOGIC CORP 482	COM	24DEC01	31DEC01	1 000000	31JUL00 TO 31JUL00 13 300 000	
	207 903 94	135 527 81	72,376 15		00		
31JUL00	BUY LOT 021	135 527 81	72,376 15 L		00 1	13,300 000	
502392103	LIX CORP 434	COM	30NOV01	05DEC01	1 000000	31JUL00 TO 31JUL00 3 100 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
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
(CONTINUED)							
		USD - US DOLLAR					
	65,826 61	32,406 48		33,420 13		00	
31JUL00	BUY LOT 022						3,100 000
		25,798 51		40,026 10 L		00 L	
	445			05DEC01	10DEC01	1 000000	31JUL00 TO 31JUL00
	31,729 86	13,589 81		18,140 05		00	1,300 000
31JUL00	BUY LOT 022						1,300 000
		10,818 73		20,911 13 L		00 L	
	615			19MAR02	22MAR02	1 000000	31JUL00 TO 31JUL00
	114,379 57	44,950 92		69,428 65		00	4,300 000
31JUL00	BUY LOT 022						4,300 000
		35 785 03		78,594 54 L		00 L	
502392105	TOTAL						
	211,936 04	90,947 21		120,988 83		00	120,988 83
521863100	LEAP WIRELESS INTL INC	COM		02OCT01	05OCT01	1 000000	19DEC00 TO 19DEC00
324							5,300 000
	75,979 32	177,195 11		-101,215 79		00	
19DEC00	BUY LOT 462						5,300 000
		177,082 54		-101,103 22 S		00 S	
	325			03OCT01	09OCT01	1 000000	19DEC00 TO 19DEC00
	32,705 20	73,552 49		-40,847 49		00	2,200 000
19DEC00	BUY LOT 462						2,200 000
		73,505 96		-40,800 76 S		00 S	
	328			04OCT01	10OCT01	1 000000	19DEC00 TO 19DEC00
	33,301 73	70,209 38		-34,907 65		00	2,100 000
19DEC00	BUY LOT 462						2,100 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
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
(CONTINUED)							
		USD - US DOLLAR					
		70,164 78		-36,863 05 S		00 S	
	738			14MAY02	17MAY02	1 000000	19DEC00 TO 03MAY01
	78,398 44	498,152 30		-419,753 86		00	14,900 000
19DEC00	BUY LOT 462						9,000 000
		300,706 20		-253,351 44 L		00 L	
03MAY01	BUY LOT 777						5,900 000
		197,650 00		-166,606 32 L		00 L	
521863100	TOTAL						
	220,384 49	819 109 48		-598,724 79		00	598,724 79
530718105	LIBERTY MEDIA CORP NEW	COM SER A		30JAN02	04FEB02	1 000000	12OCT01 TO 12OCT01
550							38,500 000
	484,726 95	488,249 30		-3,522 35		00	
12OCT01	BUY LOT 351						38,500 000
		488 249 30		-3,522 35 S		00 S	
55027E102	LUMINEX CORP DEL	COM		19NOV01	23NOV01	1 000000	19SEP00 TO 17APR01
417							12,900 000
	193,493 55	300,543 14		-107,049 59		00	
19SEP00	BUY LOT 252						3,300 000
		99,962 61		50,464 26 L		00 L	
30MAR01	BUY LOT 696						5,700 000
		97,161 06		-11,663 91 S		00 S	
17APR01	BUY LOT 730						3,900 000
		47,970 00		10,528 05 S		00 S	
	557			01FEB02	06FEB02	1 000000	17APR01 TO 22MAY01
	199,455 96	328,544 24		-129,088 28		00	15,200 000
22MAY01	BUY LOT 004						14,500 000
		335,747 50		-145,477 01 S		00 S	
17APR01	BUY LOT 730						700 000
		8,610 00		575 47 S		00 S	

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
	BASE	PRINCIPAL	NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
		54,248	35	68,504	39					
24SEP01	BUY LOT	294		78,000	00				5,000	000
									00	S
	735					13MAY02	16MAY02	1 000000	3,800	000
		41,228	75	52,063	34					24SEP01 TO 28SEP01
24SEP01	BUY LOT	294		48,360	00				00	S
28SEP01	BUY LOT	308		9,156	42				00	S
58446K105	TOTAL									
		95,477	10	120,567	73				00	-25,090 63
587200106	MENTOR GRAPHICS CORP					12JUN02	17JUN02	1 000000	11,400	000
	798	169,569	87	272,194	26				00	08DEC01 TO 07DEC01
06DEC01	BUY LOT	453		187,949	58				00	S
07DEC01	BUY LOT	455		84,244	68				00	S
594901100	MICROS SYS INC					06DEC01	11DEC01	1 000000	400	000
	451	9,983	66	9,977	47				00	24AUG01 TO 24AUG01
24AUG01	BUY LOT	240		9,906	16				00	S
										400 000
	598	71,733	12	74,831	00	04MAR02	07MAR02	1 000000	3,000	000
24AUG01	BUY LOT	240		74,296	20				00	S
										24AUG01 TO 24AUG01
									00	S
										3,000 000

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
	BASE	PRINCIPAL	NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
		151,009	57	159,639	47	06MAR02	11MAR02	1 000000	6,400	000
24AUG01	BUY LOT	240		158,498	56				00	S
594901100	TOTAL									
		232,726	35	244,447	94				00	-11,721 59
598148104	MIDWAY GAMES INC					22FEB02	27FEB02	1 000000	4,300	000
	585	46,489	17	65,076	10				00	15JUN01 TO 15JUN01
15JUN01	BUY LOT	070		65,181	98				00	S
										4,300 000
	586	9,675	03	13,620	58	25FEB02	28FEB02	1 000000	900	000
15JUN01	BUY LOT	070		13,642	74				00	S
598148104	TOTAL									
		56,164	20	78,696	68				00	-22,532 48
604675108	MIRANT CORP					28NOV01	03DEC01	1 000000	11,700	000
	431	278,350	07	290,806	48				00	26SEP00 TO 11OCT00
26SEP00	BUY LOT	277		99,000	00				00	L
11OCT00	BUY LOT	314		212,534	64				00	L
										4,500 000
										7,200 000
	433					29NOV01	04DEC01	1 000000	10,800	000
										11OCT00 TO 12OCT01

KAUFFMAN-GARDNER
CARDNER LEWIS ASSET MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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	BUY DATE DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR							
		261,628.81		268,436.75		-6,807.94		00	
110CT00	BUY LOT 314			32,470.57		-5,823.19	L	1,100,000	
120CT01	BUY LOT 346			89,102.64		-9,160.50	S	3,300,000	
270CT00	BUY LOT 347			152,492.16		2,547.13	L	6,400,000	
604675108	TOTAL	539,978.88		559,243.23		-19,266.35		00	-19,266.35
639089101	NAUICA ENTERPRISES INC 281	39,998.66		45,346.56		-5,347.90		14SEP00 TO 14SEP00 3,200,000	
14SEP00	BUY LOT 239			45,346.56		5,347.90	L	3,200,000	
447		109,751.34		114,783.48		-5,032.14		14SEP00 TO 14SEP00 8,100,000	
14SEP00	BUY LOT 239			114,783.48		-5,032.14	L	8,100,000	
456		299,485.21		320,260.08		-20,774.87		14SEP00 TO 14SEP00 22,600,000	
14SEP00	BUY LOT 239			320,260.08		-20,774.87	L	22,600,000	
458		21,801.77		24,090.36		-2,288.59		14SEP00 TO 14SEP00 1,700,000	
14SEP00	BUY LOT 239			24,090.36		-2,288.59	L	1,700,000	
14SEP00	BUY LOT 239			96,361.44		-9,541.26	L	6,800,000	

KAUFFMAN-GARDNER
CARDNER LEWIS ASSET MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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	BUY DATE DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR							
445		86,820.18		96,361.44		9,541.26		14SEP00 TO 14SEP00 6,800,000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
639089101	TOTAL	557,857.16		600,841.92		42,984.76		00	42,984.76
65332K107	NEXICARD INC 123	27,269.09		86,898.30		-59,629.21		31JUL00 TO 31JUL00 2,700,000	
31JUL00	BUY LOT 078			86,898.30		59,629.21	S	2,700,000	
150		10,889.63		35,403.01		-24,513.38		31JUL00 TO 31JUL00 1,100,000	
31JUL00	BUY LOT 078			35,403.01		-24,513.38	S	1,100,000	
185		189,597.69		730,589.38		540,991.69		31JUL00 TO 31JUL00 22,700,000	
31JUL00	BUY LOT 078			730,589.38		-540,991.69	S	22,700,000	
65332K107	TOTAL	227,756.41		852,890.69		625,134.28		00	-625,134.28
670008101	NOVELLUS SYS INC 317	32,723.02		28,324.66		4,398.36		31JUL00 TO 31JUL00 1,200,000	
31JUL00	BUY LOT 025							1,200,000	

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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 025	28,524 66		4,398 36 L		00 L			
		66,090 88		8,499 75 L		00 L			
318	74,590 63	66,090 88		8,499 75		00	31JUL00 TO 31JUL00		2,800 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
670008101	TOTAL	107,313 65	94,415 54	12,898 11		00			12,898 11
683718100	OPENWAVE SYS INC	COM		28SEP01	03OCT01	1 000000	31JUL00 TO 22FEB01		
306	92,816 62	442,034 91		-349,218 29		00	7,100 000		
31JUL00	BUY LOT 080	256,742 82		-203,144 49 L		00 L	4,100 000		
16AUG00	BUY LOT 158	152,325 00		-128,794 03 L		00 L	1,800 000		
22FEB01	BUY LOT 625	43,725 00		-28,037 68 S		00 S	1,200 000		
693262107	P COM INC	COM		02OCT01	05OCT01	1 000000	31JUL00 TO 31JUL00		
319	3,249 89	86,907 62		-83,657 73		00	13,000 000		
31JUL00	BUY LOT 052	86,907 62		83,657 73 L		00 L	13,000 000		
329	3,044 89	96,935 42		-93,890 53		00	14,500 000		
31JUL00	BUY LOT 052	96,935 42		93,890 53 L		00 L	14,500 000		
331				05OCT01	11OCT01	1 000000	31JUL00 TO 31JUL00		23,900 000

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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 052	4,476 32	159,776 30	-155,299 98		00			
			159,776 30	-155,299 98 L		00 L			23,900 000
693262107	TOTAL	10,771 10	343,619 34	-332,848 24		00			-332,848 24
694873100	PACIFIC SUNWEAR OF CALIF	COM		18JUL01	23JUL01	1 000000	14MAY01 TO 14MAY01		
148	9,367 68	8,339 86		1,027 82		00	400 000		
14MAY01	BUY LOT 801	8,056 20		1,311 48 S		00 S	400 000		
153	534,230 19	458,492 14		75,538 05		00	22,000 000		
14MAY01	BUY LOT 801	304,135 60		62,968 89 S		00 S	15 200 000		
15MAY01	BUY LOT 808	152,840 20		12,285 50 S		00 S	6,800 000		
694873100	TOTAL	543,597 87	467,032 00	76,565 87		00			76,565 87
695112102	PACIFICARE HEALTH SYSTEMS	COM		06JUL01	11JUL01	1 000000	03JAN01 TO 03JAN01		
127	15,135 49	16,638 90		-1,503 41		00	1,000 000		
03JAN01	BUY LOT 490	16,638 90		-1,503 41 S		00 S	1,000 000		
130	15,505 48	16,638 90		-1,133 42		00	1,000 000		
03JAN01	BUY LOT 490	16,638 90		-1,133 42 S		00 S	1,000 000		

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	SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
143				13JUL01	18JUL01	1 000000	03JAN01 TO 03JAN01
	122 925 94	98 169 51		24,756 43		00	5,900 000
03JAN01	BUY LOT 490						5 900 000
		98,169 51		24,756 43 S		00 S	
177				26JUL01	31JUL01	1 000000	03JAN01 TO 03JAN01
	71 770 41	84 858 39		-13 087 98		00	5,100 000
03JAN01	BUY LOT 490						5,100 000
		84,858 39		-13,087 98 S		00 S	
695112102	TOTAL						
	225,337 32	216 305 70		9 031 62		00	9 031 62
715569309	PER SE TECHNOLOGIES INC	COM NEW		17OCT01	22OCT01	1 000000	31JUL00 TO 31JUL00
357							1 000
	7 93	13 84		-5 91		00	
31JUL00	BUY LOT 091						1 000
		13 84		5 91 L		00 L	
715660101	PEREGRINE SYS INC	COM		19SEP01	24SEP01	1 000000	12DEC00 TO 12DEC00
285							3,800 000
	59,825 96	99 233 25		39 407 29		00	
12DEC00	BUY LOT 458						3 800 000
		96,438 94		36,812 98 S		00 S	
305				27SEP01	02OCT01	1 000000	12DEC00 TO 21MAY01
	167 791 19	347,516 38		-179,525 19		00	13,300 000
12DEC00	BUY LOT 458						800 000
		20,345 04		-10 252 34 S		00 S	
25APR01	BUY LOT 754						5 800 000
		138,881 00		-65 708 90 S		00 S	

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	SECY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
27APR01	BUY LOT 761						1 800 000
				45 497 16		00 S	
21MAY01	BUY LOT 826						4 900 000
				145 187 49		00 S	
715660101	TOTAL						
	227,617 15	446,549 63		218,932 48		00	-218,932 48
723460101	PINNACLE HDGS INC	COM		15NOV01	16NOV01	1 000000	31JUL00 TO 31JUL00
406							8,000 000
	3,028 49	328 000 00		-324 971 31		00	
31JUL00	BUY LOT 075						8 000 000
		328 000 00		-324,971 31 L		00 L	
727493108	PLANTRONICS INC NEW	COM		15OCT01	18OCT01	1 000000	27JUN01 TO 27JUN01
352							500 000
	9 760 42	10 869 45		-1 109 03		00	
27JUN01	BUY LOT 097						500 000
		10,738 25		-977 83 S		00 S	
354				16OCT01	19OCT01	1 000000	27JUN01 TO 27JUN01
	114 358 25	126 085 58		11,727 33		00	5 800 000
27JUN01	BUY LOT 097						5 800 000
		124,563 70		10 205 45 S		00 S	
358				17OCT01	22OCT01	1 000000	27JUN01 TO 02JUL01
	169,798 42	140,867 80		8,930 62		00	7,400 000
27JUN01	BUY LOT 097						5 300 000
		113,825 45		7 786 93 S		00 S	
07JUL01	BUY LOT 118						2,100 000
		48,695 43		-509 39 S		00 S	

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
727493108	TOTAL	293,917 09	297,822 83	-3,905 74		00	-3,905 74
743187106	PROGENICS PHARMACEUTICALS INCCOM			18APR02	23APR02	1 000000	31JUL00 TO 31JUL00
676	53,354 22	60,099 01		-6,744 79		00	3,200 000
31JUL00	BUY LOT 071	60,099 01		-6,744 79 L		00 L	3,200 000
680	8,424 74	9,390 47		-965 73	19APR02	24APR02	31JUL00 TO 31JUL00
31JUL00	BUY LOT 071	9,390 47		-965 73 L		00 L	500 000
31JUL00	BUY LOT 071	78,879 96		-9,040 27 L		00 L	4,200 000
682	69,839 69	78,879 96		-9,040 27	19APR02	24APR02	31JUL00 TO 31JUL00
						00	4,200 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
743187106	TOTAL	131,618 65	148,369 44	-16,750 79		00	-16,750 79
74838C106	QUICKSILVER INC			26MAR02	02APR02	1 000000	31JUL00 TO 07SEP00
638	738,782 49	584,379 60		354,402 89		00	32,000 000
31JUL00	BUY LOT 026	168,160 76		233,552 22 L		00 L	17,400 000
07SEP00	BUY LOT 215	232,651 00		104,418 51 L		00 L	14,600 000

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	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
627	159,214 70	84,083 04		75,131 66	27MAR02	02APR02	31JUL00 TO 31JUL00
31JUL00	BUY LOT 026	67,650 88		91,563 82 L		00 L	7,000 000
74838C106	TOTAL	897,997 19	468,462 64	429,534 55		00	429,534 55
778296103	ROSS STORES INC	COM		14NOV01	19NOV01	1 000000	26SEP01 TO 26SEP01
410	486,944 42	445,848 30		41,096 12		00	16,200 000
26SEP01	BUY LOT 299	445,848 30		41,096 12 S		00 S	16,200 000
779382100	ROWAN COS INC	COM		12JUL01	17JUL01	1 000000	31JUL00 TO 31JUL00
139	136,068 17	122,984 64		13,083 53		00	7,300 000
31JUL00	BUY LOT 027	122,984 64		13,083 53 S		00 S	7,300 000
142	45,613 35	40,433 31		5,180 04	13JUL01	18JUL01	31JUL00 TO 31JUL00
31JUL00	BUY LOT 027	40,433 31		5 180 04 S		00 S	2,400 000
145	20,833 30	18,531 93		2,301 37	16JUL01	19JUL01	31JUL00 TO 31JUL00
31JUL00	BUY LOT 027	18 531 93		2 301 37 S		00 S	1,100 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT	SIL DT	SELL RATE BASE CURR GN/LS	TRD QTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
154			20JUL01	25JUL01	1 000000	31 JUL00 TO 31JUL00 2 200 000
	42 716 58	37 063 87		5 152 71		00
31JUL00	BUY LOT 027					2,200 000
		37,063 87		5 152 71 S		00 S
180			27JUL01	01AUG01	1 000000	31 JUL00 TO 31JUL00 3 900 000
	78,512 56	65 704 12		12,808 44		00
31JUL00	BUY LOT 027					3 900 000
		65,704 12		12,808 44 S		00 S
205			08AUG01	13AUG01	1 000000	31 JUL00 TO 31JUL00 1,900 000
	34,084 86	32 009 70		2,075 16		00
31JUL00	BUY LOT 027					1,900 000
		32,009 70		2 075 16 L		00 L
246			28AUG01	31AUG01	1 000000	31 JUL00 TO 31JUL00 13,100 000
	212 598 02	220,698 47		8 100 45		00
31JUL00	BUY LOT 027					13 100 000
		220,698 47		-8,100 45 I		00 L
779382100	TOTAL					
	569 926 84	537,426 04		32,500 80		00
						52 500 80
784638101	SI CORP 501	COM	05 JAN02	08 JAN02	1 000000	10SEP01 TO 10SEP01 900 000
	16 073 75	8 927 32		7,146 43		00
10SEP01	BUY LOT 276					900 000
		9,674 01		6,399 74 S		00 S
10SEP01	BUY LOT 276					1 300 000
		13,973 57		9,201 05 S		00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT	SIL DT	SELL RATE BASE CURR GN/LS	TRD QTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
502			03JAN02	08JAN02	1 000000	10SEP01 TO 10SEP01 1 300 000
	23 174 62	12 895 02		10,279 60		00
			... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...			
706			01MAY02	06MAY02	1 000000	10SEP01 TO 10SEP01 2 300 000
	15,409 53	22,814 26		-7,406 73		00
10SEP01	BUY LOT 276					2,300 000
		24 722 47		-9,312 94 S		00 S
10SEP01	BUY LOT 276					5 200 000
		55,894 28		-20,777 15 S		00 S
709			01MAY02	06MAY02	1 000000	10SEP01 TO 10SEP01 5 200 000
	15,117 13	51,580 08		-16,462 95		00
			... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...			
795			11JUN02	14JUN02	1 000000	10SEP01 TO 06NOV01 26 100 000
	164,440 67	258 892 30		-94 451 63		00
10SEP01	BUY LOT 276					5 300 000
		56 969 17		-23 577 00 S		00 S
10SEP01	BUY LOT 277					2,600 000
		28 178 28		-11,797 22 S		00 S
19SEP01	BUY LOT 287					3 200 000
		29,241 60		-9 080 29 S		00 S
24SEP01	BUY LOT 295					13,700 000
		121,765 60		-35,450 00 S		00 S
06NOV01	BUY LOT 396					1 300 000
		14 690 00		-6,449 47 S		00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	STL 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)

USD - US DOLLAR

784638101	TOTAL						
	254,215 70	355,108 98		-100,893 28		00	-100,893 28
816850101	SEMTECH CORP	COM		30JUL01	02AUG01	1 000000	31JUL00 TO 31JUL00
184	156,702 23	59,376 40		97,325 83		00	4,200 000
31JUL00	BUY LOT 029	59,376 40		97,325 83 S		00 S	4,200 000
201	110,484 81	42,411 71		68,073 10		00	3,000 000
31JUL00	BUY LOT 029	42,411 71		68,073 10 L		00 L	3,000 000
254	22,926 43	8,482 34		14,444 09		00	600 000
31JUL00	BUY LOT 029	8,482 34		14,444 09 L		00 L	600 000
397	4,302 35	1,413 72		2,888 63		00	100 000
31JUL00	BUY LOT 029	1,413 72		2,888 63 L		00 L	1,400 000
31JUL00	BUY LOT 029	19,792 13		40,332 36 L		00 L	1,400 000
398	60 124 49	19,792 13		40,332 36		00	1,400 000

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	STL 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)

USD - US DOLLAR

816850101	TOTAL						
	354,540 31	131,476 30		223,064 01		00	223,064 01
820280105	SHAW GROUP INC	COM		02JUL01	04JUL01	1 000000	23MAR01 TO 23MAR01
114	11,533 62	14 143 19		-2,409 57		00	300 000
23MAR01	BUY LOT 678	13,899 00		-2,365 38 S		00 S	300 000
364	107,669 30	120,173 35		-12,504 05		00	3,400 000
23MAR01	BUY LOT 678	157,522 00		-49,852 70 S		00 S	3,400 000
376	32,086 92	42,414 12		-10,327 20		00	1,200 000
23MAY01	BUY LOT 008	60,098 90		-33,359 80 S		00 S	1,000 000
23MAR01	BUY LOT 678	9 266 00		-3,918 18 S		00 S	200 000
23MAY01	BUY LOT 008	66 108 79		-36,574 01 S		00 S	1,100 000
19JUN01	BUY LOT 077	196,982 58		-73,473 49 S		00 S	4,600 000
14AUG01	BUY LOT 215	48,381 30		-51 65 S		00 S	1,800 000
380	201,373 52	265,088 28		-63,714 76		00	7,500 000

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS	STL DT	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS				DTL FUND RSN
							NET BASE (N/LS)
(CONTINUED)							
USD - US DOLLAR							
430				28NOV01	03DEC01	1 000000	14AUG01 TO 15AUG01
	199,379.33	242,978.89	-43,599.56				7,400.000
14AUG01	BUY LOT 215						3,400.000
15AUG01	BUY LOT 220						4,200.000
		91,386.90	-2,190.88 S				00 S
		103,859.28	6,324.03 S				00 S
434				29NOV01	04DEC01	1 000000	15AUG01 TO 14NOV01
	288,666.84	348,482.89	-59,818.03				10,900.000
15AUG01	BUY LOT 220						3,100.000
14NOV01	BUY LOT 409						7,800.000
		76,658.04	5,439.31 S				00 S
		213,249.16	-6,701.65 S				00 S
820280105	TOTAL						
	840,707.55	1,033,280.72	-192,573.17				-192,573.17
835450102	SONIC AUTOMOTIVE INC	CL A		01AUG01	06AUG01	1 000000	31JUL00 TO 31JUL00
196							4,500.000
	98,819.19	48,508.90	50,330.29				00
31JUL00	BUY LOT 068						4,500.000
		48,508.90	50,330.29 L				00 L
620				22MAR02	27MAR02	1 000000	31JUL00 TO 31JUL00
	85,568.72	31,241.29	54,307.43				2,900.000
31JUL00	BUY LOT 068						2,900.000
31JUL00	BUY LOT 068						6,100.000
		31,241.29	54,307.43 L				00 L
		65,756.50	114,573.87 L				00 L
624				22MAR02	27MAR02	1 000000	31JUL00 TO 31JUL00
							6,100.000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS	STL DT	BASE CURR CN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS				DTL FUND RSN
							NET BASE (N/LS)
(CONTINUED)							
USD - US DOLLAR							
	180,330.37	65,756.50	114,573.87				00
* THERE ARE NO DETAIL RECORDS FOR THIS SELL *							
720				06MAY02	09MAY02	1 000000	31JUL00 TO 31JUL00
	244,137.36	47,912.45	178,224.91				6,300.000
31JUL00	BUY LOT 068						6,300.000
		47,912.45	178,224.91 L				00 L
835450102	TOTAL						
	610,875.64	213,439.14	397,436.50				397,436.50
859152100	STERIS CORP	COM		24DEC01	28DEC01	1 000000	01NOV00 TO 22JAN01
478							37,600.000
	488,835.28	550,660.28	138,175.00				00
01NOV00	BUY LOT 354						13,400.000
22JAN01	BUY LOT 530						24,200.000
		701,529.30	43,959.87 L				00 L
		349,130.98	94,215.13 S				00 S
860370105	STEWART ENTERPRISES INC	CL A		24DEC01	28DEC01	1 000000	15AUG01 TO 15AUG01
474							5,600.000
	33,598.88	42,528.58	-8,929.70				00
15AUG01	BUY LOT 221						5,600.000
		41,736.24	8,137.36 S				00 S
480				24DEC01	31DEC01	1 000000	15AUG01 TO 16AUG01
	245,623.81	306,813.32	61,189.51				40,400.000
15AUG01	BUY LOT 221						17,800.000
16AUG01	BUY LOT 224						22,600.000
		132,461.62	-24,441.23 S				00 S
		173,014.30	-35,610.88 S				00 S

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	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									
484				27DEC01	02JAN02	1 000000	16AUG01	TO 16AUG01	
	93,596 88	118,472 47		-24,875 59		00	15,600 000		
16AUG01	BUY LOT 224		119,425 80	-25,828 92 S		00 S	15,600 000		
489				28DEC01	03JAN02	1 000000	16AUG01	TO 16AUG01	
	119,398 20	151,128 34		-31,730 14		00	19,900 000		
16AUG01	BUY LOT 224		80,382 75	-17,383 70 S		00 S	10,500 000		
16AUG01	BUY LOT 226		71,722 00	-15,322 85 S		00 S	9,400 000		
860370105	TOTAL								
	492,217 77	618,942 71		-126,724 94		00			-126,724 94
870756103	SWIFT TRANSN INC	COM		13FEB02	19FEB02	1 000000	31JUL00	TO 31JUL00	
580				45,748 77		00	6,500 000		
31JUL00	BUY LOT 032		96,029 70	45,748 77 L		00 L	6,500 000		
581				14FEB02	20FEB02	1 000000	31JUL00	TO 31JUL00	
	67,268 98	45,798 78		21,470 20		00	3,100 000		
31JUL00	BUY LOT 032		45,798 78	21,470 20 L		00 L	3,100 000		
870756103	TOTAL								
	209 047 45	141,828 48		67,218 97		00			67,218 97
871206108	SYCAMORE NETWORKS INC	COM		12JUN02	17JUN02	1 000000	29AUG01	TO 04SEP01	
800							37,500 000		

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	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									
	122,598 77	219,059 90		-96,461 13		00			
29AUG01	BUY LOT 251		217,943 90	-95,998 99 S		00 S	37,300 000		
04SEP01	BUY LOT 262		1,116 00	462 14 S		00 S	200 000		
874054109	TAKE TWO INTERACTIVE SOFTWARE CDT	COM		14DEC01	19DEC01	1 000000	05NOV01	TO 05NOV01	
467				-31,894 73		00	7,500 000		
05NOV01	BUY LOT 394		106,142 25	-31,894 73 S		00 S	7,500 000		
882211104	TEXAS BIOTECHNOLOGY CORP	COM		28MAR02	03APR02	1 000000	31JUL00	TO 31JUL00	
651				-148,736 98		00	13,700 000		
31JUL00	BUY LOT 046		244,440 88	-163,064 12 L		00 L	5,600 000		
31JUL00	BUY LOT 046		99,917 44	67,287 29 L		00 L	6,500 000		
07AUG00	BUY LOT 115		104,390 00	-66,515 72 L		00 L	20,900 000		
09AUG00	BUY LOT 120		335,654 00	-213,873 64 L		00 L			
652				28MAR02	03APR02	1 000000	31JUL00	TO 09AUG00	
	192,284 79	554,288 58		-362,003 79		00	33,000 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
882211104	TOTAL								
	273,461 55	784,402 32		-510,740 77		00			-510,740 77
888314101	TITAN PHARMACEUTICALS INC DEL	COM		24JUL01	27JUL01	1 000000	31JUL00	TO 20NOV00	
165				-290,576 71		00	15,500 000		
31JUL00	BUY LOT 067		189,290 50	479,867 21			9,600 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY GN/LS SELY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIC SHS/PAR	BUY'S DIL FUND RSN NET BASL GN/LS
(CONTINUED)		USD - US DOLLAR						
12OCT00	BUY LOT 317	273,683 58			-156,445 59 S		00 S	3,200 000
20NOV00	BUY LOT 386	142,116 48			-103,037 15 S		00 S	2,700 000
	169	126,738 89	328 167 25	25JUL01	30JUL01	1 000000	20NOV00 TO 10JUL01	10 600 000
10JUL01	BUY LOT 154				201 428 36		00	8,700 000
20NOV00	BUY LOT 386	250,596 54			-146,575 00 S		00 S	1,900 000
		67 828 67			-45 111 52 S		00 S	
888314101 TOTAL		316,079 39	808,034 46		-492,005 07		00	-492 005 07
89579K109	TRIAD HOSPS INC 290	166,184 20	148,677 39	19SEP01	24SEP01	1 000000	13FEB01 TO 13FEB01	4,900 000
13FEB01	BUY LOT 597		161,776 44		15,506 81		00	4,900 000
	347	272 247 20	273,080 92	12OCT01	17OCT01	1 000000	13FEB01 TO 13FEB01	9 000 000
13FEB01	BUY LOT 597		297,140 40		-833 72		00	9 000 000
	415	120,820 74	142,608 93	16NOV01	21NOV01	1 000000	13FEB01 TO 13FEB01	4 700 000
13FEB01	BUY LOT 597		155,173 52		21,788 19		00	4,700 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY GN/LS SELY GN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIC SHS/PAR	BUY'S DIL FUND RSN NET BASL GN/LS
(CONTINUED)		USD - US DOLLAR						
	543	147 809 27	136,540 46	28JAN02	31JAN02	1 000000	13FEB01 TO 16MAR01	4 500 000
13FEB01	BUY LOT 597		62,729 64		11,268 81		00	1 900 000
16MAR01	BUY LOT 469		67 112 50		-321 28 S		00 S	2,600 000
89579K109 TOTAL		705 061 41	700,907 70		18,288 41 S		00 S	4 153 71
89674K103	TRIQUINT SEMICONDUCTOR INC 424	39 328 68	48 074 85	21NOV01	27NOV01	1 000000	31JUL00 TO 16MAY01	2,300 000
31JUL00	BUY LOT 044		24 996 88		8,746 15		00	1 900 000
16MAY01	BUY LOT 812		9 447 00		7 492 03 L		00 L	400 000
					2 627 23 S		00 S	
915282206	UNIVIEW TECHNOLOGIES CORP 272	255 534 18	255 534 18	10SEP01	10SEP01	1 000000	31JUL00 TO 21MAY01	54 900 000
31JUL00	BUY LOT 105		242,757 18		00		00	38 200 000
29JAN01	BUY LOT 542		3 400 00		-64 953 80 L		00 L	3,400 000
17MAY01	BUY LOT 815		3,127 00		17 425 43 S		00 S	5 300 000
18MAY01	BUY LOT 823		5,004 00		21 542 06 S		00 S	6,500 000
21MAY01	BUY LOT 824		1 245 00		25 249 50 S		00 S	1 500 000
					5,736 81 S		00 S	
915282404	UNIVIEW TECHNOLOGIES CORP 314	3 224 85	187 633 77	01OCT01	04OCT01	1 000000	10SEP01 TO 10SEP01	5 059 000
10SEP01	BUY LOT 273				184,408 92		00	5 059 000

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 CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

	701	50 324 00	27,700 99		30APR02	03MAY02	1 000000	11SEP00 TO 11SEP00	
								2 800 000	
11SEP00	BUY LOT 225		27,266 68					2 800 000	00 L
	707	42 958 70	23 745 70		01MAY02	06MAY02	1 000000	11SEP00 TO 11SEP00	
								2 400 000	
11SEP00	BUY LOT 225		23,371 44					2 400 000	00 L
11SEP00	BUY LOT 225		47 716 69					4,900 000	00 L
	708	87,876 39	48 476 72		01MAY02	06MAY02	1 000000	11SEP00 TO 11SEP00	
								4 900 000	
								00	
									** THERE ARE NO DETAIL RECORDS FOR THIS SELL **
	714	47,174 27	25 722 34		02MAY02	07MAY02	1 000000	11SEP00 TO 11SEP00	
								2 600 000	
11SEP00	BUY LOT 225		25 319 06					2 600 000	00 L
	725	158 151 22	87 060 24		07MAY02	10MAY02	1 000000	11SEP00 TO 11SEP00	
								8 800 000	
11SEP00	BUY LOT 225		85 695 28					8 800 000	00 L
	727	67 560 33	36 604 88		08MAY02	13MAY02	1 000000	11SEP00 TO 22DEC 00	
								3 700 000	
								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 CN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
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(CONTINUED)

USD - US DOLLAR

	11SEP00	BUY LOT 225						1 500 000	
								00 L	
	22DEC00	BUY LOT 474	14,607 15		12,782 17 L			2,200 000	
								00 L	
			30 952 00		9 239 01 L			00 L	
	978097103	TOTAL							
			1 087 209 77		606 453 71			480 756 06	
	985759101	XH SATELLITE RADIO HLDGS INC CL A			03JUN02	06JUN02	1 000000	11APR02 TO 11APR02	
	769	15 548 74	22 071 19					1,900 000	
								00	
11APR02	BUY LOT 664		21 850 00		6 501 26 S			1,900 000	00 S
	775	47 999 74	69 698 48		04JUN02	07JUN02	1 000000	11APR02 TO 11APR02	
								4 000 000	
11APR02	BUY LOT 664		69 000 00		-21 000 26 S			4 000 000	00 S
	779	21,958 89	32,525 96		05JUN02	10JUN02	1 000000	11APR02 TO 11APR02	
								2 800 000	
11APR02	BUY LOT 664		32,200 00		10,241 11 S			2 800 000	00 S
	806	30 283 56	44,142 37		13JUN02	18JUN02	1 000000	11APR02 TO 11APR02	
								3 800 000	
11APR02	BUY LOT 664		43,700 00		13,416 44 S			3,800 000	00 S

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
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS

(CONTINUED)

USD - US DOLLAR

983759101 TOTAL							
	115,790 93	168,438 00		-52,647 07		00	-52,647 07

USD TOTAL							
	35,638,424 28	43,129,070 23		-7,490,645 95		00	-7,490,645 95

DEPOSITORY RECEIPTS

USD - US DOLLAR

716597109	PETROLEUM GEO SVCS AS	SPONSORED ADR		04DEC01	07DEC01	1 000000	21AUG01 TO 21AUG01
441							26,300 000
	180,148 95	287,740 41		-107,591 46			00

21AUG01	BUY LOT 234						26,300 000
		287,740 41		-107,591 46 S			00 S

				05DEC01	10DEC01	1 000000	21AUG01 TO 21AUG01
449							30,800 000
	211,484 17	336,973 56		-125,489 39			00

21AUG01	BUY LOT 234						30,800 000
		336,973 56		-125,489 39 S			00 S

716597109 TOTAL							
	391,633 12	624,713 97		-233,080 85		00	-233,080 85

USD TOTAL							
	391,633 12	624,713 97		-233,080 85		00	-233,080 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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS

EQUITY TOTAL							
	36,030,057 40	43,753,784 20		-7,723,726 80		00	-7,723,726 80

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	6,061,613.78	00	6,061,613.78
EQUITY TOTAL	6,061,613.78	00	6,061,613.78
CURRENCY TOTAL	6,061,613.78	00	6,061,613.78

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-13,532,059.73	00	-13,532,059.73
DEPOSITORY RECEIPTS	-233,080.85	00	-233,080.85
EQUITY TOTAL	-13,765,140.58	00	-13,765,140.58
CURRENCY TOTAL	-13,765,140.58	00	-13,765,140.58

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-7,490,645 95	00	-7,490,645 95
DEPOSITORY RECEIPTS	-233,080 85	00	-233,080 85
EQUITY TOTAL	-7,723,726 80	00	-7,723,726 80
CURRENCY TOTAL	-7,723,726 80	00	-7,723,726 80

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	35,638,424 28	43,129,070 23	2,876,204 500	290
DEPOSITORY RECEIPTS	391,633 12	624,713 97	57,100 000	2
TOTAL	36,030,057 40	43,753,784 20	2,933,304 500	292

21A8
USD

KAUFFMAN-GARDNER
GARDNER LEWIS ASSET MANAGEMENT
INTERIM MBS PAYDOWN REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 26
AS-OF DATE 30 JUN 2002

*** FUND MUST BE AN IO FUND TO QUALIFY FOR THIS REPORT ***

RUN DATE 17 JUL 2002

|||||

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/L
EQUITY							
COMMON STOCK							
AUD - AUSTRALIAN DOLLAR							
618041909	COMPUTERSHARE REG 526 147,919 60 83,530 19	NPV(POST REC) 253,623 43 130,959 11	30MAY02 -105,703 83 -69,690 95	04JUN02	1 770852 12,262 05	11JAN02 TO 11JAN02 76,453 000	10 11JAN02 -47,428 97
	550 516 048 89 178,847 56	533,709 59 275,582 30	31MAY02 -217,640 70 -123,151 98	05JUN02	1 767253 26,417 24	11JAN02 TO 12FEB02 140 885 000	10 12FEB02 96 734 74
	574 457,104 26 261,712 29	779,295 01 402,390 96	03JUN02 -322,190 75 -184,115 94	06JUN02	1 749934 42 937 27	12FEB02 TO 06MAR02 234,913 000	10 06MAR02 -141,178 67
618041909 TOTAL	921,092 75 573,590 04	1,566,628 03 808,932 37	-445,535 28 -366,958 07		81,616 54		-285 342 33
688692003	NEWS CORPORATION 429 358 659 98 200,257 83	NPV 379,295 82 194,402 37	23MAY02 -20 635 84 -11 522 02	28MAY02	1 790991 17 377 48	05DEC01 TO 18DEC01 26 777 000	10 18DEC01 5,855 44
	528 107 681 57 60 807 78	114,283 10 58 574 09	30MAY02 6 601 53 -3 727 88	04JUN02	1 770852 5 961 57	18DEC01 TO 17JAN02 8 008 000	10 17JAN02 2 233 49
	553 239 976 74 135 790 82	266,967 48 136,850 17	31MAY02 26 990 74 -15,272 71	05JUN02	1 767253 14 233 36	17JAN02 TO 12FEB02 18,847 000	10 12FEB02 -1 039 35
	575 118 927 50 79,390 02	152,556 90 78,190 74	03JUN02 13 629 60 -7,788 64	04JUN02	1 749934 8,987 92	12FEB02 TO 12FEB02 10,770 000	10 12FEB02 1 199 24
	600 54 637 99 31,403 18	61,022 76 31,276 30	04JUN02 6 384 77 -3 669 65	07JUN02	1 739887 3,796 53	12FEB02 TO 12FEB02 4,308 000	10 12FEB02 126 88

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/L
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
	421 64,535 23 36,962 56	72,921 55 37 374 74	05JUN02 -8,384 12 -4,803 15	11JUN02	1 745972 4 390 97	12FEB02 TO 12FEB02 5 148 000	10 12FEB02 -412 18
	677 26,101 43 15,012 24	29 590 65 15,164 25	06JUN02 -3,489 22 -2,006 82	12JUN02	1 758677 1,852 81	12FEB02 TO 12FEB02 2 089 000	10 12FEB02 -154 01
	689 157,367 29 89 848 85	183 048 27 93 828 89	07JUN02 -25 740 98 14,673 97	13JUN02	1 751467 10 693 93	12FEB02 TO 12FEB02 14,924 000	10 12FEB02 3,980 04
	713 39,429 08 27 512 03	45 767 07 23 457 22	07JUN02 -6,347 99 3 618 68	13JUN02	1 751467 2 675 49	12FEB02 TO 12FEB02 5,231 000	10 12FEB02 945 19
	745 90,472 55 51 429 00	110,600 21 56 684 47	11JUN02 -20,127 86 -11,461 68	14JUN02	1 759170 6,104 21	12FEB02 TO 12FEB02 7 808 000	10 12FEB02 -5,257 47
	761 85 876 06 49 099 64	106 067 41 54,363 26	12JUN02 20 191 35 11 544 41	17JUN02	1 749016 7 280 79	12FEB02 TO 12FEB02 7,488 000	10 12FEB02 4 263 62
688692003 TOTAL	1,363,665 02 772 513 95	1 522 141 02 780,150 50	-158,476 00 -90 069 61		82 433 06		-7 636 55
AUD TOTAL	2 284 757 77 1,294,103 99	3 888 769 05 1,589 082 87	-804 011 28 457 028 48		166,049 60		292,978 88
CAD - CANADIAN DOLLAR							
097751200	BOMBARDIER INC 275 633,790 30 409 822 37	CLASS B 789 155 34 451,609 00	30AUG01 -51,365 04 55 800 27	05SEP01	1 546100 5 984 41	27FEB01 TO 27FEB01 31,727 000	10 27FEB01 -41 784 63
136375961	CANADIAN NATL RY CO 258 6 628 01 4 286 78	COM 6 523 24 4,220 53	29AUG01 104 74 67 76	04SEP01	1 546150 1 51	20AUG01 TO 20AUG01 97 000	10 20AUG01 66 25

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 RSM NET BASE GN/LS	
(CONTINUED)		CAD - CANADIAN DOLLAR								
13645T951	CANADIAN PAC RY									
100	8,541 86 5,412 58	LTD COM	8,700 43 5,550 16	22OCT01 -158 57 -100 48	25OCT01	1 578150 -37 10	03OCT01 TO 03OCT01 318 000		-137 58	
119	10,216 59 6,499 31		10,314 64 6,579 91	23OCT01 -98 07 -62 39	26OCT01	1 571950 -18 21	03OCT01 TO 03OCT01 377 000		-80 60	
148	6,616 61 4,201 29		6,867 32 4,380 79	24OCT01 -250 71 -159 19	29OCT01	1 574900 -20 31	03OCT01 TO 03OCT01 251 000		-179 50	
163	18,903 57 11,985 15		19,972 68 12,740 93	25OCT01 -1,069 11 -677 85	30OCT01	1 577250 -77 95	03OCT01 TO 03OCT01 730 000		-755 78	
172	10,642 80 6,756 26		11,244 90 7,173 32	26OCT01 -602 10 -382 23	31OCT01	1 575250 -34 83	03OCT01 TO 03OCT01 411 000		-417 06	
13645T951	TOTAL		54,921 43 34,854 59							
22409V953	CP SHIPS LTD COM									
001	11,278 92 7,213 89	COM	13,004 27 8,295 66	09OCT01 -1,725 35 -1,103 52	12OCT01	1 563500 21 75	03OCT01 TO 03OCT01 965 000		-1,081 77	
003	879 84 561 16		1,051 12 670 53	10OCT01 -171 28 -109 24	18OCT01	1 567900 - 13	03OCT01 TO 03OCT01 78 000		-109 37	
22409V953	TOTAL		12,158 76 7,775 05	14,055 39 8,966 19	-1,896 63 -1,212 76	21 62			-1,191 14	
292505955	ENCANA CORP									
151	1,276,139 23 791,428 71	COM	1,231,667 26 810,247 05	28JAN02 44,471 97 27,580 37	31JAN02	1 612450 -46,398 71	03OCT01 TO 03OCT01 30,246 000		-18,818 34	
305204950	FAIRMONT HOTELS RESORTS INC									
649	37,756 60 24,088 68	COM	32,816 86 20,934 45	13DEC01 4,939 74 3,151 55	18DEC01	1 567400 2 68	03OCT01 TO 03OCT01 1,043 000		3,154 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 SECY GN/LS BASE SECY 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)		CAD - CANADIAN DOLLAR								
345426951	FORDING INC									
002	14,533 60 9,295 55	COM	16,865 72 10,758 94	09OCT01 -2 332 12 -1,491 60	12OCT01	1 563500 28 21	03OCT01 TO 03OCT01 693 000		-1,463 39	
39945C950	CGI GROUPE INC									
501	715,941 61 451,470 31	CL A SUB VTC	771,038 38 490,700 94	15MAR02 -55,096 77 -34,743 83	20MAR02	1 585800 -4,486 80	05DEC01 TO 05DEC01 65,921 000		-39,230 63	
775109960	ROGERS COMMUNICATIONS INC									
554	963,792 13 613,841 24	CL B	1,131,598 78 750,315 39	20SEP01 -167,806 65 -106,876 41	25SEP01	1 570100 -29,597 74	31JUL00 TO 31JUL00 49,022 000		-136,474 15	
82028K952	SHAW COMMUNICATIONS									
510	596,107 52 379 275 64	CL B NY	439,648 60 287,592 61	19SEP01 156,458 92 99,547 57	24SEP01	1 571700 -7,864 54	31JUL00 TO 31JUL00 19,384 000		91,683 03	
544	573,736 24 365,413 82		452,243 18 295,831 26	20SEP01 121,493 06 77,379 19	25SEP01	1 570100 -7,796 63	31JUL00 TO 31JUL00 19,857 000		69,582 56	
792	1 171,675 03 749,392 41		891,869 00 583 408 97	09OCT01 279,806 03 178,961 32	12OCT01	1 563500 -12,977 88	31JUL00 TO 31JUL00 39 160 000		165,983 44	
82028K952	TOTAL		2,341,518 79 1,494,081 87	1,783,760 78 1,166,832 84	557,758 01 355,888 08	-28,639 05			327,249 03	
87425E954	TALISMAN ENERGY INC									
054	955,627 38 609,359 08	COM	969,940 43 632,917 41	17OCT01 -14,313 05 -9,126 77	22OCT01	1 568250 -14,431 56	01MAY01 TO 02MAY01 16,097 000		-23,558 33	
063	712,940 51 452,402 13		748,740 75 488,577 49	18OCT01 -35,800 24 -22,717 33	23OCT01	1 575900 -13,458 03	02MAY01 TO 02MAY01 12,426 000		-36,175 36	
87425E954	TOTAL		1,668,567 89 1,061,761 21	1,718,681 18 1 121,494 90	-50,113 29 -31,844 10	-27,889 59			-59,733 69	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL LOST LOCAL BASE LOST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR DTL FUND RSN NET BASE CN/LS	BUY DTL FUND RSN NET BASE CN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
CAD TOTAL	7 725 748 35 4 902 706 56	7 453 262 93 4 872,505 34	272,485 42 173,336 72		143 135 70		38 201 02
CHF SWISS FRANC							
411695000	JULIUS BAER HIIG 173 6 750 00 ADJC 4,059 17	CHF50(BR) 6 750 00 3 799 59	21AUG01	21AUG01	1 662900 259 58	10JUL01 TO 13JUL01 000	259 58
	174 924 036 34 520 142 02	924 036 34 520 142 02		21AUG01	1 776407 00	10JUL01 TO 13JUL01 1 500 000	00
411695000 TOTAL	930,786 34 524 201 19	930,786 34 523 941 61	00 00		259 58		259 58
424561900	CREDIT SUISSE (RP) 157 11,984 00 ADJC 7 133 53	CHF20(RECU) 11,984 00 6,986 53	15AUG01	15AUG01	1 680000 146 80	01AUG01 TO 01AUG01 000	146 80
435666909	SYNCENTA AC 451 526,202 98 317 425 33	CHF10 467,860 95 293,974 84	21NOV01	28NOV01	1 657200 -11,654 49	20SEP01 TO 20SEP01 6 391 000	21,550 49
	762 839 955 18 548 588 17	905,439 33 567,780 35	12JUN02	17JUN02	1 559550 12 796 95	10MAY02 TO 10MAY02 8 907 000	29,192 18
435666909 TOTAL	1 366 158 16 876 113 50	1 373 300 28 861 755 19	-7,142 12 6 783 95		1 142 24		-5,641 49
485002901	SWISS REINSURANCE 152 2 096 00 ADJC 1 261 89	CHF10(REGD) 2 096 00 1,190 50	17AUG01	17AUG01	1 661000 71 39	11JUL01 TO 11JUL01 000	71 39
596235903	HBS AC 770 15 416 00 ADJC 8 290 46	CHF2 80(REGD) 15 416 00 9 494 73	16JUL01	19JUL01	1 775900 -804 27	09JAN01 TO 22FEB01 000	-804 27

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL LOST LOCAL BASE LOST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIG SHS/PAR DTL FUND RSN NET BASE CN/LS	BUY DTL FUND RSN NET BASE CN/LS
(CONTINUED) CHF - SWISS FRANC							
	774 2 072 599 79 1 276 514 17	2 072,599 79 1 276 514 17		16JUL01	1 623637 00	09JAN01 TO 22FEB01 28,905 000	00
596235903 TOTAL	2 088 015 79 1 285 206 63	2 088 015 79 1 286 010 90	00 00		804 27		804 27
598107902	SCRONO SA 788 78 918 62 47,353 07	B CHF25 BR 78 923 17 48 406 30	09APR02	12APR02	1 666600 -1 008 50	31JUL00 TO 31JUL00 56 000	1,053 23
	724 16 770 75 10 042 37	16 927 11 10 372 78		10APR02	1 670000 -236 78	31JUL00 TO 31JUL00 12 000	-350 41
	738 43 736 22 26 348 71	43 728 36 26 794 34		11APR02	1 659900 -452 37	31JUL00 TO 09JAN01 31 000	447 63
	772 26 742 00 16 044 80	26 801 25 16 423 57		15APR02	1 666500 341 22	09JAN01 TO 09JAN01 19 000	376 77
	788 125 751 59 75 553 71	125,542 71 76 931 44		16APR02	1 664400 1,503 23	09JAN01 TO 09JAN01 89 000	-1 377 73
	806 99 833 05 60 311 15	98 743 46 60 507 87		17APR02	1 654300 854 17	09JAN01 TO 09JAN01 70 000	-194 72
	451 294 250 32 186 825 60	330 078 58 202,249 18		23MAY02	1 575000 7 304 52	09JAN01 TO 09JAN01 234 000	15,443 58
	702 175 529 99 112 849 25	217 231 21 133 117 32		07JUN02	1 554300 6 554 26	09JAN01 TO 09JAN01 154 000	-20 258 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	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	BASE				
(CONTINUED)									
CHF - SWISS FRANC									
598107902	TOTAL								
	861,532 54	938,043 85		-76,511 31					
	535,340 66	574,824 80		-48,944 65		9,460 51			-39,484 14
710306903	NOVARTIS AG	CHF0 50 REGD		09JUL01	12JUL01	1 796700	07MAY01	TO 07MAY01	
667	366,074 49	396,037 17		-29,962 68			5,988 000		
	203,748 26	231,261 71		-16,676 51		-10,836 94			-27,513 45
694	296,804 07	323,549 41		10JUL01	13JUL01	1 779100	07MAY01	TO 07MAY01	
	166,828 21	188,933 24		-26,745 34			4,892 000		
				-15,033 07		-7,071 96			-22,105 03
771	154,727 77	155,144 88		02JAN02	07JAN02	1 641800	12SEP01	TO 12SEP01	
	94,242 76	93,953 93		-417 11			2,643 000		288 83
				-254 06		542 89			
785	460,328 05	465,454 65		03JAN02	08JAN02	1 649300	12SEP01	TO 12SEP01	
	279,105 11	281,861 78		-5,106 60			7,929 000		
				-3,096 22		339 55			-2,756 67
802	263,932 28	271,488 87		04JAN02	09JAN02	1 650400	12SEP01	TO 13SEP01	
	159,920 19	164,410 49		-7,556 59			4,625 000		
				-4,578 64		88 34			-4,490 30
827	416,726 04	426,692 46		07JAN02	10JAN02	1 650400	13SEP01	TO 13SEP01	
	252,500 02	258,399 96		-9,966 42			7,269 000		
				-6,038 79		138 85			-5,899 94
857	149,999 41	155,144 89		08JAN02	11JAN02	1 654900	13SEP01	TO 31OCT01	
	90,639 56	93,953 93		-5,145 48			2,643 000		
				3,109 24		-205 13			-3,314 37
869	207,236 18	212,964 68		09JAN02	14JAN02	1 661200	31OCT01	TO 01NOV01	
	124,750 89	128,968 92		-5,728 50			3,628 000		
				-3,448 41		-769 62			-4,218 03
710306903	TOTAL								
	2,315,828 29	2,406,457 01		-90,628 72					
	1,571,735 00	1,441,743 96		-52,234 94		-17,774 02			-70,008 96
711038901	ROCHE HOLDINGS AG	GENUSSSCHEINE NPV		09JAN02	14JAN02	1 661200	04MAY01	TO 04MAY01	
873	210,564 38	295,703 50		-85,139 12			1,878 000		
	126,754 38	174,978 66		-51,251 58		3,027 30			-48,224 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 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	BASE				
(CONTINUED)									
CHF - SWISS FRANC									
893	394,525 90	553,617 42		10JAN02	15JAN02	1 661200	04MAY01	TO 04MAY01	
	237,494 52	327,595 84		-159,091 52			3,516 000		
				-95,769 03		5,667 71			-90,101 32
154	216,892 95	295,703 50		29JAN02	01FEB02	1 702850	04MAY01	TO 04MAY01	
	127,570 56	174,978 66		-78,810 55			1,878 000		
				-46,281 56		-1,326 54			-47,608 10
165	267,066 54	371,125 21		30JAN02	04FEB02	1 703900	04MAY01	TO 04MAY01	
	156,738 40	219,608 47		-104,058 65			2,357 000		
				-61,070 87		-1,799 20			-62,870 07
175	211,844 96	293,971 48		31JAN02	05FEB02	1 718900	04MAY01	TO 04MAY01	
	123,244 49	173,953 76		-82,124 52			1,867 000		
				-47,778 53		-2,930 74			-50,709 27
498	196,855 56	240,121 32		15MAR02	20MAR02	1 658700	04MAY01	TO 04MAY01	
	118,680 63	142,088 64		-43,265 76			1,525 000		
				-26,084 14		2,676 13			-23,408 01
566	591,046 04	720,521 42		21MAR02	26MAR02	1 656500	04MAY01	TO 04MAY01	
	356,804 13	426,359 09		-129,475 38			4,576 000		
				-78,162 02		8,607 06			-69,554 96
711038901	TOTAL								
	2,088,796 35	2,770,763 85		-681,967 50					
	1,247,087 11	1,659,563 12		-404,397 73		13,921 72			-392,476 01
712387901	NESTLE SA	CHF1 (REGD)		12OCT01	17OCT01	1 637600	24AUG01	TO 24AUG01	
019	642,555 32	691,141 52		-48,586 20			1,954 000		
	393,577 92	414,577 12		29,760 01		8,760 81			-20,999 20
712611904	UBS AG	CHF 80 (REGD)		07SEP01	12SEP01	1 674700	16JUL01	TO 16JUL01	
337	935,610 41	864,605 03		71,005 38			12,058 000		
	558,007 04	552,511 05		42,348 29		-16,852 30			25,495 99
548	282,641 32	307,322 70		20SEP01	25SEP01	1 591500	16JUL01	TO 16JUL01	
	177,594 29	189,280 34		-24,681 38			4,286 000		
				-15,508 25		3,822 20			-11,686 05
579	133,339 35	155,095 43		21SEP01	26SEP01	1 586000	16JUL01	TO 16JUL01	
	84,072 73	95,523 42		-21,756 08			2,163 000		
				-13,717 58		2,264 89			-11,450 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 SECY CN/L	LOCAL SECY CN/L	BASE CURR CN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/L	BASE SECY CN/L	BASE CURR CN/L	NET FUND RSN	NET FUND RSN
(CONTINUED)								
CHF - SWISS FRANC								
622	642,856 10 389,810 57	548,612 55 333,824 70		12DEC01 94 243 55 57,146 74	17DEC01	1 649150 -1,160 87	14 JUL 01 TO 16 JUL 01 7,409 000	55,985 87
732	1,008 330 44 616,376 58	922,400 67 561,270 66		20DEC01 85 929 77 52,527 57	27DEC01	1 635900 2,578 40	14 JUL 01 TO 23 OCT 01 12 457 000	55,105 92
712611904 TOTAL								
	3,002 777 62 1 825 861 21	2,798,036 38 1,712,410 17		704 741 24 122 796 72		-9 345 68		113,451 04
717158901	CREDIT SUISSE GRP	CHF3 (REGD)		07SEP01	12SEP01	1 676700	15AUG01 TO 15AUG01	
341	398,269 07 237,531 50	426 015 34 248,362 00		27 746 27 16 548 14		5,717 64	5,992 000	-10,830 50
592	661,412 99 421,550 66	706 548 14 418,379 50		31MAY02 45,135 15 28,766 83	05JUN02	1 569000 31,937 99	03 JAN 02 TO 06 FEB 02 11,349 000	3 171 16
717158901 TOTAL								
	1 059,482 06 659,082 16	1,132,563 48 666,741 50		-72 881 47 45 314 97		37,655 63		7 459 34
718981905	SWISS REINSURANCE	CHF0		17MAY02	23MAY02	1 581100	17AUG01 TO 17AUG01	
335	167 858 25 106,165 49	159,625 72 95,667 02		8 252 53 6,206 84		5,291 63	999 000	10,498 47
350	142,042 09 89 939 90	137,575 32 82,451 75		21MAY02 4 466 77 2,828 32	24MAY02	1 579300 4 659 83	17AUG01 TO 17AUG01 861 000	7 488 15
385	158,383 93 100 994 06	157,388 72 94,326 34		22MAY02 995 21 634 60	27MAY02	1 568250 6 033 12	17AUG01 TO 17AUG01 985 000	6,667 72
406	157 817 13 100,201 35	159 785 50 95 762 78		23MAY02 -1,968 37 1,249 76	28MAY02	1 575000 5 488 33	17AUG01 TO 17AUG01 1,000 000	4 438 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	LOCAL SECY CN/L	LOCAL SECY CN/L	BASE CURR CN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/L	BASE SECY CN/L	BASE CURR CN/L	NET FUND RSN	NET FUND RSN
(CONTINUED)								
CHF - SWISS FRANC								
718981905 TOTAL								
	626,101 40 397,300 80	614 375 24 368 207 89		11 726 14 7,420 00		21,672 91		29,092 91
719417909	JULIUS BAER HLDC	CHF0		07SEP01	12SEP01	1 676700	21AUG01 TO 21AUG01	
353	382,106 71 227 892 12	462 018 17 260 071 01		79,911 44 47 659 96		15,481 07	750 000	-32 178 89
549	227,554 02 142,980 85	145 589 59 194,533 12		20SEP01 118 035 57 -74,146 26	25SEP01	1 591500 22,613 97	21AUG01 TO 21AUG01 561 000	51 552 27
580	71,470 11 45 189 22	116 428 58 65,537 89		21SEP01 -44 758 47 -28,220 98	26SEP01	1 586000 7 872 31	21AUG01 TO 21AUG01 189 000	20 548 77
719417909 TOTAL								
	681 330 84 616 062 19	924,036 34 520,142 02		-242,705 50 -150 047 18		45 967 35		-104 079 83
CHF TOTAL								
	15,677 644 71 9 519 963 59	16 681,600 10 10,018 095 31		-1 005,955 39 -609,266 71		111,134 99		498 131 72
DKK - DANISH KRONE								
707752903	NOVO NORDISK AS	DKK2 SERIES B		20DEC01	28DEC01	8 292749	27 JUN 01 TO 08AUG01	
730	4 350,300 58 524 590 89	4 699 030 32 557 967 51		348 729 74 42 052 37		8 675 75	13 574 000	-33 376 62
103	2,654,863 54 315 724 26	5 033 564 34 360,208 43		23JAN02 378 700 87 45 036 51	28JAN02	8 408751 554 34	08AUG01 TO 23OCT01 8 765 000	-44 482 17
118	1,705,872 74 201,626 70	1 947 601 63 231,260 14		24JAN02 -241,728 89 28 571 30	29JAN02	8 460550 1 062 14	23OCT01 TO 30OCT01 5 626 000	29 633 44
132	529,269 74 61,677 47	606,505 17 72,017 02		25 JAN 02 -77,235 43 9,000 49	30JAN02	8 581249 1,339 06	30OCT01 TO 30OCT01 1 752 000	-10 339 55

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		NET	BASE	GN/LS
(CONTINUED)									
DKK - DANISH KRONE									
158	644,115 69 74,946 40	761,247 07 90,391 23		29JAN02 -117,131 38 -13,628 88	01FE802	8 594351 -1,815 95	30OCT01 TO 30OCT01 2,199 000		-15,444 83
164	639,753 74 74,441 91	759,169 99 90,146 60		30JAN02 -119,416 23 -13,895 30	04FE802	8 594000 -1,807 39	30OCT01 TO 30OCT01 2,193 000		-15,702 69
543	5,180,221 58 653,260 05	7,108,088 22 844,021 43		30MAY02 -1,927,866 64 -243,116 68	04JUN02	7 929800 52,355 30	30OCT01 TO 21NOV01 20,533 000		-190,761 38
707752903 TOTAL									
	15,704,397 63 1,906,269 68	18,915,206 76 2,246,010 36		-3,210,809 13 -395,301 53		55,560 85			-339,740 68
DKK TOTAL									
	15,704,397 63 1,906,269 68	18,915,206 76 2,246,010 36		-3,210,809 13 -395,301 53		55,560 85			339,740 68
EUR - EURO CURRENCY									
BELGIUM									
475531901	INTERBREW	NPV		15FE802	21FE802	1 145475	19SEP01 TO 19SEP01		
501	202,060 57 174,398 93	172,990 29 161,183 74		29,070 28 25,378 36		-10,163 17	6,278 000		15,215 19
BELGIUM TOTAL									
	202,060 57 174,398 93	172,990 29 161,183 74		29,070 28 25,378 36		-10,163 17			15,215 19
GERMANY									
572797900	SIEMENS AG NPV (REGD)	NPV (REGD)		22AUG01	27AUG01	1 087429	25JUL01 TO 25JUL01		
199	364,894 35 335,556 94	384,101 44 337,932 43		-19,207 09 -17,662 85		15,287 36	6,574 000		-2,375 49
575602909	BAYERISCHE MOTOREN WERKE AG	EUR1		20SEP01	25SEP01	1 080205	20SEP00 TO 20SEP00		
551	95,224 66 88,156 10	144,440 51 124,537 36		-49,233 85 -45,578 25		9,194 99	3,752 000		-36,381 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	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
582	38,520 09 35,070 41	61,372 62 52,908 46		21SEP01 -22,852 53 -20,806 09	26SEP01	1 098358 2,968 24	20SEP00 TO 20SEP00 1,594 000		-17,837 85
601	72,330 18 66,073 60	106,766 79 92,042 14		24SEP01 -34,436 61 -31,457 84	27SEP01	1 094691 5,489 30	20SEP00 TO 21SEP00 2,773 000		-25,968 54
616	28,062 49 25,890 46	40 850 91 35,216 99		25SEP01 -12,788 42 -11,798 60	28SEP01	1 083893 2,472 07	21SEP00 TO 22SEP00 1,061 000		-9,326 53
269	68 088 21 62,007 96	56,020 80 48,294 74		13MAY02 12,067 41 10,989 79	16MAY02	1 098056 2,723 43	22SEP00 TO 22SEP00 1,455 000		13,713 22
278	168 389 28 151,912 40	139,493 72 120,255 56		14MAY02 28,895 56 26,068 13	17MAY02	1 108443 5,588 71	22SEP00 TO 27SEP00 3,623 000		31,656 84
530	167,905 88 157,453 78	143,882 98 124,039 48		30MAY02 24,022 90 22,527 48	04JUN02	1 046382 10,886 82	27SEP00 TO 02OCT00 3,757 000		33,414 30
552	392,662 81 366,747 00	333,121 62 287,179 45		31MAY02 59,541 19 55,611 46	06JUN02	1 070664 23,956 09	02OCT00 TO 12OCT00 8,652 000		79,567 55
575602909 TOTAL									
	1,031,185 60 953 311 91	1 025,969 95 884,474 18		5 215 65 5 556 08		63,281 65			68,837 73
588950907	INFINEON TECHNOLOGIES AG	ORD NPV		24APR02	29APR02	1 121579	08JAN02 TO 08JAN02		
047	166 515 38 148,465 14	183,331 12 161 965 46		-16,815 74 -14,992 92		1,492 60	7,329 000		13,500 32
054	443,493 10 398,190 20	516,373 89 456 194 99		25APR02 72,880 79 -65 436 00	30APR02	1 113772 7,431 21	08JAN02 TO 25FE802 20 643 000		58,004 79

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL RATE	TRD DT LOCAL SETTY GN/LS BASE SETTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD QTS OF DRIC SHS/PAR	OF DRIC BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
588950907	TOTAL	610 008 48 546 655 34	699 705 01 618 160 45	-89 696 53 -80,428 92		8 923 81	71 505 11
592877906	THIEL LOGISTIK AG ORD SHS 465 81,774 34 72,100 42	NPV 116 813 34 103 856 14	14MAR02 19MAR02	1 134173	04DEC01 TO 04DEC01	4 647 000	-31,735 72
	492 166 687 74 167 124 92	245 893 72 218 576 53	15MAR02 20MAR02	1 132952	04DEC01 TO 07JUL01	9 782 000	-71,449 61
592877906	TOTAL	248 462 09 219,227 34	362,707 06 322 412 67	114,244 97 -100 805 02		2,380 31	-103,185 33
702196908	DEUTSCHE BOERSE AG 550 863 197 65 799 105 40	NPV 950 624 79 883 807 42	20SEP01 25SEP01	1 080205	01JUN01 TO 01JUN01	26 410 000	-84 702 02
	GERMANY TOTAL	3 117 748 17 2 853 856 93	3 423,108 25 3 046,787 15	-305 360 08 274 276 40		81 546 18	-192 930 22
SPAIN							
566935906	REPSOL YPF SA) 370 222 354 17 195 994 09	EUR1 (REGD) 292,895 26 254 237 61	15NOV01 20NOV01	1 134494	10OCT00 TO 10OCT00	14 164 000	-60 243 52
	372 38 546 50 33 976 82	52 524 28 45 950 55	15NOV01 20NOV01	1 134494	10OCT00 TO 10OCT00	2 540 000	-11 973 73
	381 46 983 71 41 582 92	64 662 09 56,551 74	16NOV01 21NOV01	1 129880	10OCT00 TO 10OCT00	3,126 000	-14,948 82
	055 17 466 06 15,389 34	26,220 78 22 939 09	17 JAN02 23 JAN02	1 134945	10OCT00 TO 10OCT00	1 268 000	-7 549 75

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL RATE	TRD DT LOCAL SETTY GN/LS BASE SETTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD QTS OF DRIC SHS/PAR	OF DRIC BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
067	32 912 56 29 088 11	49 939 43 43 689 20	18 JAN02 24 JAN02	1 131478	10OCT00 TO 10OCT00	2 415 000	14 601 09
						447 25	
083	21 727 07 19 202 38	33 685 85 29 469 86	21 JAN02 25 JAN02	1 131478	10OCT00 TO 10OCT00	1 629 000	10,267 48
						301 69	
087	21,971 17 19 421 41	34 843 87 30,482 94	22 JAN02 25 JAN02	1 131286	10OCT00 TO 10OCT00	1 685 000	-11,061 53
						317 29	
110	38 992 00 34 453 33	61,685 02 53 964 74	23 JAN02 28 JAN02	1 131734	10OCT00 TO 10OCT00	2 983 000	19 511 43
						540 12	
293	13 963 87 12 190 46	20 740 89 18 145 04	15 FEB02 20 FEB02	1 145475	10OCT00 TO 10OCT00	1 003 000	5 954 58
						38 24	
406	50,140 71 43,970 89	70 452 85 61 435 24	06 MAR02 11 MAR02	1 140316	10OCT00 TO 10OCT00	3 407 000	-17 664 35
						148 38	
428	34 193 29 30,072 99	47 602 72 41,644 94	07 MAR02 12 MAR02	1 137810	10OCT00 TO 08AUG01	2 302 000	-11 571 95
						221 64	
664	43 639 21 38,428 70	62 139 95 54,362 75	05 APR02 11 APR02	1 145589	08AUG01 TO 08AUG01	3 005 000	-15 934 05
						357 71	
686	71 508 66 62 570 09	103 559 69 90,598 54	08 APR02 11 APR02	1 142857	08AUG01 TO 09AUG01	5,008 000	28 028 47
						16 18	
704	57 077 28 50 213 72	82 839 48 72 471 61	09 APR02 12 APR02	1 134687	09AUG01 TO 09AUG01	4 006 000	-22 257 89
						406 40	
723	113 517 18 99 662 43	147,808 89 146,806 54	10 APR02 15 APR02	1 137010	09AUG01 TO 10AUG01	8,115 000	-47 144 13
						781 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 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	BASE SECTY GN/LS				NET	
(CONTINUED)									
EUR - EURO CURRENCY									
566935904 TOTAL									
	824,793 39	1,171,581 05		-346,787 66					
	726,217 68	1,024,950 45		-305,338 22		6,605 45		-298,732 77	
573252905	TELEFONICA SA	EUR 1		22AUG01	29AUG01	1 087429	31JUL00	TO 09APR01	
200	425,025 08	486,867 32		-61,842 24			33,255 000		
	390,853 18	519,308 07		-56,870 14		-71,584 75		-128,454 89	
578813909	AMADEUS GLOBAL TRAVEL	SER A EURO 01		21MAR02	26MAR02	1 132182	09JAN02	TO 09JAN02	
555	262,716 91	234,330 78		28,386 13			32,620 000		
	232,044 77	208,470 24		25,072 06		-1,497 53		23,574 53	
				08APR02	11APR02	1 142857	09JAN02	TO 09JAN02	
678	88,509 22	85,126 30		3,382 92			11,850 000		
	77,445 58	75,731 83		2,960 06		-1,246 31		1,713 75	
				19APR02	24APR02	1 124417	09JAN02	TO 16JAN02	
839	684,291 79	617,866 05		66,425 74			86,010 000		
	608,574 75	549,678 89		59,075 72		-179 86		58,895 86	
578813909 TOTAL									
	1,035,517 92	937,323 13		98,194 79					
	918,065 10	853,880 96		87,107 84		-2,923 70		84,184 14	
711131904	INDITEX	EURO 15		18SEP01	21SEP01	1 083717	23MAY01	TO 23MAY01	
473	1,043,087 52	1,137,060 96		-93,973 44			62,623 000		
	962,509 14	977,701 48		-86,714 00		71,521 66		-15,192 34	
SPAIN TOTAL									
	3,328,423 91	3,732,832 46		-404,408 55					
	2,997,645 10	3,355,840 96		-361,814 52		3,618 66		-358,195 86	
FINLAND									
590294906	NOKIA (AB) OY	EURO 06		05JUL01	10JUL01	1 194458	31JUL00	TO 09JAN01	
631	309,077 09	440,183 65		131,106 54			12,635 000		
	258,759 28	407,745 58		-109,762 39		-39,223 91		-148,984 30	
				11JUL01	16JUL01	1 161103	09JAN01	TO 20APR01	
729	84,264 91	136,984 73		-52,719 82			3,932 000		
	72,573 16	126,890 04		-45,404 95		-8,911 93		-54,316 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 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	BASE SECTY GN/LS				NET	
(CONTINUED)									
EUR - EURO CURRENCY									
				08APR02	11APR02	1 142857	20APR01	TO 20APR01	
685	24,903 88	36,815 49		-9,911 61			1,230 000		
	23,540 90	33,160 80		-8,672 66		-947 24		-9,619 90	
				09APR02	12APR02	1 156687	20APR01	TO 20APR01	
707	47,330 80	63,035 31		-15,704 51			2,106 000		
	41,639 26	56,777 75		-15,816 04		-1,322 45		-15,138 49	
				10APR02	15APR02	1 137010	20APR01	TO 20APR01	
725	17,379 56	24,004 90		-6,625 34			802 000		
	15,285 32	21,621 92		-5,824 98		-509 62		-6,336 60	
				11APR02	16APR02	1 152503	20APR01	TO 20APR01	
740	10,221 40	14,396 95		-4,175 55			481 000		
	9,025 49	12,967 76		-3,687 01		-255 26		-3,942 27	
				15APR02	18APR02	1 136041	20APR01	TO 20APR01	
774	8,697 46	11,942 59		-3,245 13			399 000		
	7,655 94	10,757 04		-2,856 53		-244 57		-3,101 10	
				16APR02	19APR02	1 152375	20APR01	TO 20APR01	
781	31,336 81	41,634 43		-10,297 62			1,391 000		
	27,673 53	37,501 35		-9,093 82		-734 00		-9,827 82	
590294906 TOTAL									
	535,211 91	768,998 05		-233,786 14					
	456,152 88	707,422 24		-199,120 38		-52,148 98		-251,269 36	
FINLAND TOTAL									
	535,211 91	768,998 05		233,786 14					
	456,152 88	707,422 24		-199,120 38		-52,148 98		-251,269 36	
FRANCE									
473681906	AVENTIS SA	EUR3 82		04JUN02	07JUN02	1 061177	13FEB02	TO 13FEB02	
605	152,821 37	175,929 54		-23,108 19			2,173 000		
	144,811 20	153,586 55		-21,776 00		12,200 65		-9,575 35	
483410007	SCHNEIDER ELECTRIC	EURB		02JUL01	05JUL01	1 182802	10OCT00	TO 10OCT00	
593	151,575 27	168,443 50		-16,868 23			2,367 000		
	128,149 32	149,220 32		-14,261 25		-6,809 75		-21,071 00	

ASSET ID	SECURITY DESCRIPTION	TRD DT	STRT DT	SELL RATE	TRD QTY	TRD DTS	BASE COST	LOCAL COST	LOCAL SELL	SECY	CM/LS	BASE CURR	CM/LS
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601		05JUL01	05JUL01	195,720 21	173 428 43		-18 551 34	-15 726 90	-7 464 23	2 751 000		1001 100	TO 1001 100
611		09JUL01	09JUL01	10,247 51	895 93		-895 93	-759 52	-390 72	169 000		1001 100	TO 1001 100
629		09JUL01	09JUL01	45 900 32	4 018 09		-4 799 66	-390 72	-6,452 41	645 000		1001 100	TO 1001 100
621		12DEC01	12DEC01	618,266 65	1 178 827 29		-153,521 20	-137 345 45	5,654 67	8 688 000		17 JAN01	TO 23 JAN01

601		25APR02	25APR02	75,916 90	-11,535 60		-17,848 03	1,156 19	1,641 000		19MAR02	TO 20MAR02	-10 579 41
648		29APR02	29APR02	272,019 62	39,245 78		-34,982 63	2,554 88	6,039 000		18MAR02	TO 19MAR02	-32,427 75

621		29APR02	29APR02	1,642,007 29	1,509 948 48		-345,168 35	2 154 06	2,289,790 42		18MAR02	TO 19MAR02	-289,790 42
648		09MAY02	09MAY02	252,833 86	207 550 11		252,833 86				09MAY02	TO 09MAY02	

601		09MAY02	09MAY02	61 068 87	56,830 67		61 068 87				09MAY02	TO 09MAY02	
648		29APR02	29APR02	282,380 78	293 852 71		282,380 78				29APR02	TO 29APR02	-42,807 16

601		09MAY02	09MAY02	570,687 52	526,258 15		526,258 15				09MAY02	TO 09MAY02	-61,929 62
648		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	

601		15NOV01	15NOV01	752 575 60	690 462 61		13,534 07	11,929 61	-27 106 44	5,308 000		31JUL00	TO 19FEB01
648		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	

601		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	
648		09MAY02	09MAY02	58 147 77	619,299 45		58 147 77				09MAY02	TO 09MAY02	

(CONTINUED)

(CONTINUED)

ASSET ID	SECURITY DESCRIPTION	TRD DT	STRT DT	SELL RATE	TRD QTY	TRD DTS	BASE COST	LOCAL COST	LOCAL SELL	SECY	CM/LS	BASE CURR	CM/LS
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601		29APR02	29APR02	1,571,875 05	1 258 650 58		-35 357 86	-35 357 86				10MAY00	TO 10MAY00
648		09MAY02	09MAY02	58 147 77	619,299 45		58 147 77				09MAY02	TO 09MAY02	

601		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	
648		09MAY02	09MAY02	58 147 77	619,299 45		58 147 77				09MAY02	TO 09MAY02	

601		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	
648		09MAY02	09MAY02	58 147 77	619,299 45		58 147 77				09MAY02	TO 09MAY02	

601		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	
648		09MAY02	09MAY02	58 147 77	619,299 45		58 147 77				09MAY02	TO 09MAY02	

601		29APR02	29APR02	58 147 77	619,299 45		58 147 77				29APR02	TO 29APR02	
648		09MAY02	09MAY02	58 147 77	619,299 45		58 147 77				09MAY02	TO 09MAY02	

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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			
(CONTINUED)							
EUR - EURO CURRENCY							
168	52,347 58 47,984 41	61,712 00 55,161 21		06MAY02 -9,364 42 -8,583 90	09MAY02	1 090929 1,407 10	14MAY01 TO 14MAY01 1,432 000 -7,176 80
191	39,459 94 36,099 94	47,607 48 42,553 90		07MAY02 -8,147 54 -7,453 78	10MAY02	1 093075 999 82	14MAY01 TO 15MAY01 1,259 000 -6 453 96
219	114,306 74 103,327 57	134,200 91 119,955 34		08MAY02 -19,894 17 -17,983 33	13MAY02	1 106256 1,355 56	15MAY01 TO 16MAY01 3,549 000 -16,627 77
596233908 TOTAL							
	1,772,073 74 1,598,331 71	2,270,531 91 2,042,139 60		-498,458 17 -455,064 08		11,256 19	-443,807 89
708842901	AXA	EUR2 29		10OCT01	15OCT01	1 096672	16MAY01 TO 16MAY01 10,808 000
805	256,938 02 216,051 86	367,790 88 328,513 08		-130,852 86 -119,318 14		6,856 92	-112,461 22
151	148,533 90 132,559 07	200,365 72 178,967 90		24OCT01 -51 831 82 -46,257 31	29OCT01	1 120511 -151 52	16MAY01 TO 16MAY01 5,888 000 -46,408 83
224	209,574 13 188,501 37	297,145 63 265,412 31		31OCT01 -87,571 50 -78,766 15	05NOV01	1 111791 1,855 21	16MAY01 TO 16MAY01 8,732 000 -76,910 94
242	35,821 72 32,404 33	51 486 64 45 988 18		01NOV01 -15,664 92 -14,170 49	06NOV01	1 105461 586 64	16MAY01 TO 16MAY01 1,513 000 -13,583 85
371	57,384 13 50,581 25	76,260 12 68,116 01		15NOV01 -18,875 99 -16,638 25	20NOV01	1 134494 -896 51	16MAY01 TO 16MAY01 2,241 000 -17,534 76
380	51,316 48 45,417 64	69 216 01 61,824 17		16NOV01 -17,899 53 -15,841 97	21NOV01	1 129880 -564 56	16MAY01 TO 16MAY01 2,034 000 -16,406 53
661	341,705 50 308,970 12	497,851 66 444,684 15		14DEC01 -156,146 16 -141,187 56	19DEC01	1 105950 5,473 33	16MAY01 TO 16MAY01 14,630 000 -135,714 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 DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			
(CONTINUED)							
EUR - EURO CURRENCY							
679	115,411 65 102,524 10	167,050 84 149,210 84		17DEC01 -53,639 19 -48,489 81	20DEC01	1 106195 1,803 07	16MAY01 TO 16MAY01 4,909 000 -46,686 74
716	214,649 67 193,141 79	322,123 29 287,722 50		19DEC01 -107,473 62 -94,704 77	24DEC01	1 111358 2,124 06	16MAY01 TO 16MAY01 9,466 000 -94,580 71
006	219,644 33 195,615 14	322,123 29 287,722 50		11JAN02 -102,478 96 -91,267 72	16JAN02	1 122839 -839 62	16MAY01 TO 14SEP01 9,466 000 -92,107 34
708842901 TOTAL							
	1,428,979 53 1,465,766 49	2 371,414 08 2,118,161 64		-742,434 55 -668,641 97		16,247 02	-652,594 95
715377909	EURONEXT	EUR1		05JUN02	10JUN02	1 065019	26NOV01 TO 27NOV01 4,705 000
639	104,532 29 98,150 63	105 952 81 93,733 35		-1,420 52 -1,333 80		5,751 08	4,417 28
671	346,641 33 327,870 73	355,533 04 314 529 66		06JUN02 -8,891 71 -8,410 22	11JUN02	1 057250 21,751 29	27NOV01 TO 28NOV01 15,788 000 13,341 07
715377909 TOTAL							
	451,173 62 424 021 36	461,485 85 408 263 01		-10,312 23 -9,744 02		27,502 37	17,758 35
FRANCE TOTAL							
	9,420 888 90 8,515,753 90	11,185,602 47 9,966 725 27		-1,764,713 57 -1,597,552 41		146,581 04	-1,450,971 37
ITALY							
405671009	ASSIC GENERALI	EUR1 00		05FEB02	08FEB02	1 153136	05NOV01 TO 05NOV01 14,048 000
204	401,374 43 348 072 07	433 152 45 388,256 07		-31,778 02 -27,557 91		-12,626 09	-40,184 00
705339901	RECORDATI	EUR0 50		08APR02	11APR02	1 142857	23OCT01 TO 23OCT01 936 000
676	25,221 46 22 068 78	19 938 46 17,923 49		5,283 00 4,622 63		-477 34	4,145 29

KAUFFMAN-JANUS/CHANG
ANNUAL SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
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LOCAL PRINCIPAL NET
LOCAL COST
BASE COST
BASE PRICED CH/LS
BASE COST
BASE COST
BASE COST
BASE COST

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
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LOCAL PRINCIPAL NET
LOCAL COST
BASE COST
BASE PRICED CH/LS
BASE COST
BASE COST
BASE COST
BASE COST

(CONTINUED)

EUR - EURO CURRENCY

869	1,015,676.92	855,753.99	179,920.95	160,012.64	-8,015.24	39,256.000	151,997.40
705379901 TOTAL	1,040,896.58	855,692.45	185,205.93	164,635.27	8,492.58		156,142.69
ITALY TOTAL	1,422,270.81	1,288,866.90	153,425.91	137,077.36	-21,118.67		115,958.69
NETHERLANDS	53,517.75	47,370.74	6,147.01	5,525.24	693.98	975.000	4,831.26
520270901 ROYAL DUTCH PETROL	53,517.75	47,370.74	6,147.01	5,525.24	693.98	975.000	4,831.26
469	171,124.58	330,521.07	40,603.51	35,625.57	-1,781.75	5,970.000	33,843.77
520270901 TOTAL	424,642.33	377,891.81	66,750.52	61,150.76	2,425.73		58,675.05
520576905 VEIION	153,476.01	482,398.50	128,922.49	128,922.49	-16,427.61	32,773.000	125,691.90
201	119,494.28	155,950.38	15,556.18	14,305.39	5,692.39	4,175.000	-8,613.00
520526905 TOTAL	472,970.29	617,648.88	144,478.59	123,573.68	-8,751.22		-132,506.90
525260907 ABBOTT (KING) NV	625,149.73	749,149.56	-77,116.42	69,661.29	-2,854.40	25,531.000	72,495.69
525260907 TOTAL	625,149.73	749,149.56	-77,116.42	69,661.29	-2,854.40	25,531.000	72,495.69

ANNUAL

KAUFFMAN-JANUS/CHANG
ANNUAL SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
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LOCAL PRINCIPAL NET
LOCAL COST
BASE COST
BASE PRICED CH/LS
BASE COST
BASE COST
BASE COST
BASE COST

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
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LOCAL PRINCIPAL NET
LOCAL COST
BASE COST
BASE PRICED CH/LS
BASE COST
BASE COST
BASE COST
BASE COST

(CONTINUED)

EUR - EURO CURRENCY

522	85,577.06	104,996.13	-21,639.07	-20,297.04	3,715.75	3,610.000	16,976.29
591	78,902.01	110,137.85	-31,235.84	-30,131.67	6,375.84	3,716.000	23,755.83
005	148,416.62	207,679.20	-59,262.58	57,497.86	13,267.61	7,007.000	44,250.25
022	166,248.66	213,962.62	-47,714.96	-46,255.68	15,403.06	7,219.000	-50,852.62
033	237,511.16	346,122.11	-108,610.95	-105,287.04	21,667.54	11,678.000	83,618.50
050	174,925.33	247,660.69	-72,735.36	92,575.38	20,297.45	9,024.000	-70,632.47
068	341,174.56	453,474.60	-112,300.04	-110,425.47	41,128.41	16,987.000	-119,297.06
071	224,457.43	320,128.87	-95,670.05	-94,149.48	25,206.71	10,801.000	-68,822.89
525260907 TOTAL	2,129,269.12	2,865,111.61	-715,842.49	-694,583.47	143,843.97		-550,701.60
545831901 ARZO MODEL NV	57,933.46	58,278.55	345.09	312.05	504.11	1,297.000	192.06
545831901 TOTAL	57,933.46	58,278.55	345.09	312.05	504.11	1,297.000	192.06
566889902 UNILEVER NV	1,125,709.14	1,274,404.66	-148,695.52	-155,565.68	20,293.000		-60,685.33
566889902 TOTAL	1,125,709.14	1,274,404.66	-148,695.52	-155,565.68	20,293.000		-60,685.33

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	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	
(CONTINUED)									
EUR - EURO CURRENCY									
553	101,540 33 93,361 23	92,154 60 85,687 50		21MAY02 9,385 73 8,629 71	24MAY02	1 087607 1,044 02	31AUG01 1,456 000	TO 31AUG01	9,673 73
384	35,084 00 32,508 84	31,962 96 29,026 23		22MAY02 3,121 04 2,891 96	27MAY02	1 079214 590 65	31AUG01 505 000	TO 31AUG01	3,482 61
424	63,487 32 58,627 35	57,723 21 52,419 64		23MAY02 5,764 11 5,322 87	28MAY02	1 082896 884 84	31AUG01 912 000	TO 31AUG01	6,207 71
472	182,586 87 168,126 02	163,675 67 148,637 27		27MAY02 18,911 20 17,413 44	03JUN02	1 086012 2,075 31	31AUG01 2,586 000	TO 31AUG01	19,488 75
511	34,714 86 34,201 72	33,292 11 30,233 26		29MAY02 3,422 75 3,188 46	03JUN02	1 073400 780 00	31AUG01 526 000	TO 31AUG01	3,968 46
520	44,246 13 41,491 82	40,001 17 36,325 89		30MAY02 4,244 96 3,980 71	04JUN02	1 066382 1,185 22	31AUG01 632 000	TO 31AUG01	5,165 93
569	29,457 28 27,513 09	26,644 35 24,198 10		31MAY02 2,810 93 2,625 41	05JUN02	1 070644 689 58	31AUG01 421 000	TO 18SEP01	3,314 99
573	23,714 01 22,266 28	21 329 74 19,369 98		03JUN02 2,384 27 2,238 71	06JUN02	1 065019 657 59	18SEP01 337 000	TO 18SEP01	2,896 30
634	7,235 75 6,794 01	6,645 76 6,035 16		05JUN02 589 99 553 97	10JUN02	1 065019 204 88	18SEP01 105 000	TO 18SEP01	758 85
645	21,103 84 19,961 07	19,367 66 17,588 17		06JUN02 1,736 18 1,642 17	11JUN02	1 057250 730 73	18SEP01 306 000	TO 18SEP01	2 372 90
848	42,188 45 40,017 84	39,874 58 36,210 94		18JUN02 2,313 87 2,194 82	21JUN02	1 054241 1,612 08	18SEP01 630 000	TO 18SEP01	3,806 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	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	
(CONTINUED)									
EUR - EURO CURRENCY									
564089902	TOTAL	1,858,197 82 1,670,578 45	1,817,078 47 1,450,126 65	41,119 35 38,665 75		-18,213 95			20,451 80
592737902	AEGON NV		EURO 12	29AUG01	03SEP01	1 099143 17 741 25	31JUL00 22,893 000	TO 31JUL00	-8,996 75
257	770,727 92 701,208 05	800,116 81 710,204 80		-29,388 89 -26,738 00					
546	463,838 36 429,398 46	638,262 06 566,538 25		20SEP01 -174,423 70 -141,472 78	25SEP01	1 080205 24,332 99	31JUL00 18,262 000	TO 11APR01	-137,139 79
225	164,520 08 147,977 52	208,268 73 184,864 82		31OCT01 -43,748 65 -39,549 71	05NOV01	1 111791 2,462 41	11APR01 5,959 000	TO 05JUN01	36,887 30
243	143,191 89 129,531 38	182,230 77 161,752 84		01NOV01 -39,038 88 -35,314 57	06NOV01	1 105461 3 093 11	05JUN01 5,214 000	TO 05JUN01	-32,221 46
254	84,001 74 75,958 58	104,151 84 92,447 92		02NOV01 -20,150 08 -18,220 71	07NOV01	1 105889 1,731 37	05JUN01 2,980 000	TO 05JUN01	-16,489 34
267	185,025 88 165,847 89	224,171 11 198,980 20		05NOV01 -39,145 23 -35,087 82	08NOV01	1 115634 1,955 51	05JUN01 6,414 000	TO 05JUN01	-33,132 31
717	617,016 54 555,191 52	756,533 81 671,519 39		19DEC01 -139,517 27 -125,537 65	24DEC01	1 111358 9,209 78	05JUN01 21,646 000	TO 06JUN01	-114,327 87
063	543,744 39 488,200 81	648,811 87 573,612 91		25APR02 -105,067 48 -94,334 82	30APR02	1 113772 8,922 72	06JUN01 20,320 000	TO 11JUN01	-85,412 10
049	82,273 63 73,889 93	99,620 72 88,074 42		26APR02 -17,347 09 -15,579 42	02MAY02	1 113462 1,394 93	11JUN01 3,120 000	TO 25FEB02	-14,184 49
083	53,671 08 48,459 63	66,349 96 58,659 82		29APR02 -12,678 88 -11,447 76	03MAY02	1 107542 1,247 57	25FEB02 2,078 000	TO 25FEB02	-10,200 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 SECY IN/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/L
(CONTINUED)		EUR - EURO CURRENCY						
107	45,612 14 41,071 46	57 249 98 50 614 57		30APR02 -11 637 82 10,479 27	06MAY02	1 110556 936 14	25FEB02 TO 25FEB02 1 793 000	-9,543 11
139	54 797 48 49,501 29	49,287 49 61,256 89		02MAY02 14,490 01 -13 089 55	07MAY02	1 106991 1,333 95	25FEB02 TO 25FEB02 2 170 000	11,755 60
159	13,580 99 12,407 59	17,273 98 14,271 88		03MAY02 3,692 99 -3,373 92	08MAY02	1 094571 509 63	25FEB02 TO 25FEB02 541 000	-2,864 29
592737902 TOTAL								
	3 222 002 14 2,918,644 11	3 872,329 13 3,433,798 71		-650,326 97 590,025 98		74,871 38		515,154 60
594936908	ASML HOLDING NV	EUR0 02		20SEP01 146,527 50 79,006 17 73,139 98	25SEP01	1 080205 2 185 80	07MAR01 TO 07MAR01 5 599 000	-70 954 18
547	67,521 33 62 507 89	146,527 50 133,462 07		20NOV01 8,029 66 -7,092 20	27NOV01	1 152182 -1,026 47	07MAR01 TO 07MAR01 1 422 000	-8 118 67
408	29,184 50 25,777 22	37 214 16 33,895 89		22NOV01 4,128 24 3 625 64	27NOV01	1 138628 -406 28	07MAR01 TO 07MAR01 711 000	4 231 92
440	14,478 82 12 716 02	18,607 08 16 947 94		23NOV01 -1,224 76 1,074 11	28NOV01	1 140251 -201 00	07MAR01 TO 07MAR01 277 000	1 275 11
443	4 715 90 4 135 84	4 940 66 5 410 95		26NOV01 4 473 25 -3 941 83	29NOV01	1 134816 665 38	07MAR01 TO 07MAR01 858 000	-4 607 21
452	17,980 87 15,844 74	22 654 12 20 451 95		27NOV01 6 508 06 5,736 53	30NOV01	1 134494 -918 13	07MAR01 TO 07MAR01 1,194 000	-6,654 66
459	24,739 28 21,806 44	31,247 34 28,461 10		29NOV01 -175 545 55 173,595 60	04DEC01	1 126443 -17 987 16	07MAR01 TO 13MAR01 29 776 000	-191 582 76
481	583 701 23 518 180 88	779 244 78 709 763 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 SECY CN/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE CN/L
(CONTINUED)		EUR - EURO CURRENCY						
084	273 223 18 241 474 58	356,805 83 324 990 51		21JAN02 83,582 65 -73,870 33	24JAN02	1 131478 -9 645 60	13MAR01 TO 30MAY01 13 634 000	-83,515 93
594936908 TOTAL								
	1,015,545 11 902 643 61	1 398 043 67 1,273,184 05		-382,498 36 -342,076 22		-28 864 22		370 940 44
598662906	PHILLIPS ELEI (KON)	EUR0 20		22AUG01 15,492 67 -14 410 98	27AUG01	1 087479 4 038 18	02AUG01 TO 03AUG01 3,500 000	-10 392 80
198	91 532 56 84,012 57	109,225 23 96 405 37		23APR02 67,594 25 60,131 83	26APR02	1 124101 6 013 00	25FEB02 TO 15MAR02 17 124 000	66 144 83
029	596,774 14 530,890 14	529 179 89 464,745 31		05JUN02 3 507 69 3,295 55	10JUN02	1 065019 32,128 34	15MAR02 TO 15MAR02 17 124 000	55 421 89
638	532,487 57 400,167 20	529 179 88 464 745 31						
598662906 TOTAL								
	1 222 994 27 1 117,069 91	1 167,585 00 1,025,895 99		54 409 27 48 994 40		42,179 52		91,173 92
710804907	HEINEKEN NV	EUR0 2		03APR02 19 978 54 17,590 11	08APR02	1 135783 2 623 68	24SEP01 TO 24SEP01 2,857 000	14 966 43
634	133 733 87 117,745 97	113 755 32 102 779 54		15APR02 86,537 96 76 175 03	18APR02	1 136041 10,997 00	24SEP01 TO 24SEP01 11,872 000	45,178 03
766	559 237 68 492,268 92	472,699 72 427,090 89		16MAY02 85 345 95 77,673 37	21MAY02	1 098780 3,113 01	24SEP01 TO 06DEC01 11,871 000	80 786 38
312	558,005 85 507 841 29	472 659 90 427 054 91						
710804907 TOTAL								
	1,250 977 40 1 117,856 18	1 059 114 94 956,925 34		191 862 46 171,438 51		-10,507 67		160 930 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	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 BASE GN/LS	
(CONTINUED)								
EUR - EURO CURRENCY								
726611908	FORTIS	NPV		20DEC01	28DEC01	1 114268	17DEC01 TO 17DEC01	
751	390,321 96	406,326 29	-16,004 33	-14,363 09		18,040 89	15,971 000	3,677 80
	350,294 51	346,616 71						
NETHERLANDS TOTAL								
	12,044 853 92	13 619,208 15	-1,574,354 23			210,687 08		-1,254,000 09
	10,941,822 78	12,195,822 87	-1,464,687 17					
EUR TOTAL								
	30,091,458 19	34,191,584 57	-4,100,126 38			358,802 14		-3,376,193 02
	27,215,061 63	30,591,254 65	-3,734,995 16					
GBP - POUND STERLING								
000445007	ABBEY NATIONAL	ORD GBP0 10		23OCT01	26OCT01	0 703087	07SEP01 TO 07SEP01	
122	147,393 98	142,057 23	5,334 75	7,590 45		-5,978 03	14,221 000	1,612 42
	209,638 32	208,025 90						
733	280,015 09	305,151 83	-25,134 74	-36,724 76	10JUN02	0 684463	07SEP01 TO 10SEP01	
	409,101 87	446,858 54			13JUN02	-1,031 91	30,548 000	-37,756 67
791	132,456 85	154,623 72	-22,167 67	-32,599 75	13JUN02	0 679995	10SEP01 TO 12SEP01	
	194,789 74	226,428 03			18JUN02	961 46	15,479 000	-31,638 29
000445007 TOTAL								
	559,865 12	601,832 78	-41,967 66	-61,734 06		-6,048 48		-67,782 54
	813,529 93	881,312 47						
004924007	SAFEWAY	ORD GBP0 25		10DEC01	13DEC01	0 697131	26JUN01 TO 26SEP01	
598	877,425 35	1,085,940 49	-208,515 14	-299,104 67		5,719 88	295,714 000	-293,384 79
	1,258,623 34	1,552,008 13						
006774004	BBA GROUP	ORD GBP0 25		23OCT01	26OCT01	0 703087	13JUL01 TO 13JUL01	
121	57,606 01	64,419 34	8,813 33	-12,535 19		1,125 20	25,727 000	-11,409 99
	81,932 98	93,342 97						
149	216,249 91	256,086 37	-39,836 46	-56,816 78	24OCT01	0 701139	13JUL01 TO 13JUL01	
	308,426 59	359,893 08			29OCT01	5,350 29	99,193 000	-51,466 49

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 BASE GN/LS	
(CONTINUED)								
GBP - POUND STERLING								
164	58,301 49	71,528 52	-13,227 03	-18,935 82	25OCT01	0 698519	13JUL01 TO 13JUL01	
	83,464 43	100,523 20			30OCT01	1,877 05	27,706 000	-17,058 77
577	303,808 39	270,626 49	33,181 90	47,493 22	07DEC01	0 698666	13JUL01 TO 16JUL01	
	434,840 67	380,327 17			12DEC01	7,020 28	104,825 000	54,513 50
594	53,565 85	49 862 91	3,702 94	5,311 68	10DEC01	0 697131	16JUL01 TO 16JUL01	
	76,837 57	70,075 26			13DEC01	1,450 63	19,314 000	6,762 31
006774004 TOTAL								
	689,531 65	714,523 63	-24,991 98	-35,482 89		16,823 45		-18,659 44
	985,502 24	1,004,161 68						
016622904	CAMBRIDGE ANTI BODY	ORD GBP0 10		12JUL01	17JUL01	0 710858	31JUL00 TO 31JUL00	
743	7,348 96	8,559 85	-1,210 89	-1,703 42		-1,280 07	368 000	-2,983 49
	10,338 15	13,321 64						
784	279 86	325 65	-45 79	-64 19	16JUL01	0 713349	31JUL00 TO 31JUL00	
	392 31	506 80			19JUL01	-50 30	14 000	-114 49
799	90,483 62	118,418 97	-27,935 35	-39,221 22	17JUL01	0 712251	31JUL00 TO 31JUL00	
	127,038 95	164,294 77			20JUL01	-18,034 60	5,091 000	-57,255 02
267	32,993 12	51,751 25	-18,758 13	-27,329 56	30AUG01	0 685636	31JUL00 TO 31JUL00	
	48,120 46	80,509 05			04SEP01	5,059 03	2,224 000	-32,388 59
500	27,635 93	52,987 32	-25,351 39	-37,312 18	19SEP01	0 679440	31JUL00 TO 31JUL00	
	40,674 57	82,463 85			24SEP01	-4,477 10	2,278 000	-41,789 28
598	8,260 05	20,701 80	-12,441 75	-18,167 44	24SEP01	0 684838	31JUL00 TO 31JUL00	
	12,061 32	32,218 10			27SEP01	-1,989 34	890 000	-20,156 78
615	63,773 94	148,564 53	-84,790 59	-124,697 36	25SEP01	0 679971	31JUL00 TO 31JUL00	
	93,789 21	231 210 11			28SEP01	-12,723 54	6,387 000	-137,420 90

ASSET ID	SECURITY DESCRIPTION	HAJ DATE	HAJ RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	STL GN/LS	BASE CURR CN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING							
016622904	TOTAL						
	230,775 48	401,289 37		-170,513 89			
	332,614 97	624,574 32		-248,495 37		-43,613 98	-292,109 35
023691900	REUTERS GROUP	ORD CBPO 25		21NOV01	24NOV01	0 706444	17OCT01 TO 17OCT01
436	505,629 80	255,780 26		49,849 54		-8,990 69	40 259 000
	432,619 07	371,047 72		70,562 04			61,571 35
023740905	DIACED	ORD CBX28 935185		09OCT01	12OCT01	0 684486	19APR01 TO 19APR01
777	84,282 13	94,416 70		-10,134 57		3,111 78	12 725 000
	123,132 00	134,826 32		16,806 10			-11,694 37
				09OCT01	12OCT01	0 684486	19APR01 TO 23APR01
795	148,241 90	165,780 15		-17,518 25		5,463 79	22,343 000
	216,603 24	236,732 76		25,593 29			-20,129 50
				10MAY02	15MAY02	0 684603	23APR01 TO 26APR01
253	158,667 89	131,683 64		26,984 25		4,072 85	17 755 000
	231,766 28	188,277 52		39,415 91			43,488 76
023740905	TOTAL						
	391,711 92	391,880 49		668 57			
	571,501 54	559,836 60		-903 48		17,648 42	11,644 94
040828907	STANDARD CHARTERED	ORD USD0 50		20NOV01	23NOV01	0 705119	04APR01 TO 17MAY01
419	163,431 51	165,289 45		1,857 96		1,238 95	17 157 000
	203,414 62	207,288 50		-2,434 93			3 873 88
				21NOV01	24NOV01	0 706444	17MAY01 TO 22MAY01
435	71,177 96	71,988 44		810 48		-808 26	8 501 000
	100,752 42	102,707 91		-1,147 23			1 955 49
				03DEC01	04DEC01	0 703284	22MAY01 TO 12JUN01
513	60,976 96	63,825 06		-2,848 12		-508 10	7 537 000
	86,703 15	91,040 99		-4,049 74			4 357 84
				21MAR02	24MAR02	0 700207	12JUN01 TO 27JUN01
556	137,797 04	147,000 03		-9,202 99		208 92	17 359 000
	196,194 72	209,729 04		-13,143 24			-12,934 32
				07JUN02	12JUN02	0 684603	27JUN01 TO 29JUN01
711	12,686 69	13,845 56		1,158 87		470 38	1 635 000
	18,531 47	19,753 84		1,692 74			1 222 38

ASSET ID	SECURITY DESCRIPTION	HAJ DATE	HAJ RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	STL GN/LS	BASE CURR CN/LS	SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING							
728	9,505 61	10,382 05		10JUN02	13JUN02	0 684443	29JUN01 TO 02JUL01
	13,887 49	14,812 36		-876 44		355 81	1 226 000
				1,280 48			-924 67
744	2,609 55	2,836 86		11JUN02	14JUN02	0 680805	02JUL01 TO 26JUL01
	3,835 06	4,047 42		-227 31		119 50	335 000
				-333 88			214 38
040828907	TOTAL						
	438,185 30	455,167 45		-16,982 15		-1,200 70	-25,482 96
	623,917 10	649,400 06		24,282 24			
041610007	HAYS	ORD CBPO 01		15MAR02	20MAR02	0 702272	04MAR02 TO 04MAR02
499	293,198 52	319,961 73		-46,143 21		237-70	168 883 000
	418,154 31	483,850 70		-65,734 09			-65,496 39
042469908	COLT TELECOM GROUP	ORD CBPO 025		05JUL01	10JUL01	0 714235	31MAY01 TO 31MAY01
626	23,284 49	39,845 35		-16,540 84		-711 31	5,524 000
	32,600 40	56,498 74		-23,186 85			-23,898 16
				06JUL01	11JUL01	0 708793	31MAY01 TO 31MAY01
649	23,627 89	42,486 30		19,859 21		303 15	5,920 000
	33,534 26	60,527 08		-26,889 47			-27,192 82
				09JUL01	12JUL01	0 710278	31MAY01 TO 31MAY01
649	54,130 09	99,406 17		-45,476 08		1,001 20	13,814 000
	74,209 72	141,236 67		-64,025 75			65,026 95
				10JUL01	13JUL01	0 709170	31MAY01 TO 31MAY01
696	68,022 68	117,783 90		49,741 22		-924 82	16 335 000
	95,918 72	167,011 79		-70,168 25			71,093 07
				29OCT01	01NOV01	0 688373	04OCT01 TO 04OCT01
181	323,035 35	214,027 44		109,087 91		-5,307 68	237 883 000
	469,273 71	316,225 51		158,555 88			153,048 20
				30OCT01	02NOV01	0 687474	04OCT01 TO 04OCT01
189	69,551 39	47,395 30		22,156 09		-1,085 34	52 678 000
	101,169 48	70,024 56		32,228 24			31,142 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 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)									
GBP - POUND STERLING									
042469908	TOTAL								
	541,651 09	541,344 46		306 63					
	808,506 49	811,526 37		6,313 62		-9,333 50			-3,019 88
071921001	VODAFONE GROUP	ORD USDO 10		05FEB02	08FEB02	0 705617	31JUL00	TO 14JUN01	
203	512,976 02	506,145 04		6,830 98			352,485 000		
	726,989 32	762,479 24		9,680 86		-45,170 78			-35,489 92
079805909	BP PLC	ORD USDO 25		23OCT01	26OCT01	0 703087	01MAR01	TO 01MAR01	
123	125,508 75	127,540 16		-2,031 41			22,103 000		
	178,510 98	185,634 74		-2,889 27		-4,234 49			-7,123 76
081827008	SMITHS GROUP	ORD GBP0 25		18SEP01	21SEP01	0 683761	01JUN01	TO 05JUN01	
482	246,694 62	323,847 12		-77,152 50			37,122 000		
	360,790 71	454,839 61		-112,835 48		18,786 58			-94,048 90
				19SEP01	24SEP01	0 679440	05JUN01	TO 06JUN01	
508	54,521 91	80,058 84		-25,536 95			9,177 000		
	80,245 36	112,441 74		-37,585 29		5,388 89			-32,196 40
				20SEP01	25SEP01	0 682268	06JUN01	TO 08JUN01	
543	97,966 92	146,386 34		-48,419 44			16,780 000		
	143,590 08	205,597 99		-70,968 36		8,960 45			-62,007 91
				04JAN02	09JAN02	0 691946	05OCT01	TO 05OCT01	
815	153,339 10	139,260 95		14,078 15			21,427 000		
	221,605 59	206,196 75		20,345 74		-4,936 90			15,408 84
				07JAN02	10JAN02	0 695048	05OCT01	TO 05OCT01	
828	77,759 58	70,641 12		7,118 46			10,869 000		
	111,876 56	104,594 78		10,241 68		-2,959 90			7,281 78
081827008	TOTAL								
	630,282 13	760,194 41		-129,912 28					
	918,108 30	1,083,670 89		-190,801 71		25,239 12			-165,542 59
084354901	DIMENSION DATA HLDGS PLC	ORD USDO 01		03JUL01	06JUL01	0 711288	11SEP00	TO 11SEP00	
602	20,555 83	22,022 49		-1,466 66			10,365 000		
	28,899 45	32,242 41		-2,061 98		-1 280 98			-3,342 96
				04JUL01	10JUL01	0 711288	11SEP00	TO 11SEP00	
613	42,012 70	52,851 86		-10,839 16			24,875 000		
	59,065 67	77,378 67		-15,238 78		-3,074 22			-18,313 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 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)									
GBP - POUND STERLING									
627	19,448 44	26,426 99		05JUL01	10JUL01	0 714235	11SEP00	TO 11SEP00	
	27,229 75	38,698 89		-6,978 55			12 438 000		
				-9,770 66		-1,690 48			-11,461 14
650	129,765 10	189,387 05		06JUL01	11JUL01	0 708793	11SEP00	TO 11SEP00	
	183,078 98	277,275 37		-59,621 95			89 136 000		
				-84,117 58		-10,078 81			-94,196 39
670	55,466 53	79,276 72		09JUL01	12JUL01	0 710278	11SEP00	TO 10OCT00	
	78,091 30	114,066 44		-23,810 19			37,312 000		
				-33,522 35		-4,452 79			-37,975 14
697	21,969 71	30,829 34		10JUL01	13JUL01	0 709170	10OCT00	TO 10OCT00	
	30,979 47	45,136 24		-8,859 45			14 510 000		
				-12,492 98		-1,663 81			-14,156 79
744	26,481 59	37,437 18		12JUL01	17JUL01	0 710858	10OCT00	TO 10OCT00	
	37,253 00	54,810 54		-10,955 59			17,620 000		
				-15,411 78		-2,145 76			-17,557 54
763	9,314 51	13,213 50		13JUL01	18JUL01	0 713929	10OCT00	TO 10OCT00	
	13,046 83	19,345 44		-3 898 99			6,219 000		
				-5,461 31		-837 30			-6,298 61
785	18,670 00	26,426 99		16JUL01	19JUL01	0 713369	10OCT00	TO 17OCT00	
	26,171 59	38,690 89		-7,756 99			12,438 000		
				-10,873 74		-1,645 56			-12,519 30
800	47,055 79	68,115 68		17JUL01	20JUL01	0 712251	17OCT00	TO 30OCT00	
	66,066 30	99,725 93		-21,059 89			32,059 000		
				-29,568 07		-4,091 56			-33,659 63
084354901	TOTAL								
	390,740 20	545,987 82		-155,247 62					
	549,882 34	799,362 84		-218,519 23		-30,961 27			-249,480 50
087061008	LLOYDS TSB GROUP	ORD GBP0 25		06AUG01	09AUG01	0 705343	28FEB01	TO 28FEB01	
059	84,160 83	75,332 99		8,827 84			11,504 000		
	119,319 01	109,790 60		12,515 67		-2,987 26			9,528 41
				07AUG01	10AUG01	0 705766	28FEB01	TO 01MAR01	
074	82,088 31	74,769 83		7,318 48			11,418 000		
	116,310 94	108,969 84		10,369 56		3,028 44			7,341 10

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SELTY CN/L	LOCAL SELTY CN/L	BASE CURR CN/L	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELTY CN/L	BASE SELTY CN/L		NET FUNDRSN
							NET BASE CN/L
(CONTINUED)							
GBP - POUND STERLING							
806	176 559 59 255,870 11	170 534 09 249,496 20		10OCT01 4 025 50 8 732 15	15OCT01	0 690036 -2 558 24	01MARCH01 TO 08MARCH01 25,935 000 6,173 91
789	440,362 20 645 753 57	394,828 98 578,109 06		03 JAN02 53,533 22 77,101 21	08 JAN02	0 694324 -9,456 70	08MARCH01 TO 13SEP01 60,046 000 67,644 51
810	329 577 56 474,305 32	291,114 54 426 250 24		04 JAN02 38 463 02 55,586 74	09 JAN02	0 691966 -5,531 66	13SEP01 TO 14SEP01 44 273 000 50 055 08
087061008 TOTAL							
	1,120,748 49 1,613 558 95	1,006 580 43 1 472 815 94		114,168 06 164,305 33		-23 542 32	140 743 01
092528900	(LAXOSMITHKLINE	ORD GBP0 25		0901 101	1201101	0 684486	07SEP01 TO 10SLP01
776	443 515 55 647,954 16	405,307 96 594,125 15		38,207 59 55,819 39		-1 990 38	25,017 000 53,829 01
096359906	P+0 PRINCESS CRUISES	USD0 50		20NOV01	23NOV01	0 705119	0501 101 TO 05OCT01
418	88,744 90 125,886 41	51 572 44 76,360 74		37,192 44 52 746 36		-3,220 69	24,190 000 49 525 67
420	88 885 67 126,057 69	51,572 44 76 360 74		20NOV01 37,313 23 52 917 64	23NOV01	0 705119 -3 220 69	05OCT01 TO 05OCT01 24,190 000 49 696 95
096359906 TOTAL							
	177 650 57 251,944 10	103,144 88 152 721 48		74 505 69 105 664 00		-6 441 38	99 222 62
098952906	ASTRAZENECA	ORD USD0 25		12DEC01	17DEC01	0 692401	31JUL00 TO 31JUL00
624	415 515 74 600 108 52	394 611 49 587,627 82		21,104 25 30,479 81		-17,999 11	13 734 000 12,480 70
807	313 998 17 453 413 21	259,004 64 385 890 15		17APR02 54,991 53 79,407 74	22APR02	0 692521 11 884 68	31JUL00 TO 31JUL00 9 019 000 67 523 06
840	303 000 52 438 593 43	258 977 93 385,847 37		19APR02 44 022 59 63,722 73	24APR02	0 690846 -10 976 67	31JUL00 TO 19NOV01 9,018 000 52 746 06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SELTY CN/L	LOCAL SELTY CN/L	BASE CURR CN/L	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELTY CN/L	BASE SELTY CN/L		NET FUNDRSN
							NET BASE CN/L
(CONTINUED)							
GBP - POUND STERLING							
098952906 TOTAL							
	1 032 514 43 1 492 115 16	912,596 06 1 359,545 34		170,118 37 173,610 28		40,860 46	132,749 82
GBP TOTAL							
	8,782 010 37 12,424,032 30	9 175,017 42 13 347,843 67		393 007 05 -562,071 51		-161 739 86	-723 811 37
HKD - HONG KONG DOLLAR							
621808906	LEGND GROUP LTD	HKD0 025		20MAR02	22MAR02	7 799550	15FEB02 TO 15FEB02
545	1 440 410 30 187,242 89	1 525,097 34 195,541 60		64,687 04 8 293 69		-5 02	442 000 000 -8 298 71
627	489 470 92 62,756 70	517,564 97 66,360 27		05APR02 28 096 05 3 602 29	08APR02	7 799500 -1 28	15FEB02 TO 15FEB02 150,000 000 3 603 57
642	144 456 64 44,164 50	365,747 33 46,894 59		04APR02 21,290 69 -2 729 79	09APR02	7 799400 -30	15FEB02 TO 14FEB02 106,000 000 2 730 09
675	78,188 21 10,024 58	82,810 71 10,617 64		08APR02 4 622 50 592 65	10APR02	7 799650 -41	15FEB02 TO 15FEB02 24 000 000 -593 06
697	32 724 94 4 195 95	34 504 46 4,424 02		09APR02 1 777 57 -227 90	11APR02	7 799650 17	15FEB02 TO 15FEB02 10,000 000 -228 07
717	32 128 51 4,119 28	34 504 47 4 424 02		10APR02 -2 375 96 304 63	12APR02	7 799550 11	15FEB02 TO 15FEB02 10,000 000 304 74
731	25 662 52 3 290 17	27 603 57 3 539 21		11APR02 -1 941 05 -248 86	15APR02	7 799750 -18	15FEB02 TO 15FEB02 8 000 000 249 04
750	76 545 90 9 813 89	82,810 72 10,617 64		12APR02 -6 244 82 803 21	16APR02	7 799750 54	15FEB02 TO 15FEB02 24 000 000 -803 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 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		
(CONTINUED)							
HKD - HONG KONG DOLLAR							
765	19,165 17 2,457 18	20,702 68 2,454 41		15APR02 -1,537 51 -197 13	17APR02	7 799650 - 10	15FEB02 TO 15FEB02 6,000 000 -197 23
787	57,488 04 7,370 50	62,108 04 7,963 23		16APR02 -4,620 00 -592 33	18APR02	7 799750 - 40	15FEB02 TO 15FEB02 18,000 000 -592 73
803	39,277 30 5,035 78	41,405 36 5,308 82		17APR02 -2,128 06 -272 84	19APR02	7 799650 - 20	15FEB02 TO 15FEB02 12,000 000 -273 04
809	163,406 32 20,950 47	172,522 32 22,120 09		17APR02 -9,116 00 -1,168 77	19APR02	7 799650 - 85	15FEB02 TO 15FEB02 50,000 000 -1,169 62
818	79,329 39 10,171 28	82,810 71 10,617 65		18APR02 -3,481 32 -446 36	22APR02	7 799350 - 01	15FEB02 TO 15FEB02 24,000 000 -446 37
621808906	TOTAL						
	2,898,256 16 371,593 17	3,050,194 68 391,083 19		-151,938 52 -19,480 45		-9 57	-19,490 02
622657906	618 PETROCHINA CO	2,877,595 25 368,931 93	HKD0 10 H SHS 2,695,226 91 345,555 31	25SEP01 182,368 34 23,381 16	27SEP01	7 799800 -4 54	27MAR01 TO 28MAR01 1,958,000 000 23,376 62
632	772,719 58 99,070 42	740,567 97 94,948 29		26SEP01 32,151 61 4,122 16	28SEP01	7 799700 - 03	28MAR01 TO 28MAR01 538,000 000 4,122 13
649	754,778 89 96,772 73	724,802 76 93,183 45		27SEP01 27,976 13 3,586 91	03OCT01	7 799500 2 37	28MAR01 TO 28MAR01 528,000 000 3,589 28
650	449,240 43 57,598 62	432,227 40 55,415 92		27SEP01 17,013 03 2,181 30	03OCT01	7 799500 1 40	28MAR01 TO 28MAR01 314,000 000 2,182 70
668	2,374,269 12 304,412 99	2,235,469 11 286,609 71		28SEP01 138,800 01 17,796 01	04OCT01	7 799500 1,624 000 000 7 27	28MAR01 TO 30MAR01 17,803 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	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)							
HKD - HONG KONG DOLLAR							
622657906	TOTAL						
	7,228,603 27 926,786 69	6,830,294 15 875,712 68		398,309 12 51,067 54		6 47	51,074 01
HKD	TOTAL						
	10,126,859 43 1,298,379 86	9,880,488 83 1,266,795 87		246,370 60 31,587 09		-3 10	31,583 99
JPY - JAPANESE YEN							
604978908	597 ACOM CO	66 481 743 00 526,546 35	JPY50 56,704,067 00 512,069 96	10DEC01 9,777 674 00 77,440 80	15DEC01	124 260002 -62,964 41	07DEC00 TO 07DEC00 6,900 000 14,476 39
612927905	160 NTT DOCOMO	8,392,046 00 69,727 44	NPV 5,896,695 00 51,120 42	17AUG01 2,495,351 00 20,733 26	22AUG01	120 354996 2,126 24	31JUL00 TO 31JUL00 5 000 18,607 02
167	11,422,660 00 94,621 11	8,255,372 00 71,568 58		20AUG01 3,167,288 00 26,736 65	23AUG01	120 720001 -3,184 12	31JUL00 TO 31JUL00 7 000 23,052 53
178	11,319,770 00 94,406 16	8,255,372 00 71,568 58		21AUG01 3,064,398 00 25,556 88	24AUG01	119 904999 -2,719 30	31JUL00 TO 31JUL00 7 000 22,837 58
185	12,815,039 00 106,876 60	9,434,711 00 81,792 67		22AUG01 3,580 328 00 28 191 72	27AUG01	119 904999 -3,107 79	31JUL00 TO 31JUL00 8 000 25,083 93
213	9,205,055 00 76,833 65	7,076,033 00 61,344 50		23AUG01 2 129,822 00 17,770 73	28AUG01	119 805000 -2,281 58	31JUL00 TO 31JUL00 6 000 15,489 15
320	2 735,230 00 22,619 23	2 358,678 00 20,448 17		06SEP01 374 552 00 3,113 93	11SEP01	120 925003 -942 87	31JUL00 TO 31JUL00 2 000 2,171 06
336	5 136 421 00 42,791 03	4,717,356 00 40,894 33		07SEP01 419,065 00 3,491 19	12SEP01	120 035004 -1,596 49	31JUL00 TO 31JUL00 4 000 1,894 70

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT STL DT LOCAL SECY GN/LS LOCAL SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED) JPY - JAPANESE YEN					
370	4,960,595.00 40,978.03	4,717,556.00 40,896.33	10SEP01 243,239.00 2,009.33	13SEP01 121.055000 -1,927.63	31JUL00 TO 31JUL00 4.000 81.70
397	7,392,593.00 62,047.02	7,076,033.00 61,344.50	11SEP01 516,560.00 2,656.93	14SEP01 119.145004 -1,954.41	31JUL00 TO 31JUL00 6.000 702.52
474	8,930,583.00 74,037.52	7,076,033.00 61,344.50	18SEP01 1,854,450.00 15,790.12	21SEP01 117.649997 -1,097.30	31JUL00 TO 31JUL00 6.000 14,692.82
501	6,288,937.00 55,620.98	4,717,556.00 40,896.33	19SEP01 1,571,581.00 13,399.68	25SEP01 117.285004 -675.03	31JUL00 TO 31JUL00 4.000 12,724.65
534	5,977,055.00 51,559.67	4,717,556.00 40,896.33	20SEP01 1,259,499.00 10,866.50	26SEP01 115.925003 203.16	31JUL00 TO 31JUL00 4.000 10,663.34
574	1,415,553.00 12,126.73	1,179,339.00 10,274.08	21SEP01 236,214.00 2,023.59	27SEP01 116.729996 -120.94	31JUL00 TO 31JUL00 1.000 1,902.65
050	12,491,585.00 94,597.59	10,614,050.00 92,016.75	17JAN02 1,877,535.00 14,218.36	22JAN02 132.050003 11,637.72	31JUL00 TO 31JUL00 9.000 2,580.64
062	8,498,693.00 64,073.38	7,076,033.00 61,344.50	18JAN02 1,422,660.00 10,725.72	23JAN02 132.639999 -7,996.84	31JUL00 TO 31JUL00 6.000 2,728.88
081	12,632,854.00 95,299.14	10,614,050.00 92,016.75	21JAN02 2,018,804.00 15,229.36	24JAN02 132.559998 11,944.97	31JUL00 TO 31JUL00 9.000 3,282.59
084	4,197,501.00 31,343.35	3,538,017.00 30,672.25	22JAN02 659,484.00 4,924.46	25JAN02 133.919998 -4,253.36	31JUL00 TO 31JUL00 3.000 671.10
102	1,319,779.00 9,832.27	1,179,339.00 10,274.08	23JAN02 140,448.00 1,046.24	28JAN02 134.229996 -1,438.12	31JUL00 TO 31JUL00 1.000 -391.86

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT STL DT LOCAL SECY GN/LS LOCAL SECY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED) JPY - JAPANESE YEN					
362	54,888,520.00 409,631.12	45,994,218.00 398,739.24	28FEB02 8,894,302.00 66,377.87	05MAR02 133.994995 -55,485.99	31JUL00 TO 31JUL00 39.000 10,891.88
385	19,354,896.00 146,589.57	15,331,406.00 132,913.08	06MAR02 4,023,490.00 30,431.42	07MAR02 132.214996 16,954.93	31JUL00 TO 31JUL00 15.000 13,476.49
397	17,081,757.00 129,113.81	12,972,728.00 112,464.92	05MAR02 4,109,029.00 31,058.42	08MAR02 132.300003 -14,409.53	31JUL00 TO 31JUL00 11.000 16,448.89
407	12,519,452.00 95,643.27	9,434,711.00 81,792.67	06MAR02 3,084,741.00 23,571.03	11MAR02 130.879995 -9,700.43	31JUL00 TO 31JUL00 8.000 13,870.60
439	91,452,155.00 710,804.85	62,504,963.00 541,876.41	12MAR02 28,947,192.00 224,989.83	15MAR02 128.660004 56,061.39	31JUL00 TO 31JUL00 53.000 168,928.44
612927905 TOTAL					
	330,428,729.00 2,590,993.07	254,737,205.00 2,208,401.97	75,691,524.00 594,413.24	-211,822.14	382,591.10
635756000	FURUKAWA ELFLIRIC 584 936,488.00 7,539.25	JPY50 1,460,599.00 13,162.30	02JUL01 524,111.00 -4,219.39	05JUL01 124.214996 -1,403.66	13APR01 TO 13APR01 1.000 -5,625.05
598	933,503.00 7,499.82	1,460,599.00 13,162.30	03JUL01 527,094.00 -4,234.72	06JUL01 124.470001 1,427.76	13APR01 TO 13APR01 1.000 -5,662.48
612	915,512.00 7,355.28	1,460,599.00 13,162.30	04JUL01 545,087.00 4,379.26	09JUL01 124.470001 1,427.76	13APR01 TO 13APR01 1,000 -5,807.02
614	1,727,449.00 13,735.14	2,921,197.00 26,324.61	05JUL01 -1,193,728.00 -9,491.34	10JUL01 125.770004 -3,098.11	13APR01 TO 13APR01 2.000 -12,589.47
615	6,940,377.00 54,183.09	11,684,789.00 105,298.43	05JUL01 -4,744,412.00 -37,722.92	10JUL01 125.770004 -12,392.42	13APR01 TO 13APR01 8.000 -50,115.34

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			NET BASE GN/LS	
(CONTINUED)									
JPY - JAPANESE YEN									
635	3,332,785 00 26,489 57	5,842,394 00 52,649 21		06JUL01 -2,509,609 00 -19,946 82	11JUL01	125 815002 -6,212 82	13APR01 4,000 000	TO 13APR01	-26,159 64
659	3,212,334 00 25,612 61	5,842,394 00 52,649 22		09JUL01 -2,630,060 00 -20,970 02	12JUL01	125 419998 -6,066 59	13APR01 4,000 000	TO 13APR01	-27,036 61
699	2,457,428 00 19,579 54	4,381,796 00 39,486 91		10JUL01 -1,924,368 00 -15,332 39	13JUL01	125 510002 -4,574 98	13APR01 3 000 000	TO 13APR01	-19,907 37
635756000 TOTAL									
	20,455,896 00 162,994 30	35,054,367 00 315,895 28		-14,598,471 00 -116,296 88		-36,604 10			-152,900 98
639092907	NOMURA RESEARCH INC	NPV		06JUN02	11JUN02	124 330000	07JAN02	TO 07JAN02	
473	22,694,087 00 182,531 06	18,931,537 00 144,592 82		3,762,550 00 30,262 61		7,675 63	1,200 000		37,938 24
647453901	JAPAN TOBACCO INC	JPY50000		01AUG01	06AUG01	124 864998	31JUL00	TO 31JUL00	
025	62,840,982 00 503,271 40	50,154,912 00 473,582 74		12,686,070 00 101,598 29		-71,909 63	70 000		29,688 66
710	66,026,694 00 515,068 98	61,618 892 00 581,830 22		19DEC01 4,407,802 00 34,384 91	26DEC01	128 190002 -101,146 15	31JUL00 86 000	TO 31JUL00	-66,761 24
004	38,915,057 00 294,409 59	38,690,932 00 365,335 26		11JAN02 224,125 00 1,695 60	17JAN02	132 179993 -72,621 27	31JUL00 54 000	TO 31JUL00	-70,925 67
647453901 TOTAL									
	167,782,733 00 1,312,749 97	150,464,736 00 1,420,748 22		17,317,997 00 137,678 80		-245,677 05			-107,998 25
651312902	MILLEA HOLDINGS INC	NPV		03APR02	08APR02	132 639999	02APR02	TO 02APR02	
629	12,954,650 00 97,682 83	13,870,228 00 112,985 18		-913,578 00 -6,887 65		-8,414 70	13 000		-15,302 35
095	52,928,446 00 412,038 82	56,547,853 00 460,631 88		30APR02 -3,619,407 00 -28,176 46	07MAY02	128 455000 -20,416 60	02APR02 53 000	TO 02APR02	-48,593 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 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			NET BASE GN/LS	
(CONTINUED)									
JPY - JAPANESE YEN									
651312902 TOTAL									
	65,885,096 00 509,721 65	70,418,081 00 573,617 06		-4,532,985 00 -35,064 11		-28 831 30			-63,895 41
651669905	NTT DOCOMO	NEW NPV 17MAY02		22MAY02	22MAY02	115 349111	26MAR02	TO 26MAR02	
542	122 651,247 00 1,063,304 65	122,651,247 00 1,063,304 65		00 00		00	520 000		00
674720008	ROHM CO	JPY50		20SEP01	26SEP01	115 925003	31JUL00	TO 31JUL00	
535	1,267,416 00 10,933 07	2,065,274 00 18,558 97		-797,858 00 -6,882 54		-743 36	100 000		-7,625 90
581	2,458,297 00 21,059 69	4,130,548 00 37,117 95		21SEP01 -1,672,251 00 -14 325 80	27SEP01	116 729996 -1,732 46	31JUL00 200 000	TO 31JUL00	-16,058 26
660	40,372,601 00 317,245 01	43,240,584 00 386,401 88		14DEC01 -2,867,983 00 -22,536 41	19DEC01	127 260002 -46,620 46	31JUL00 2,200 000	TO 31JUL00	-69,156 87
051	12,981,709 00 98,309 04	15,723,849 00 140,509 77		17JAN02 -2,742,140 00 -20,765 92	22JAN02	132 050003 -21,434 81	31JUL00 800 000	TO 31JUL00	-42,200 73
063	16,938,417 00 127,702 18	19,654,811 00 175,637 22		18JAN02 -2,716,394 00 -20,479 45	23JAN02	132 639999 -27,455 59	31JUL00 1,000 000	TO 31JUL00	-47,935 04
082	16,702,556 00 125,999 97	19,654,811 00 175,637 22		21JAN02 -2,952 255 00 -22 271 09	24JAN02	132 559998 -27,366 16	31JUL00 1,000 000	TO 31JUL01	-49,637 25
674720008 TOTAL									
	90,720,996 00 701,248 96	104,469,877 00 933,863 01		-13,748,881 00 -107,261 21		-125,352 84			-232,614 05
680468006	SHIONOGI + CO	JPY50		09AUG01	14AUG01	123 004997	04APR01	TO 04APR01	
117	4,662,277 00 37,903 15	4,052,377 00 34,644 82		609,900 00 4,958 34		-1,700 01	2,000 000		3,258 33
124	34 416,998 00 282,048 74	34,445,200 00 294,480 95		10AUG01 -28,202 00 -231 12	15AUG01	122 025002 -12,201 09	04APR01 17 000 000	TO 04APR01	-12,432 21

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SELCY GN/LS BASE COST BASE SELCY CN/LS	TRD DT STI DT LOCAL SELCY GN/LS BASE SELCY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR DTI FUND RSN	BUY'S NET BASE (N/LS)
(CONTINUED)						
JPY - JAPANESE YEN						
144	31 716 430 00 247 784 17	34 249,765 00 259,669 85	02MAY02 09MAY02 2 533,135 00 -19,790 12	128 000000 7,906 44	03APR02 TO 08APR02 17 000 000	TO 08APR02 -11 883 68
181	16 397 646 00 128,317 15	18,132,229 00 137,472 27	07MAY02 10MAY02 -1 734,583 00 -13 573 70	127 790000 4 418 56	08APR02 TO 08APR02 9 000 000	TO 08APR02 -9,155 14
680668006 TOTAL	87 195 551 00 496 055 19	90 879 571 00 726,267 89	-3 486,020 00 28,636 60	-1,576 10		-30,212 70
680526001 SHISEIDO CO 802	13 601 844 00 109 401 14	JPY50 9 050,332 00 76 394 53	14JUN02 19JUN02 4,551 512 00 36,608 32	124 330000 -3 601 71	13FEB01 TO 13FEB01 8,000 000	TO 13FEB01 33,006 61
682150008 SONY CORP 159	55,662,446 00 462 485 55	JPY50 68,130,886 00 587,314 91	17AUG01 22AUG01 12,468,440 00 -103,597 20	120 354996 -21,232 16	31JUL00 TO 31JUL00 9,400 000	TO 31JUL00 -124,829 36
538	26,646,613 00 221,990 35	38 414,223 00 331,145 64	07SEP01 12SEP01 -11,767,610 00 -98 034 82	120 035004 -11 120 47	31JUL00 TO 11JAN01 5 500 000	TO 11JAN01 109,155 29
571	18 940,972 00 156 465 84	27 542,273 00 237,425 18	10SEP01 13SEP01 8 601 301 00 -71 052 84	121 055000 -9,906 50	11JAN01 TO 11JAN01 3,800 000	TO 11JAN01 -80 959 34
047	79 752,877 00 665,494 63	89 979,024 00 715,043 90	24JUN02 01JUL02 -10 226,147 00 -85,331 67	119 840000 35 782 40	11JAN01 TO 30JUL01 13,600 000	TO 30JUL01 -49,549 27
682150008 TOTAL	181,002 908 00 1 506 434 37	224 066,606 00 1 870 929 63	-43,063,498 00 358,016 53	-6,476 73		364,493 24
687044008 TAKEDA CHEM INDS 677	5 381,137 00 44 745 86	JPY50 5,759 126 00 49,739 55	01OCT01 04OCT01 -377,989 00 -3,145 10	120 259995 1,850 59	31JUL00 TO 31JUL00 1,000 000	TO 31JUL00 -4,993 69
690	5 323,292 00 44,096 19	5 759,126 00 49 739 55	02OCT01 05OCT01 -435 834 00 -3 610 29	120 720001 -2 034 07	31JUL00 TO 31JUL00 1 000 000	TO 31JUL00 -5 643 36

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SELCY GN/LS BASE COST BASE SELCY CN/LS	TRD DT STI DT LOCAL SELCY GN/LS BASE SELCY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR DTI FUND RSN	BUY'S NET BASE (N/LS)
(CONTINUED)						
JPY - JAPANESE YEN						
704	5,541,675 00 45,948 97	5 759 126 00 49,739 55	05OCT01 09OCT01 217,451 00 -1 883 00	120 404996 -1,987 58	31JUL00 TO 31JUL00 1 000 000	TO 31JUL00 -3,790 58
759	5,246 416 00 43 591 18	5,759,126 00 49,739 55	05OCT01 11OCT01 -512,710 00 4 259 98	120 344996 1 888 39	26SEP00 TO 26SEP00 1 000 000	TO 26SEP00 6 148 37
687044008 TOTAL	21,492,520 00 178,382 20	23 036 504 00 198 958 20	-1,543 984 00 -12,816 37	-7 759 63		20 574 00
689474000 TOKIO MARINE +FIRE 440	2,015,223 00 15 663 17	JPY50 2 133 881 00 17,382 34	12MAR02 15MAR02 118 658 00 -922 26	128 460004 796 91	23OCT01 TO 23OCT01 2,000 000	TO 23OCT01 -1 719 17
450	2,972 167 00 22,972 38	3 200,822 00 26,073 50	13MAR02 18MAR02 228,655 00 -1,767 31	129 380005 1,333 81	23OCT01 TO 23OCT01 3 000 000	TO 23OCT01 -3 101 12
451	999 015 00 7,721 54	1,066 941 00 8 691 17	13MAR02 18MAR02 -67,926 00 -525 01	129 380005 -444 60	24OCT01 TO 24OCT01 1 000 000	TO 24OCT01 969 61
462	3 887,557 00 30,153 25	4 267,763 00 34 744 67	14MAR02 19MAR02 -380,406 00 2,950 71	128 919998 1,640 71	24OCT01 TO 24OCT01 4,000 000	TO 24OCT01 4 611 42
507	4 982 056 00 37,952 74	5 534 703 00 43 455 84	18MAR02 22MAR02 352 647 00 -2 686 42	131 270004 -2 816 68	24OCT01 TO 24OCT01 5 000 000	TO 24OCT01 5 503 10
525	4,051,745 00 30,613 86	4,267 763 00 34,744 67	19MAR02 25MAR02 -216,018 00 -1,637 17	132 350006 -2,518 64	24OCT01 TO 24OCT01 4,000 000	TO 24OCT01 -4,150 81
546	5,034,631 00 38 246 90	5,334,703 00 43 455 84	20MAR02 26MAR02 -300 072 00 -2 279 58	131 435010 -2,929 34	24OCT01 TO 24OCT01 5 000 000	TO 24OCT01 5 208 94
572	2 938 419 00 22 117 33	3,200,822 00 26 073 50	22MAR02 27MAR02 262,203 00 -1,973 45	132 864990 -1,982 72	24OCT01 TO 24OCT01 3,000 000	TO 24OCT01 3,946 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	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET	NET
(CONTINUED)									
JPY - JAPANESE YEN									
609	70 418,081 00 573,617 06	70,418,081 00 573,617 06		02APR02	00		03APR02	122 761483	24OCT01 TO 25OCT01
				00	00			66,000 000	00
689476000 TOTAL									
	97,298,894 00 779,058 25	99 225,479 00 808,278 59		-1,924 585 00 -14,736 91		-14,483 43			-29,220 34
689567006	TOKYO ELECTRON	JPY50		19SEP01	25SEP01	117 285004	09JUL01 TO 09JUL01		
506	5,425,846 00 46,262 06	6,614,678 00 52,974 46		-1,188,832 00 -10,136 27		3,423 67	1,000 000		-6,712 60
530	20,809,850 00 179,511 32	26,458,712 00 211,898 62		20SEP01	26SEP01	115 925003	09JUL01 TO 09JUL01	4,000 000	-32,387 30
				-5,648,862 00 -48,728 59		16,341 29			
227	66,979,380 00 546,569 68	65,428,136 00 533,913 26		31OCT01	05NOV01	122 544998	09JUL01 TO 01OCT01	13,000 000	12,656 42
				1,551,244 00 12,658 97		-2 15			
689567006 TOTAL									
	93,215,076 00 772,343 06	98,501,526 00 798 786 54		-5,286,450 00 -46,206 29		19,762 81			-26,443 48
690064001	TOYOTA MOTOR CORP	JPY50		07MAY02	10MAY02	127 790000	05NOV01 TO 05NOV01		
182	37,164,281 00 290,823 08	34,879,977 00 283,857 07		2,284,304 00 17,875 45		-10,909 44	11,000 000		6,966 01
218	13,734,651 00 106,751 52	12,683 628 00 103,220 75		08MAY02	13MAY02	128 660000	05NOV01 TO 05NOV01	4,000 000	3,530 77
				1,051,023 00 8,169 00		-4,638 23			
227	3,510,750 00 27,350 81	3,170,907 00 25,805 19		09MAY02	14MAY02	128 360000	09NOV01 TO 09NOV01	1,000 000	1,545 62
				539,843 00 2,647 58		-1,101 96			
228	17,521,678 00 136,504 19	15,854,535 00 129,025 94		09MAY02	14MAY02	128 360000	09NOV01 TO 09NOV01	5,000 000	7,478 25
				1,667,143 00 12,988 03		-5,509 78			
251	27,756,241 00 217,057 60	25 367,256 00 206,441 50		10MAY02	15MAY02	127 875000	09NOV01 TO 09NOV01	8,000 000	10,416 10
				2,388,985 00 18 682 19		-8,066 09			

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	NET	NET
(CONTINUED)									
JPY - JAPANESE YEN									
259	14,144,931 00 110,797 25	12,683,628 00 103,220 75		13MAY02	16MAY02	127 665000	09NOV01 TO 09NOV01	4,000 000	7,576 50
				1,461,303 00 11,446 39		-3,869 89			
261	21,224,475 00 166,251 32	19,025,442 00 154,831 13		13MAY02	16MAY02	127 665000	09NOV01 TO 09NOV01	6,000 000	11,420 19
				2,199,033 00 17,225 03		-5,804 84			
262	7,080,438 00 55,461 07	6,341,814 00 51 610 38		13MAY02	16MAY02	127 665000	09NOV01 TO 09NOV01	2,000 000	3,850 69
				738 624 00 5,785 64		-1,934 95			
280	7,182,516 00 55,821 22	6,341,814 00 51,610 38		14MAY02	17MAY02	128 670000	09NOV01 TO 09NOV01	2,000 000	4,210 84
				840,702 00 6,533 78		-2,322 94			
281	17,973,194 00 139,684 42	15,854,535 00 129,025 94		14MAY02	17MAY02	128 670000	09NOV01 TO 14NOV01	5,000 000	10,658 48
				2 118,659 00 16,465 84		-5,807 36			
282	3,591,257 00 27,910 60	3,170,907 00 25 805 19		14MAY02	17MAY02	128 670000	14NOV01 TO 14NOV01	1,000 000	2,105 41
				420,350 00 3,266 88		-1,161 47			
303	21,535,162 00 168,342 09	19,025 442 00 154,831 13		15MAY02	20MAY02	127 925000	14NOV01 TO 26NOV01	6,000 000	13,510 96
				2,509,720 00 19,618 48		-6,107 72			
310	17,921,769 00 139,784 49	15,854,535 00 129,025 94		16MAY02	21MAY02	128 210000	26NOV01 TO 26NOV01	5,000 000	10,758 55
				2,067,234 00 16,123 81		-5,365 26			
313	7,157,032 00 55,822 73	6,341,814 00 51,610 37		16MAY02	21MAY02	128 210000	26NOV01 TO 26NOV01	2,000 000	4,212 36
				815,218 00 6,558 46		-2,146 10			
729	7,857,701 00 63,063 41	7,610,177 00 61 932 45		10JUN02	13JUN02	124 600000	26NOV01 TO 07DEC01	2,400 000	1,130 96
				247,524 00 1,986 55		-855 59			
746	26,964,994 00 214,783 50	26,318,527 00 214,183 06		11JUN02	14JUN02	125 545000	07DEC01 TO 07DEC01	8,300 000	600 44
				646,467 00 5,149 29		-4,548 85			

ASSET ID LOT	SECURITY DESCRIPTION		MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	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 PRINCIPAL NET							DTL FUND NET	RSM BASE GN/LS
(CONTINUED)										
SGD - SINGAPORE DOLLAR										
617520903	TOTAL									
		1,252,368 35 715,663 67	1,307,853 40 719,482 40						27,895 34	-3,818 73
SGD	TOTAL									
		2,028,517 22 1,159,271 95	2,082,894 90 1,157,061 66						33,288 25	2,210 29

USD - US DOLLAR

G0070K103	ACE LTD		COM		17SEP01	20SEP01	1 000000	08AUG01 TO 08AUG01		
457		344,521 49		425,755 02				11,860 000		-81,233 53
G02602103	AMDOCS LIMITED		SHS		18JUL01	23JUL01	1 000000	31JUL00 TO 31JUL00		
816		345,065 21		366,818 18				8,600 000		-21,752 97
818		165,518 65		173,172 30	19JUL01	24JUL01	1 000000	31JUL00 TO 31JUL00		-7,653 65
847		526,728 41		592,027 47	23JUL01	24JUL01	1 000000	31JUL00 TO 31JUL00	13,880 000	-65,299 06
203		139,599 20		159,736 52	22AUG01	27AUG01	1 000000	31JUL00 TO 05APR01	3,745 000	-20,137 32
219		122,269 21		137,556 82	23AUG01	28AUG01	1 000000	05APR01 TO 05APR01	3,225 000	-15,287 61
456		179,109 89		230,242 31	13MAR02	18MAR02	1 000000	05APR01 TO 26APR01	6,885 000	-51,132 42
474		58,592 58		72,567 29	14MAR02	19MAR02	1 000000	26APR01 TO 26APR01	2,170 000	-15,974 71

ASSET ID LOT	SECURITY DESCRIPTION		MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	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 PRINCIPAL NET							DTL FUND NET	RSM BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
491		10,128 23		12,874 84	15MAR02	20MAR02	1 000000	26APR01 TO 26APR01	385 000	-2,746 61
514		50,200 51		65,377 45	18MAR02	21MAR02	1 000000	26APR01 TO 26APR01	1,955 000	-15,176 94
515		37,393 93		47,820 84	18MAR02	21MAR02	1 000000	26APR01 TO 10MAY01	1,430 000	-10,426 91
533		57,737 43		76,747 44	19MAR02	22MAR02	1 000000	10MAY01 TO 10MAY01	2,295 000	-19,010 01
636		245,045 41		335,914 35	03APR02	08APR02	1 000000	10MAY01 TO 11MAY01	10,045 000	-90,870 94
666		526,223 44		774,664 23	05APR02	10APR02	1 000000	11MAY01 TO 03OCT01	23,165 000	-248,440 79
680		178,520 91		279,400 80	08APR02	11APR02	1 000000	03OCT01 TO 17OCT01	8,355 000	-100,879 89
023		187,985 40		279,233 40	23APR02	26APR02	1 000000	17OCT01 TO 17OCT01	8,350 000	-91,248 20
G02602103	TOTAL									
		2,830,118 41		3,604,156 44						-774,038 03
G4776G101	INGERSOLL RAND COMPANY LIMITED		A		30MAY02	04JUN02	1 000000	14MAR02 TO 14MAR02	18,540 000	-50,314 02
523		928,965 07		979,279 09						
G96655108	WILLIS GROUP HOLDINGS LTD		SHS		18JAN02	24JAN02	1 000000	07DEC01 TO 07DEC01	3,210 000	239 27
068		76,910 44		76,671 17						

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT TRD DT STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	TRD DTS OF ORIG BUYS DTE FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
091	336,301 64	336,660 48	22JAN02 25JAN02	1 000000	07DEC01 TO 07DEC01 14,095 000	-358 84
093	93 072 30	92,913 04	22JAN02 25JAN02	1 000000	07DEC01 TO 07DEC01 3 890 000	159 26
G96655108 TOTAL						
	506,284 38	506,244 69				39 69
M22465104	CHECK POINT SOFTWARE	SHS	05APR02 10APR02	1 000000	25JUL01 TO 23OCT01 5,005 000	-41 642 70
668	113,497 94	155 140 66				
690	135 784 10	192,802 18	08APR02 11APR02	1 000000	23OCT01 TO 23OCT01 6,220 000	-57,018 08
821	686,355 71	1,043,673 53	18APR02 23APR02	1 000000	23OCT01 TO 01MAR02 53 670 000	-357 317 82
512	434,500 51	479,066 89	29MAY02 03JUN02	1 000000	09MAY02 TO 10MAY02 26 215 000	-44,566 38
M22465104 TOTAL						
	1,570,138 28	1 870 683 26				500,544 98
N07059111	ASML HOLDING N V	NEW YORK SHS	30AUG01 05SEP01	1 000000	06MAR01 TO 12JUL01 20 590 000	-69,493 75
275	580,976 42	450,470 17				
516	104,879 73	199,200 14	19SEP01 24SEP01	1 000000	12JUL01 TO 26JUL01 9,105 000	-94,320 41
460	26 430 02	31 985 79	27NOV01 30NOV01	1 000000	26JUL01 TO 26JUL01 1 462 000	-5 555 77

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT STL DT TRD DT STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	TRD DTS OF ORIG BUYS DTE FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
090	167,912 73	208 345 18	21JAN02 24JAN02	1 000000	26JUL01 TO 26JUL01 9,425 000	-40,432 45
N07059111 TOTAL						
	680 198 90	890,001 28				-209 802 38
Y2573F102	FLEXTRONICS INTERNATIONAL	COM	01MAY02 06MAY02	1 000000	04JAN02 TO 11FEB02 34 850 000	272 627 06
118	454 158 48	726,785 54				
613	180,997 79	379,237 91	04JUN02 07JUN02	1 000000	11FEB02 TO 12FEB02 18 475 000	198,240 12
751	175,595 87	379 237 91	11JUN02 14JUN02	1 000000	12FEB02 TO 20MAY02 18,475 000	203 642 04
Y2573F102 TOTAL						
	810,752 14	1,485 261 36				-674 509 22
N0130H105	AES CORP	COM	18JUL01 23JUL01	1 000000	08DEC00 TO 08DEC00 10,000 000	-89,884 87
811	366 987 75	456 872 62				
639	68 997 53	237,573 76	26SEP01 01OCT01	1 000000	08DEC00 TO 02MAY01 5 200 000	-168,576 23
659	77,352 91	269,783 29	27SEP01 02OCT01	1 000000	02MAY01 TO 08MAY01 5,905 000	-192,430 38
674	64,503 96	224 781 33	28SEP01 03OCT01	1 000000	08MAY01 TO 10MAY01 4 920 000	-160 277 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 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									
00130H105	TOTAL								
	577,842 15	1,189,011 00		-611,168 85		00			-611,168 85
00184A105	AOL TIME WARNER INC	COM		23AUG01	28AUG01	1 000000	12JAN01	TO 12JAN01	
218	878,598 69	1,116,385 26		-237,786 57		00	21,900 000		-237,786 57
				30AUG01	05SEP01	1 000000	12JAN01	TO 16JAN01	
265	1,121,770 05	1,584,094 62		-462,324 57		00	31,075 000		-462,324 57
				04JUN02	07JUN02	1 000000	18OCT01	TO 14MAY02	
612	1,360 982 91	2,292,220 96		-931,238 05		00	79,360 000		-931,238 05
00184A105	TOTAL								
	3,361,351 65	4,992 700 84		-1,631,349 19		00			-1,631,349 19
00209A106	AT + T WIRELESS SVCS INC	COM		01MAR02	06MAR02	1 000000	23OCT01	TO 23OCT01	
374	68,594 05	101,342 56		-32,748 51		00	7,475 000		-32,748 51
				01MAR02	06MAR02	1 000000	23OCT01	TO 23OCT01	
380	6,397 00	9,425 85		-3,228 85		00	710 000		-3,228 85
				01MAR02	06MAR02	1 000000	23OCT01	TO 23OCT01	
381	66,327 77	105,884 34		-39,556 57		00	7,810 000		-39,556 57
				04MAR02	07MAR02	1 000000	23OCT01	TO 23OCT01	
390	20 544 30	34,300 56		-13 756 26		00	2,530 000		-13,756 26
				05MAR02	08MAR02	1 000000	23OCT01	TO 23OCT01	
399	82,777 21	132,321 53		-49,544 32		00	9,760 000		-49,544 32
				06MAR02	11MAR02	1 000000	23OCT01	TO 23OCT01	
421	219,916 05	328,160 10		-108,244 05		00	24,205 000		-108,244 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	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									
431	170,753 17	239,764 98		07MAR02	12MAR02	1 000000	23OCT01	TO 19DEC01	
						00	17,685 000		-69,011 81
435	65,875 49	93,682 55		08MAR02	13MAR02	1 000000	19DEC01	TO 19DEC01	
						00	6,910 000		-27,807 06
437	34,880 21	52,942 17		11MAR02	14MAR02	1 000000	19DEC01	TO 19DEC01	
						00	3,905 000		-16,061 96
00209A106	TOTAL								
	738,065 25	1,098,024 64		-359,959 39		00			-359,959 39
002824100	ABBOTT LABS	COM NPV		02AUG01	07AUG01	1 000000	08JAN01	TO 08JAN01	
040	977,742 60	861,910 67		115,831 93		00	18,790 000		115,831 93
				03DEC01	06DEC01	1 000000	08JAN01	TO 08JAN01	
515	134,904 96	111,465 83		23,439 13		00	2,450 000		23,439 13
002824100	TOTAL								
	1,112,647 56	973,376 50		139 271 06		00			139,271 06
006848105	ADELPHIA COMMUNICATIONS CORP	CL A		22AUG01	27AUG01	1 000000	12MAR01	TO 12MAR01	
188	587,851 04	742,449 55		-154,598 51		00	18,555 000		-154,598 51
				20SEP01	25SEP01	1 000000	12MAR01	TO 12MAR01	
555	21,265 99	31,210 49		-9,944 50		00	780 000		-9,944 50
				24SEP01	27SEP01	1 000000	12MAR01	TO 12MAR01	
603	13,003 20	20,806 99		-7,803 79		00	520 000		-7,803 79
				27SEP01	02OCT01	1 000000	12MAR01	TO 12MAR01	
655	22,770 04	41,613 99		-18,843 95		00	1,040 000		-18,843 95

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
673	114 881 49	207 669 81		28SEP01	03OCT01	1 000000	12MAR01 TO 10JUL01	5,190 000 00 -92 788 32
683	53,819 28	103 834 90		01OCT01	04OCT01	1 000000	10JUL01 TO 10JUL01	2 595 000 00 -50 015 62
695	50 299 02	103 834 90		02OCT01	05OCT01	1 000000	10JUL01 TO 10JUL01	2 595 000 00 -53,535 88
006848105	TOTAL							
	863 890 06	1 251 420 63						00 -387,530 57
013716105	ALCAN INC 065	289 593 99	COM	18OCT01	23OCT01	1 000000	04OCT01 TO 04OCT01	9 655 000 00 10 534 58
020002101	ALLSTATE CORP 794	125,940 87	COM	03JAN02	08 JAN02	1 000000	31JUL01 TO 31JUL01	3 885 000 00 -6 950 43
812	154 376 42	164 361 06		04 JAN02	09 JAN02	1 000000	31JUL01 TO 31JUL01	4,805 000 00 -7,984 64
020002101	TOTAL							
	282,317 29	297 252 36						00 -14 935 07
023135106	AMAZON COM INC 475	693 340 77	COM	28NOV01	03DEC01	1 000000	14NOV01 TO 14NOV01	56,615 000 00 215 770 59
025816109	AMERICAN EXPRESS CO 561	411 911 80	COM	21MAR02	26MAR02	1 000000	08NOV01 TO 08NOV01	9 955 000 00 77,535 42
022	1 212 832 70	950 730 62		23APR02	26APR02	1 000000	08NOV01 TO 16NOV01	28 305 000 00 262,102 08

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
025816109	TOTAL							
	1 624 744 50	1 285 107 00						00 339,637 50
031162100	ARCHR INC 545	436,434 66	COM	30MAY02	04JUN02	1 000000	19DEC01 TO 04JAN02	8 705 000 00 -57,175 33
591	403 137 15	493 326 46		03JUN02	06JUN02	1 000000	04JAN02 TO 11JAN02	8 700 000 00 90 189 31
031162100	TOTAL							
	839 571 81	986 936 46						00 -147,364 64
032511107	ANADARKO PETL CORP 391	1 174 477 35	COM	23MAY02	29MAY02	1 000000	06APR01 TO 15AUG01	22,160 000 00 -179,742 62
03760A101	APOGENT TECHNOLOGIES INC 503	787 454 38	COM	29MAY02	05JUN02	1 000000	19NOV01 TO 19NOV01	52 425 000 00 -21,463 13
037833100	APPLE COMPUTER 825	488 767 71	COM NY	18APR02	23APR02	1 000000	18DEC01 TO 18DEC01	19,515 000 00 77 373 95
055015103	AUTOMATIC DATA PROCESSING INC 268	120 594 24	COM	30AUG01	05SEP01	1 000000	19MAR01 TO 19MAR01	2,290 000 00 7 801 32
290	21 662 27	20 440 64		31AUG01	06SEP01	1 000000	19MAR01 TO 19MAR01	415 000 00 1 221 63
303	156,812 15	148 502 47		04SEP01	07SEP01	1 000000	19MAR01 TO 19MAR01	3,015 000 00 8 309 68
312	34 281 99	32,754 28		05SEP01	10SEP01	1 000000	19MAR01 TO 19MAR01	665 000 00 1 527 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 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)								
USD - US DOLLAR								
326	252,763 30	248,981 76		06SEP01	11SEP01	1 000000	19MAR01 TO 11APR01	3,781 54
						00	5,055 000	
334	38,218 12	37,679 73		07SEP01	12SEP01	1 000000	11APR01 TO 11APR01	538 39
						00	765 000	
556	229,915 10	251,937 04		20SEP01	25SEP01	1 000000	11APR01 TO 11APR01	-22,023 94
						00	5,115 000	
642	461,071 36	504,120 34		26SEP01	01OCT01	1 000000	11APR01 TO 03AUG01	-43,048 98
						00	10,235 000	
053015103 TOTAL								
	1,315,316 53	1,357,209 18				00		-41,892 65
055921100	BMC SOFTWARE INC	COM		14JAN02	17JAN02	1 000000	02JAN02 TO 02JAN02	
018	416,991 42	334,423 35				00	20,305 000	82,568 07
060505104	BANK AMER CORP	COM		12OCT01	17OCT01	1 000000	25JAN01 TO 25JAN01	
023	394,039 50	385,931 49				00	7,490 000	8,108 01
032	312,578 33	297,821 63		15OCT01	18OCT01	1 000000	25JAN01 TO 08FEB01	14,756 70
						00	5,780 000	
060505104 TOTAL								
	706,617 85	683,753 12				00		22,864 71
064057102	BANK NEW YORK INC	COM		14JAN02	17JAN02	1 000000	23MAR01 TO 24AUG01	
017	840,069 91	763,906 28				00	19,610 000	96,163 63
560	554,746 53	507,193 25		21MAR02	26MAR02	1 000000	24AUG01 TO 18SEP01	47 553 28
						00	13,020 000	

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	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)								
USD - US DOLLAR								
616	164,018 29	179,009 92		04JUN02	07JUN02	1 000000	18SEP01 TO 18SEP01	-14,991 63
						00	4,735 000	
640	212,981 76	231,937 88		05JUN02	10JUN02	1 000000	18SEP01 TO 18SEP01	-18,956 12
						00	6,135 000	
064057102 TOTAL								
	1,791,816 49	1,682,047 33				00		109,769 16
09067J109	BIDVAIL CORP	COM		17APR02	22APR02	1 000000	23JAN02 TO 24JAN02	
812	720,817 30	715,529 50				00	14,440 000	5,287 80
097023105	BOEING CO	COM		11JUL01	16JUL01	1 000000	18JAN01 TO 05FEB01	
714	1,692,930 86	1,776,968 69				00	31,610 000	-84,037 83
643	598,155 03	956,964 87		26SEP01	01OCT01	1 000000	05FEB01 TO 30JUL01	-358,809 84
						00	17,750 000	
206	701,784 27	1,138,383 84		31OCT01	05NOV01	1 000000	30JUL01 TO 10SEP01	-436,599 57
						00	21 115 000	
097023105 TOTAL								
	2,992,870 16	3,872,317 40				00		-879,447 24
110122108	BRISTOL MYERS SQUIBB CO	COM		06AUG01	09AUG01	1 000000	16FEB01 TO 22FEB01	
069	964,002 83	1,048,116 46				00	16,650 000	84,113 63
547	929,794 11	1,062 357 03		05DEC01	10DEC01	1 000000	22FEB01 TO 04MAR01	-132,562 92
						00	17,725 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUYRS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS		BASE CURR GN/LS	SMS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY CN/LS			NET	BASE CN/LS	
(CONTINUED)		USD - US DOLLAR							
110122108	TOTAL								
	1,893,796 94	2,110,473 49		216,676 55		00		-216,676 55	
125509109	CICNA CORP	COM		11JAN02	16JAN02	1 000000	28AUG01 TO 28AUG01		
008	498,845 18	474,877 13		23,968 05		00	5 450 000	23,968 05	
777				15APR02	18APR02	1 000000	28AUG01 TO 28AUG01		
	511,453 42	440,247 92		91,205 50		00	4 990 000	91,205 50	
125509109	TOTAL								
	1 030,298 60	915,125 05		115,173 55		00		115,173 55	
127587108	CADENCE DESIGN SYS INC	COM		04JUN02	07JUN02	1 000000	04JUN01 TO 07JUN02		
606	660,489 59	842,143 87		181,654 28		00	57 920 000	181,654 28	
131347106	CALPINE CORP	COM		13JUL01	18JUL01	1 000000	14JUN01 TO 14JUN01		
757	926 031 85	899,576 37		26,455 48		00	20,620 000	26 455 48	
136375102	CANADIAN MATL RY CO	COM		29AUG01	04SEP01	1 000000	09JUL01 TO 23AUG01		
254	242,265 61	235,895 78		6,369 83		00	5 490 000	6 369 83	
136451100	CANADIAN PAC RY	LTD COM		22OCT01	25OCT01	1 000000	05OCT01 TO 05OCT01		
099	138 615 83	152,811 78		-14 195 45		00	8 145 000	14 195 45	
103				23OCT01	26OCT01	1 000000	05OCT01 TO 03OCT01		
	43 101 65	46,919 52		-3,817 87		00	2 507 000	3 817 87	
126				24OCT01	24OCT01	1 000000	05OCT01 TO 05OCT01		
	8 70	9 36		- 66		00	500	- 66	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUYRS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS		BASE CURR GN/LS	SMS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY CN/LS			NET	BASE CN/LS	
(CONTINUED)		USD - US DOLLAR							
136451100	TOTAL								
	181,726 18	199 740 14		-18,015 98		00		-18 015 98	
143658102	CARNIVAL CORP	COM		11JAN02	16JAN02	1 000000	25SEP01 TO 25SEP01		
012	129,599 17	99,450 10		30,149 07		00	4,820 000	30 149 07	
024				14JAN02	17JAN02	1 000000	25SEP01 TO 25SEP01		
	71 048 31	56 018 05		15 030 26		00	2,715 000	15 030 26	
033				15JAN02	18JAN02	1 000000	25SEP01 TO 25SEP01		
	196,256 67	157,428 24		38,828 41		00	7 630 000	38 828 41	
043				16JAN02	22JAN02	1 000000	25SEP01 TO 25SEP01		
	491,786 40	389 547 27		102,239 13		00	18,880 000	102,239 13	
143658102	TOTAL								
	888,690 55	702,443 68		186,246 87		00		186 246 87	
151010108	CELESTIA INC	SUB VTC SHS		11JUL01	16JUL01	1 000000	30APR01 TO 30APR01		
715	441,900 03	552,552 12		-110,652 09		00	11 055 000	-110,652 09	
048				17OCT01	22OCT01	1 000000	05OCT01 TO 05OCT01		
	553 003 22	317 415 00		35 588 22		00	10,000 000	35 588 22	
710				07JUN02	12JUN02	1 000000	02JAN02 TO 01MAR02		
	442,877 86	458 462 71		-215,584 85		00	16 940 000	-215 584 85	
735				10JUN02	15JUN02	1 000000	01MAR02 TO 01MAR02		
	200,756 05	295 608 56		94,852 51		00	7 605 000	94,852 51	

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)									
USD - US DOLLAR									
15101Q108 TOTAL									
	1,438,537.16	1,824,038.39		-385,501.23		00			-385,501.23
151313103	CENDANT CORP	COM		12NOV01	15NOV01	1.000000	27APR01	TO 01MAY01	
351	239,373.72	327,418.88		-88,045.16		00	17,595.000		-88,045.16
320	82,953.75	110,628.32		-27,674.57		00	5,945.000	TO 26APR01	-27,674.57
321	4,127.03	5,489.55		-1,362.52		00	295.000	TO 26APR01	-1,362.52
339	79,639.06	103,184.87		23,545.81		00	5,545.000	TO 27APR01	-23,545.81
190	183,059.34	215,394.92		-32,335.58		00	11,575.000	TO 22MAY01	-32,335.58
202	206,232.51	245,075.69		-38,843.18		00	13,170.000	TO 22MAY01	-38,843.18
151313103 TOTAL									
	795,385.41	1,007,192.23		-211,806.82		00			-211,806.82
17275R102	CISCO SYS INC	COM		03APR02	08APR02	1.000000	25JAN02	TO 12FEB02	
631	612,648.75	675,662.42		-63,013.67		00	36,885.000		-63,013.67
172967101	CITIGROUP INC	COM		24MAY02	30MAY02	1.000000	08NOV00	TO 08NOV00	
454	2,036.63	2,152.22		-115.59		00	45.000		-115.59
470	39,003.00	41,848.78		-2,845.78		00	875.000	TO 08NOV00	-2,845.78

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 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)									
USD - US DOLLAR									
496	47,693.35	52,609.89		-4,916.54		00	1,100.000	TO 08NOV00	-4,916.54
172967101 TOTAL									
	88,732.98	96,610.89		-7,877.91		00			-7,877.91
184502102	CLEAR CHANNEL COMMUNICATIONS	COM		23APR02	26APR02	1.000000	14FEB01	TO 27APR01	
024	1,398,558.75	1,337,012.17		61,546.58		00	27,205.000		61,546.58
790	416,999.09	457,547.63		-40,548.54		00	9,310.000	TO 04MAY01	-40,548.54
184502102 TOTAL									
	1,815,557.84	1,794,559.80		20,998.04		00			20,998.04
200300200	COMCAST CORP	CL A SPL		10JUL01	13JUL01	1.000000	07DEC00	TO 23MAR01	
704	1,621,956.44	1,468,331.25		153,625.19		00	41,975.000		153,625.19
562	291,381.16	325,794.40		-34,413.24		00	9,070.000	TO 20DEC01	-34,413.24
200300200 TOTAL									
	1,913,337.60	1,794,125.65		119,211.95		00			119,211.95
205363104	COMPUTER SCIENCES CORP	COM		10OCT01	15OCT01	1.000000	27JUL01	TO 27JUL01	
803	490,028.92	507,297.99		-17,269.07		00	15,085.000		-17,269.07
205862402	CONVERSE TECHNOLOGY INC	COM NEW		05JUL01	10JUL01	1.000000	05FEB01	TO 05FEB01	
616	156,810.22	270,519.60		-113,709.38		00	2,855.000		-113,709.38
652	20,948.23	39,796.23		-18,848.00		00	420.000	TO 05FEB01	18,848.00

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIC	BUY'S
	LOT	LOCAL BASE	PRINCIPAL NET							
(CONTINUED)										
USD - US DOLLAR										
700		58,995.42		140.234.33		10 JUL 01	13 JUL 01	1.000000	05 FEB 01	TO 22 FEB 01
						81.238.91		00	1,480.000	81.238.91
712		192,772.16		739,072.83		11 JUL 01	16 JUL 01	1.000000	22 FEB 01	TO 27 FEB 01
						546,800.67		00	7,800.000	-546,800.67
626		363,951.16		612,169.44		12 DEC 01	17 DEC 01	1.000000	05 DEC 01	TO 05 DEC 01
						-48,218.28		00	17,625.000	-48,218.28
261		258,370.98		340,997.64		12 FEB 02	15 FEB 02	1.000000	03 JAN 02	TO 10 JAN 02
						82,626.66		00	13,750.000	-82,626.66
205862402	TOTAL									
		1,051,348.17		1,942,790.07		-891,441.90		00		891,441.90
206197105	CONCORD EFS INC		COM			05 MAR 02	08 MAR 02	1.000000	11 FEB 02	TO 11 FEB 02
400		479,983.59		372,635.43		107,548.16		00	14,510.000	107,548.16
22160X105	COSTCO WHSEL CORP NEW		COM			15 DEC 01	18 DEC 01	1.000000	25 SEP 01	TO 27 SEP 01
659		160,079.16		128,624.25		31,654.91		00	3,895.000	31,654.91
22409V102	CP SHIPS LTD		COM			09 OCT 01	12 OCT 01	1.000000	03 OCT 01	TO 03 OCT 01
789		33,750.60		40,318.76		6,568.16		00	4,570.000	-6,568.16
802		5,864.72		7,278.78		-1,414.06		00	816.000	-1,414.06
127		1.80		2.23		-0.43		00	250	-0.43

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIC	BUY'S
	LOT	LOCAL BASE	PRINCIPAL NET							
(CONTINUED)										
USD - US DOLLAR										
22409V102	TOTAL									
		39,617.12		47,599.77		-7,982.65		00		-7,982.65
231269101	CURTIS INC		COM			23 JAN 02	28 JAN 02	1.000000	19 OCT 01	TO 22 OCT 01
111		112,399.29		145,943.67		-33,544.38		00	30,000.000	33,544.38
254546104	DIONEX CORP		COM			26 SEP 01	01 OCT 01	1.000000	18 MAY 01	TO 18 MAY 01
640		24,381.68		30,895.54		-6,513.86		00	1,000.000	-6,513.86
657		351,876.17		455,091.29		-103,215.12		00	14,750.000	-103,215.12
665		149,564.81		185,373.23		35,808.42		00	6,000.000	35,808.42
254546104	TOTAL									
		525,822.66		671,360.06		-145,537.40		00		-145,537.40
254687106	DISNEY WALT CO		DISNEY COM			22 MAY 02	28 MAY 02	1.000000	19 OCT 01	TO 19 OCT 01
386		25,146.10		33,058.63		-7,912.45		00	1,000.000	-7,912.45
427		277,641.83		362,114.41		-84,452.58		00	11,830.000	-84,452.58
614		1,444,824.83		2,002,036.61		-557,211.78		00	65,405.000	557,211.78
254687106	TOTAL									
		1,747,632.84		2,397,209.65		649,576.81		00		649,576.81
263534109	DU PONT E I DE NEMOURS + CO		COM			30 JUL 01	02 AUG 01	1.000000	07 SEP 01	TO 14 SEP 01
879		586,556.40		590,335.01		-3,778.61		00	14,035.000	3,778.61

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 BASE	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									
268648102	EMC CORP	COM		24AUG01	29AUG01	1 000000	01AUG01	TO 01AUG01	
221							20,460 000		
	322,234 22	429,739 79		-107,505 57					-107,505 57
285512109	ELECTRONIC ARTS INC	COM		19APR02	24APR02	1 000000	15NOV01	TO 15NOV01	
852							8,635 000		
	538,461 52	480,106 00		58,355 52					58,355 52
285661104	ELECTRONIC DATA SYS CORP NEW	COM		30MAY02	04JUN02	1 000000	05OCT01	TO 05OCT01	
525							3,115 000		
	165,042 67	199,264 75		-34,222 08					-34,222 08
292505104	ENCANA CORP	COM		24OCT01	24OCT01	1 000000	03OCT01	TO 03OCT01	
129							980		
	27 62	28 59		- 97					- 97
293561106	ENRON CORP	COM		30AUG01	05SEP01	1 000000	15AUG01	TO 15AUG01	
270							22,375 000		
	790,929 84	846,552 01		-55,622 17					-55,622 17
	458			17SEP01	20SEP01	1 000000	15AUG01	TO 24AUG01	
							23,165 000		
	756,622 40	876,441 44		-139,819 04					-139,819 04
293561106	TOTAL								
-----	1,527,552 24	1,722,993 45		-195,441 21					195,441 21
302310102	EXXON MOBIL CORP	COM		14NOV01	19NOV01	1 000000	30AUG01	TO 30AUG01	
344							20,260 000		
	784,179 67	820,282 83		-36,103 16					-36,103 16
305204109	FAIRMONT HOTELS RESORTS INC	COM		24OCT01	24OCT01	1 000000	03OCT01	TO 03OCT01	
128							250		
	4 15	5 35		-1 20					-1 20
	646			13DEC01	18DEC01	1 000000	03OCT01	TO 03OCT01	
							5,336 000		
	122,527 00	114,107 99		8,419 01					8,419 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 BASE	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									
305204109	TOTAL								
-----	122,551 15	114,113 34		8,417 81					8,417 81
337738108	FISERV INC	COM		15APR02	18APR02	1 000000	13JUN01	TO 23JUL01	
776							10,545 000		
	442,038 35	404,046 46		37,991 89					37,991 89
345426100	FORDING INC	COM		09OCT01	12OCT01	1 000000	03OCT01	TO 03OCT01	
790							3,543 000		
	47,382 49	58,149 33		-10,766 84					-10,766 84
	140			24OCT01	24OCT01	1 000000	03OCT01	TO 03OCT01	
							270		
	3 49	4 43		- 74					- 74
345426100	TOTAL								
-----	47,386 18	58,153 76		-10,767 58					-10,767 58
368710406	GEMENTECH INC	COM		31AUG01	06SEP01	1 000000	07MAR01	TO 07MAR01	
289							975 000		
	45,555 94	47,486 01		-1,930 07					-1,930 07
	305			04SEP01	07SEP01	1 000000	07MAR01	TO 07MAR01	
							2,265 000		
	104,761 35	110,313 66		-5,552 31					-5,552 31
	314			05SEP01	10SEP01	1 000000	07MAR01	TO 07MAR01	
							810 000		
	36,530 99	39,449 92		-2,918 93					-2,918 93
	180			29OCT01	01NOV01	1 000000	07MAR01	TO 07MAR01	
							830 000		
	44,486 34	56,068 41		8,417 93					8,417 93
	223			31OCT01	05NOV01	1 000000	07MAR01	TO 07MAR01	
							215 000		
	11,495 66	9,343 02		2,152 64					2,152 64
	253			02NOV01	07NOV01	1 000000	07MAR01	TO 07MAR01	
							40 000		
	2,137 92	1,738 24		399 68					399 68

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 SEC'Y CN/L'S BASE SEC'Y CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF (PRI) BUYS SHS/PAR NET BASE CN/L'S
(CONTINUED)		USD - US DOLLAR					
266	20,409 83	16,513 25		05NOV01	08NOV01	1 000000	07MAR01 TO 07MAR01 380 000
				5,896 58		00	3 896 58
288	28,882 18	23,248 92		07NOV01	13NOV01	1 000000	07MAR01 TO 07MAR01 555 000
				5,633 26		00	5,633 26
289	10,440 17	8,256 63		07NOV01	13NOV01	1 000000	07MAR01 TO 07MAR01 190 000
				2,183 54		00	2,183 54
295	17,170 00	14,775 01		08NOV01	14NOV01	1 000000	07MAR01 TO 07MAR01 340 000
				2,394 99		00	2,394 99
298	49,770 07	39,327 61		08NOV01	14NOV01	1 000000	07MAR01 TO 07MAR01 905 000
				10,442 46		00	10,442 46
317	10,440 15	8,256 62		13NOV01	16NOV01	1 000000	07MAR01 TO 05OCT01 190 000
				2,183 53		00	2,183 53
642	307,923 50	249,434 99		13DEC01	18DEC01	1 000000	05OCT01 TO 05OCT01 5,740 000
				58,486 51		00	58,486 51
368710406 TOTAL	490 004 10	404 214 29		85,789 81		00	85,789 81
369604105 472	GENERAL ELEC CO 2,106 058 77	COM		18SEP01	21SEP01	1 000000	02JAN01 TO 06AUG01 61,890 000
				563,164 65		00	563,164 65
370442105 157	GENERAL MIRS CORP 535,589 55	COM		05MAY02	08MAY02	1 000000	06MAR02 TO 06MAR02 8,215 000
				48,417 87		00	48,417 87
375766102 317	GILLETTE CO 1,440,976 38	COM		05SEP01	10SEP01	1 000000	05JUN01 TO 05JUN01 45,530 000
				113,362 56		00	113,362 56

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 SEC'Y CN/L'S BASE SEC'Y CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF (PRI) BUYS SHS/PAR NET BASE CN/L'S
(CONTINUED)		USD - US DOLLAR					
401698105 625	OUTDANT CORP 116,554 55	COM		05JUL01	10JUL01	1 000000	04DEC00 TO 04DEC00 3,245 000
				-46,040 03		00	46,040 03
648	68,458 19	95,702 82		06JUL01	11JUL01	1 000000	04DEC00 TO 04DEC00 1,910 000
				27,044 63		00	27,044 63
679	78,992 06	109,231 49		09JUL01	12JUL01	1 000000	04DEC00 TO 04DEC00 2,180 000
				30,239 43		00	30,239 43
695	296,443 19	452,458 88		10JUL01	13JUL01	1 000000	04DEC00 TO 08JAN01 9,030 000
				-156,015 69		00	156,015 69
705	467,085 64	746,331 67		10JUL01	13JUL01	1 000000	08JAN01 TO 18JAN01 14,895 000
				279,246 03		00	279,246 03
726	384,928 10	673,174 43		11JUL01	14JUL01	1 000000	18JAN01 TO 18JAN01 13,435 000
				288,248 53		00	-288,248 53
401698105 TOTAL	1,412 661 73	2,239,496 07		826,834 34		00	-826,834 34
457076102 365	HOME DEPOT INC 136,494 62	COM		21MAY02	24MAY02	1 000000	04APR02 TO 04APR02 5,040 000
				-8,483 12		00	8,483 12
385	150,171 07	165,722 91		22MAY02	28MAY02	1 000000	04APR02 TO 04APR02 5,475 000
				-15,551 84		00	-15,551 84
433	193,094 46	213,412 95		23MAY02	29MAY02	1 000000	04APR02 TO 04APR02 4,475 000
				-20,318 49		00	-20,318 49
450	133,885 97	147,362 24		24MAY02	30MAY02	1 000000	04APR02 TO 04APR02 3,090 000
				-13,476 27		00	-13,476 27

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	STL DT	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								
437076102	TOTAL							
	613,646 12	671,475 84		-57,829 72		00		-57,829 72
438516106	HONEYWELL INTL INC	COM		20SEP01	25SEP01	1 000000	02AUG01 TO 02AUG01	
553	94,163 52	143,791 50		-49,627 98		00	3,900 000	-49,627 98
583	183,347 37	287,767 36		-104,419 99	21SEP01	26SEP01	02AUG01 TO 07AUG01	
						00	7,805 000	-104,419 99
438516106	TOTAL							
	277,510 89	431,558 86		-154,047 97		00		-154,047 97
444903108	HUMAN GENOME SCIENCES INC	COM		29NOV01	04DEC01	1 000000	14FEB01 TO 01AUG01	
482	574,173 61	625,830 41		-51,656 80		00	13,655 000	-51,656 80
879	15,801 71	23,603 27		-7,801 56	09JAN02	14JAN02	01AUG01 TO 01AUG01	
						00	515 000	-7,801 56
894	26,971 54	41,706 75		-14,735 21	10JAN02	15JAN02	01AUG01 TO 01AUG01	
						00	910 000	-14,735 21
213	32,302 98	62,101 81		-29,798 83	07FEB02	12FEB02	01AUG01 TO 01AUG01	
						00	1,355 000	-29,798 83
218	35,781 59	65,997 50		-30,215 91	08FEB02	13FEB02	01AUG01 TO 24SEP01	
						00	1,440 000	-30,215 91
225	41,333 95	73,101 39		-31,767 44	11FEB02	14FEB02	24SEP01 TO 24SEP01	
						00	1,595 000	-31,767 44
265	101,675 74	170,493 53		-68,817 79	12FEB02	15FEB02	24SEP01 TO 24SEP01	
						00	3,720 000	-68,817 79

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	STL DT	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								
444903108	TOTAL							
	828,041 12	1,062,834 66		-234,793 54		00		-234,793 54
457750107	INSTINET GROUP INC	COM		30AUG01	05SEP01	1 000000	26JUL01 TO 26JUL01	
269	499,645 34	611,954 46		-112,309 12		00	43 830 000	-112,309 12
459200101	INTERNATIONAL BUSINESS MACHS	COM		08APR02	11APR02	1 000000	05DEC01 TO 05DEC01	
679	148,732 73	203,372 40		-54,639 67		00	1,705 000	-54,639 67
681	147,169 63	203,372 40		-56,202 77	08APR02	11APR02	05DEC01 TO 05DEC01	
						00	1,705 000	-56,202 77
010	298,413 04	406,148 40		-107,735 36	22APR02	25APR02	05DEC01 TO 05DEC01	
						00	3,405 000	-107,735 36
459200101	TOTAL							
	594,315 40	812 893 20		-218,577 80		00		-218,577 80
460690100	INTERPUBLIC GROUP COS INC	COM		13MAY02	16MAY02	1 000000	25FEB02 TO 25FEB02	
260	461,476 62	410,510 10		50,966 52		00	14,580 000	50,966 52
774	503,251 23	502,297 49		953 54	12JUN02	17JUN02	25FEB02 TO 25FEB02	
						00	17,840 000	953 54
460690100	TOTAL							
	964,727 85	912,807 79		51,920 06		00		51,920 06
46625H100	J P MORGAN CHASE + CO	COM		05FEB02	08FEB02	1 000000	03JAN02 TO 03JAN02	
205	242,582 73	305,881 60		63 298 87		00	8,255 000	-63,298 87
086	992,871 58	968,198 56		24,673 02	29APR02	02MAY02	06MAR02 TO 06MAR02	
						00	28,835 000	24,673 02

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	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE					NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
253				29AUG01	04SEP01	1 000000	27FEB01	TO 28FEB01	
	403,281 80	469,144 71		-65,862 91		00	10,095 000		-65,862 91
535678106	TOTAL								
	755,733 75	871,368 32		-115,634 57		00			-115,634 57
552953101	MGM MIRAGE INC	COM		14JAN02	17JAN02	1 000000	16NOV01	TO 16NOV01	
021	199,897 98	178,348 55		21,549 43		00	6,815 000		21,549 43
029	674,697 36	624,808 75		49,888 61		00	23,875 000		49,888 61
552953101	TOTAL								
	874,595 34	803,157 30		71,438 04		00			71,438 04
580031201	MCDATA CORPORATION	CL A		31JUL01	31JUL01	1 000000	08FEB01	TO 08FEB01	
103	00	02		- 02		00	001		- 02
580135101	MCDONALDS CORP	COM		06JUL01	11JUL01	1 000000	22SEP00	TO 22SEP00	
654	480,302 50	530,204 13		-49,901 63		00	18,370 000		-49,901 63
580645109	MCGRAW HILL COS INC	COM		21MAR02	26MAR02	1 000000	02OCT01	TO 02OCT01	
565	304,371 00	229,586 92		74,784 08		00	4 555 000		74,784 08
574	284,917 36	215,978 03		68 939 33		00	4,285 000		68,939 33
580645109	TOTAL								
	589,288 36	445,564 95		143,723 41		00			143,723 41
585055106	MEDTRONIC INC	COM		02JAN02	07JAN02	1 000000	31JUL00	TO 31JUL00	
778	693,964 14	655,191 33		38,772 83		00	14,020 000		38,772 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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE					NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
589331107	MERCK + CO INC	COM		01OCT01	04OCT01	1 000000	18JUL01	TO 18JUL01	
684	509,588 24	504,630 00		4,958 24		00	7,560 000		4,958 24
590188108	MERRILL LYNCH + CO INC	COM		06JUL01	11JUL01	1 000000	21FEB01	TO 13MAR01	
638	621,840 50	686,228 88		-64 388 38		00	11,075 000		-64,388 38
592688105	METTLER TOLEDO INTL INC	COM		19SEP01	24SEP01	1 000000	24AUG01	TO 24AUG01	
512	358,286 02	428,390 30		-70,104 28		00	9,160 000		-70,104 28
529	284,032 41	355,433 00		-69,400 59		00	7,600 000		-69,400 59
056	923,915 17	1,132,280 33		-208,365 16		00	24,520 000		-208,365 16
592688105	TOTAL								
	1,568,233 60	1,916,103 63		-347,870 03		00			-347,870 03
594918104	MICROSOFT CORP	COM		23APR02	26APR02	1 000000	26MAR01	TO 01AUG01	
020	747,009 84	780,193 41		-33,183 57		00	13,420 000		-33,183 57
595094103	MICROMUSE INC	COM		05SEP01	10SEP01	1 000000	31JUL01	TO 31JUL01	
313	49,848 33	75 855 25		-26,006 92		00	4,985 000		-26,006 92
322	175,594 14	267,205 25		-91,611 11		00	17,560 000		-91,611 11
595094103	TOTAL								
	225,442 47	343,060 50		-117,618 03		00			-117,618 03
450111107	NEW YORK TIMES CO	CL A		27JUL01	01AUG01	1 000000	08SEP00	TO 08SEP00	
870	778,919 95	603,489 93		175,430 02		00	16,675 000		175,430 02

ANNUAL

KAUFFMAN-JANUS/CHANG
 JANUS CAPITAL MANAGEMENT
 SUMMARY REALIZED GAIN/LOSS REPORT
 JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	INT FURN RSN
USD - US DOLLAR											

65011107	TOTAL		669,811.66	6/8/88	18.18	205901	255901	00	197,055.48	17,910.000	21,625.46
668807102	NORTROP GRUHMANN CORP	COM	117,291.69	105,928.82	11/31/87	04MAR02	14JAN02	00	1,990.000	1,990.000	11,512.87
			58,335.97	52,964.41	5/31/56	05MAR02	14JAN02	00	14JAN02	545.000	5,371.56
382			116,830.76	105,928.81	10/91/95	04MAR02	14JAN02	00	14JAN02	1,090.000	10,901.95
392			155,075.52	145,773.60	9/29/92	04MAR02	14JAN02	00	14JAN02	1,500.000	9,299.92
668807102	TOTAL		447,481.96	410,595.64	36,886.30	22JAN02	25JAN02	00	14FEB01	13,305.000	36,886.30
67104013	OSE PHARMACEUTICALS INC	COM	402,215.16	466,560.21	35,656.95	22JAN02	25JAN02	00	14FEB01	13,305.000	35,656.95
681919106	OMNICON GROUP	COM	407,221.87	555,114.87	-147,893.00	12JUN02	17JUN02	00	06JUN02	7,115.000	-147,893.00
68389105	ORACLE CORP	COM	455,295.51	858,750.80	-403,485.49	03MAY02	08MAY02	00	30MAY01	57,010.000	-403,485.49
507			470,748.45	531,096.55	-60,348.10	29MAY02	03JUN02	00	15MAY02	54,675.000	-60,348.10

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	INT FURN RSN
USD - US DOLLAR											

752			352,751.50	427,985.62	75,236.32	11JUN02	14JUN02	00	14MAY02	44,060.000	75,236.32
68389105	TOTAL		1,278,745.06	1,817,812.97	-539,067.91	07DEC01	12DEC01	00	04DEC01	14,255.000	-539,067.91
69344106	PAC SIERRA INC	COM	401,755.22	322,342.61	79,412.61	05SEP01	05SEP01	00	20APR01	13,150.000	79,412.61
704326107	PAYHEX INC	COM	489,076.19	460,843.00	28,233.19	05SEP01	05SEP01	00	20APR01	13,150.000	28,233.19
713448108	PEPSICO INC	COM	358,815.45	322,343.03	36,472.40	03OCT01	03OCT01	00	27MAR01	7,445.000	36,472.40
679			66,599.01	58,890.65	7,708.36	04OCT01	04OCT01	00	27MAR01	1,560.000	7,708.36
696			317,145.57	280,163.63	36,981.94	02OCT01	05OCT01	00	6/27/00	6,470.000	36,981.94
018			237,897.06	216,609.75	21,287.31	12OCT01	17OCT01	00	27MAR01	5,000.000	21,287.31
350			66,749.96	59,107.16	7,642.80	12NOV01	15NOV01	00	01AUG01	1,365.000	7,642.80
793			99,392.21	88,355.98	11,036.23	03JAN02	03JAN02	00	01AUG01	2,060.000	11,036.23
814			165,510.11	148,525.70	16,984.41	04JAN02	04JAN02	00	01AUG01	3,450.000	16,984.41

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/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)									
USD - US DOLLAR									
713448108	TOTAL								
	1,312,109 35	1,173,915 90		138,193 45		00			138,193 45
717081103	PFIZER INC	COM		24MAY02	30MAY02	1 000000	30AUG01	TO 30AUG01	
457	326,608 50	355,246 98		-28,638 48		00	9,195 000		-28,638 48
531	985,123 06	1,101,284 97		-116,161 91	04JUN02	1 000000	30AUG01	TO 07SEP01	
						00	28,505 000		-116,161 91
717081103	TOTAL								
	1,311,731 56	1,456,531 95		-144,800 39		00			-144,800 39
717130102	PHARMACIA CORP	COM		12JUL01	17JUL01	1 000000	01DEC00	TO 05JAN01	
749	104,819 73	114,303 29		-9,483 56		00	2,280 000		-9,483 56
768	364,735 75	391,789 58		-27,053 83	13JUL01	1 000000	05JAN01	TO 21FEB01	
						00	7,815 000		-27,053 83
485	375,233 76	370,208 76		5,025 00	29NOV01	1 000000	21FEB01	TO 23MAR01	
						00	8,575 000		5,025 00
561	160,568 29	157,797 44		2,770 85	06DEC01	1 000000	23MAR01	TO 26APR01	
						00	3,455 000		2,770 85
749	99,716 83	99,729 71		-12 88	26DEC01	1 000000	26APR01	TO 26APR01	
						00	2,310 000		-12 88
758	42,605 47	43,173 03		-567 56	27DEC01	1 000000	26APR01	TO 26SEP01	
						00	1,000 000		-567 56
777	1,231,214 69	1,276,712 95		-45,498 26	02JAN02	1 000000	26SEP01	TO 24OCT01	
						00	29,572 000		-45,498 26

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	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
717130102	TOTAL								
	2,378,894 52	2,453,714 76		-74,820 24		00			-74,820 24
749121109	QWEST COMMUNICATIONS INTL INC	COM		27SEP01	02OCT01	1 000000	01AUG01	TO 01AUG01	
651	405,513 04	591,086 72		-185,493 68		00	22,765 000		-185,493 68
749719100	RSA SEC INC	COM		25JAN02	30JAN02	1 000000	30NOV01	TO 30NOV01	
141	328,790 19	416,898 45		-88,108 26		00	28,070 000		-88,108 26
786514208	SAFeway INC	COM NEW		07DEC01	12DEC01	1 000000	28SEP01	TO 28SEP01	
576	826,107 73	734,686 46		91,421 27		00	18,560 000		91,421 27
806605101	SCHERING PLOUGH CORP	COM		30APR02	03MAY02	1 000000	11FEB02	TO 08MAR02	
112	980,887 67	1,251,023 85		-270,136 18		00	35,900 000		-270,136 18
806857108	SCHLUMBERGER LTD	COM		19OCT01	24OCT01	1 000000	14FEB01	TO 22FEB01	
082	615,857 50	797,736 92		-181,879 42		00	13,495 000		-181,879 42
643	843,843 62	988,378 02		-144,534 40	13DEC01	1 000000	22FEB01	TO 27SEP01	
						00	16,720 000		-144,534 40
806857108	TOTAL								
	1,459,701 12	1,786,114 94		326,413 82		00			-326,413 82
81211K100	SEALED AIR CORP NEW	COM		28AUG01	31AUG01	1 000000	02JAN01	TO 06FEB01	
246	991,959 00	768,810 91		223,148 09		00	24,525 000		223,148 09
182	841,537 91	646,553 52		194,984 39	29OCT01	1 000000	06FEB01	TO 14FEB01	
						00	20,625 000		194,984 39

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE TRINIPAI NET	MAT DATE LOCAL LOST BASE LOST	MAT RATE LOCAL BASE	TRD DT SECITY CN/LS SECITY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
81211K100	TOTAL	1,833,496.91	1,415,366.43	418,132.48		00		418,132.48
817315104	SEPRACOR INC		COM	2901101	01NOV01	1.000000	22MAR01	TO 26MAR01
183	655,940.44	277,826.51	178,113.93			00	9,520.000	178,113.93
607	60,436.89	98,415.81	-37,978.92	01APR02	04APR02	1.000000	26MAR01	TO 04APR01
613	28,115.84	46,469.79	-18,353.95	02APR02	05APR02	1.000000	04APR01	TO 04APR01
618	27,827.07	47,565.04	-19,738.02	02APR02	05APR02	1.000000	04APR01	TO 04APR01
619	2,973.76	5,163.31	-2,190.05	02APR02	05APR02	1.000000	04APR01	TO 04APR01
656	39,223.02	68,531.20	-29,308.18	03APR02	08APR02	1.000000	04APR01	TO 27SEP01
648	13,677.62	24,095.45	-10,417.83	04APR02	09APR02	1.000000	27SEP01	TO 27SEP01
661	23,116.78	45,531.00	22,414.22	05APR02	10APR02	1.000000	27SEP01	TO 27SEP01
687	17,587.93	36,454.10	-18,868.17	08APR02	11APR02	1.000000	27SEP01	TO 27SEP01
705	9,561.67	19,401.53	-9,840.06	09APR02	12APR02	1.000000	27SEP01	TO 27SEP01

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE TRINIPAI NET	MAT DATE LOCAL LOST BASE LOST	MAT RATE LOCAL BASE	TRD DT SECITY CN/LS SECITY CN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
726	10,982.91	23,000.20	-12,017.29	10APR02	15APR02	1.000000	27SEP01	TO 12FEB02
733	33,418.54	72,755.72	-39,337.18	11APR02	16APR02	1.000000	12FEB02	TO 12FEB02
817315104	TOTAL	777,861.72	745,211.66	-42,349.94		00	735.000	-42,349.94
857477103	STATE STREET CORPORATION		COM	04JUN02	07JUN02	1.000000	21DEC01	TO 21DEC01
615	499,893.63	548,009.60	-48,116.17			00	11,120.000	-48,116.17
858912108	STERICYCLE INC		COM	03MAY02	08MAY02	1.000000	12APR02	TO 12APR02
155	1,059,959.23	959,930.89	100,028.34			00	14,915.000	100,028.34
867343103	SUNCARD DATA SYS INC		COM	19FEB02	22FEB02	1.000000	02OCT01	TO 02OCT01
509	14,058.02	10,060.50	3,997.52			00	475.000	3,997.52
319	98,882.77	71,058.90	27,823.87	20FEB02	25FEB02	1.000000	02OCT01	TO 02OCT01
326	158,287.13	112,465.80	45,821.33	21FEB02	26FEB02	1.000000	02OCT01	TO 02OCT01
332	133,752.66	94,674.60	39,077.86	22FEB02	27FEB02	1.000000	02OCT01	TO 02OCT01
336	12,724.90	9,001.50	3,723.40	25FEB02	28FEB02	1.000000	02OCT01	TO 02OCT01

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 RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
867363103	TOTAL								
	417,705 28	297,261 30		120,443 98		00			120,443 98
871829107	SYSCO CORP	COM		23MAY02	29MAY02	1 000000	13DEC01	TO 13DEC01	
390	540,885 34	489,708 97		51,176 37		00	19,660 000		51,176 37
87612E106	TARGET CORP	COM		02APR02	05APR02	1 000000	14NOV01	TO 14NOV01	
617	548,215 77	478,196 86		70,018 91		00	13,010 000		70,018 91
88033G100	TENET HEALTHCARE CORP	COM		24AUG01	29AUG01	1 000000	14JUN01	TO 14JUN01	
223	532,924 31	457,157 74		75,766 57		00	9,225 000		75,766 57
				29AUG01	04SEP01	1 000000	14JUN01	TO 15JUN01	
252	518,188 20	456,909 95		61,278 25		00	9,220 000		61,278 25
				29APR02	02MAY02	1 000000	14DEC01	TO 20DEC01	
087	975,919 67	800,773 52		175,146 15		00	13,615 000		175,146 15
88033G100	TOTAL								
	2,027,032 18	1,714,841 21		312,190 97		00			312,190 97
882508104	TEXAS INSTRS INC	COM		29NOV01	04DEC01	1 000000	05OCT01	TO 05OCT01	
480	347,260 19	304,627 49		42,632 70		00	11,360 000		42,632 70
887319101	TIME WARNER TELECOM INC	CL A		22AUG01	27AUG01	1 000000	27JUL01	TO 27JUL01	
186	397,916 45	506,387 24		-108,470 79		00	18,015 000		-108,470 79
892335100	TOYS R US INC	COM		01MAY02	06MAY02	1 000000	06MAR02	TO 06MAR02	
117	361,714 29	383,021 78		21,307 49		00	20,955 000		-21,307 49
902124106	TYCO INTL LTD	NEW COM		06JUL01	11JUL01	1 000000	31JUL00	TO 12OCT00	
637	1,656,313 50	1,515,227 78		141,085 72		00	31,270 000		141,085 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	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									
410	509,982 69	439,174 53		20NOV01	26NOV01	1 000000	12OCT00	TO 18OCT00	
				70,808 16		00	8,880 000		70,808 16
065	1,100,325 72	2,266,459 48		25APR02	30APR02	1 000000	18OCT00	TO 02APR01	
				-1,166,133 76		00	52,565 000		-1,166,133 76
066	1,431,336 29	2,849,885 73		25APR02	30APR02	1 000000	02APR01	TO 11OCT01	
				-1,438,549 44		00	66,560 000		-1,438,549 44
070	749,122 43	1,712,186 93		26APR02	01MAY02	1 000000	11OCT01	TO 18JAN02	
				-963,064 50		00	39,710 000		-963,064 50
084	252,706 83	619,164 05		29APR02	02MAY02	1 000000	18JAN02	TO 01FEB02	
				-366,457 22		00	14,360 000		366,457 22
124	155,675 70	415,434 93		30APR02	03MAY02	1 000000	01FEB02	TO 07FEB02	
				-259,759 23		00	9,635 000		-259,759 23
508	1,095,792 31	1,392,770 61		29MAY02	05JUN02	1 000000	07FEB02	TO 27FEB02	
				-298,978 30		00	51,440 000		-298,978 30
579	521,312 26	837,990 87		05JUN02	06JUN02	1 000000	27FEB02	TO 01MAY02	
				-316,678 61		00	30,950 000		-316,678 61
604	372,372 32	628,425 46		04JUN02	07JUN02	1 000000	01MAY02	TO 01MAY02	
				-256,053 14		00	23,210 000		-256,053 14
675	267,197 13	471,386 79		06JUN02	11JUN02	1 000000	01MAY02	TO 06MAY02	
				-204,189 66		00	17,410 000		-204,189 66
690	269,321 08	707,080 18		07JUN02	12JUN02	1 000000	06MAY02	TO 15MAY02	
				-437,759 10		00	26,115 000		-437,759 10

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY CN/L'S BASE SECY CN/L'S	SIL DT	SELL RATE BASE CURR GN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET	TRD DT OF ORIG BUYS NET	TRD DT OF ORIG BUYS NET
(CONTINUED)									
USD - US DOLLAR									
716	272,449 61	706,944 80		07 JUN02	12 JUN02	1 000000	15 MAY02 TO 28 MAY02	26 110 000	-434 495 19
902124106 TOTAL						00			
	8,651,907 87	14,582 132 14		-5 930,224 27		00		5 930 224 27	
902973104	US BANCORP DEL 804	753,735 26	1,059 486 30	100CT01	150CT01	1 000000	06AUG01 TO 08AUG01	42,785 000	-305 751 04
902984103	USA INTERACTIVE 557	679,515 81	528 490 64	21MAR02	26MAR02	1 000000	17DEC01 TO 17DEC01	20,600 000	151,025 17
911312106	UNITED PARCEL SVC INC 506	536,067 25	467 501 35	29MAY02	03JUN02	1 000000	18SEP01 TO 18SEP01	9 230 000	68 560 90
91324P102	UNITEDHEALTH GROUP INC 288	353,144 33	306 247 96	31AUG01	06SEP01	1 000000	27JUN01 TO 06JUN01	4 905 000	26,896 37
304	669 220 32	613,432 45		04SEP01	07SEP01	1 000000	06JUN01 TO 09JUN01	9 825 000	55,787 87
91324P102 TOTAL						00			87 684 24
	1,002,364 65	919 680 41		82,684 24		00			
923436109	VERITAS SOFTWARE CORP 810	585 219 08	890 004 85	18JUL01	25JUL01	1 000000	11APR01 TO 18APR01	15 805 000	-304,785 75
409	500 025 03	296 105 04		20NOV01	26NOV01	1 000000	05OCT01 TO 05OCT01	12,320 000	203,919 99

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY CN/L'S BASE SECY CN/L'S	SIL DT	SELL RATE BASE CURR GN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET	TRD DT OF ORIG BUYS NET	TRD DT OF ORIG BUYS NET
(CONTINUED)									
USD - US DOLLAR									
923436109 TOTAL						00			100,865 76
	1,085 244 11	1,186 109 87		-100,865 76		00			
925524308	VIACOM INC 830	150,503 70	155 991 95	19JUL01	24JUL01	1 000000	14FEB01 TO 14FEB01	3 165 000	5,488 25
835	12 573 83	13,060 94		20JUL01	25JUL01	1 000000	14FEB01 TO 07MARN1	265 000	487 11
775	326 003 91	287,289 35		15APR02	18APR02	1 000000	07MARN1 TO 07MARN1	6,690 000	38,714 56
793	409 298 28	359 004 34		16APR02	19APR02	1 000000	07MARN1 TO 07MARN1	8 360 000	50,293 94
814	245,199 03	215 574 37		17APR02	22APR02	1 000000	07MARN1 TO 26MARN1	5 020 000	29,624 66
823	665,955 34	577 584 73		18APR02	23APR02	1 000000	26MARN1 TO 26SEP01	13 450 000	88,370 61
850	336 160 34	287 289 35		19APR02	24APR02	1 000000	26SEP01 TO 02OCT01	6,690 000	48 871 01
387	27 709 27	24 692 28		27MAY02	28MAY02	1 000000	02OCT01 TO 02OCT01	575 000	3 016 99
428	298 536 07	267 106 10		23MAY02	29MAY02	1 000000	02OCT01 TO 05OCT01	6 220 000	31,429 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	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 BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
925524308	TOTAL							
	2,471,939 79	2,187,593 41		284,346 38		00		284,346 38
928497106	VITESSE SEMICONDUCTOR CORP	COM		22APR02	25APR02	1 000000	18MAR02 TO 18MAR02	
012	211,450 18	279,605 82		-68,155 64		00	29,360 000	-68,155 64
016	66,488 85	86,234 02		-19,745 17		00	18MAR02 TO 19MAR02	-19,745 17
							9,055 000	
031	38,386 76	51,949 92		-13,563 16		00	19MAR02 TO 19MAR02	-13,563 16
							5,455 000	
928497106	TOTAL							
	316,325 79	417,789 76		-101,463 97		00		-101,463 97
931142103	WAL MART STORES INC	COM		30JUL01	02AUG01	1 000000	30AUG00 TO 31OCT00	
881	350,424 61	299,201 79		51,222 82		00	6,355 000	51,222 82
308	283,313 59	224,342 49		58,971 10		00	31OCT00 TO 31OCT00	58,971 10
							4,765 000	
612	846,942 78	672,792 07		174,150 71		00	31OCT00 TO 31OCT00	174,150 71
							14,290 000	
931142103	TOTAL							
	1,480,680 98	1,196,336 35		284,344 63		00		284,344 63
931422109	WALGREEN CO	COM		23MAY02	29MAY02	1 000000	06DEC01 TO 06DEC01	
589	475,205 69	413,290 25		61,915 44		00	12,505 000	61,915 44
983024100	WYETH	COM		24MAY02	30MAY02	1 000000	07SEP01 TO 07SEP01	
458	113,018 64	117,085 99		-4,067 35		00	2,005 000	-4,067 35

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 BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
483	547,791 78	563,823 06		-16,031 28		00	07SEP01 TO 09OCT01	-16,031 28
							9,655 000	
544	464,653 90	490,826 81		-26,172 91		00	09OCT01 TO 30OCT01	-26,172 91
							8,405 000	
983024100	TOTAL							
	1,125,464 32	1,171,735 86		-46,271 54		00		-46,271 54
98956P102	ZIMMER HOLDINGS INC	COM		22AUG01	22AUG01	1 000000	07AUG01 TO 07AUG01	
183	13 54	15 07		-1 53		00	500	-1 53
057	905,350 00	778,899 77		126,450 23		00	07AUG01 TO 17SEP01	126,450 23
							30,692 000	
98956P102	TOTAL							
	905,363 54	778,914 84		126,448 70		00		126,448 70
USD TOTAL								
	114,578,384 30	130,032,766 03		-15,454,381 73		00		-15,454,381 73

DEPOSITORY RECEIPTS

USD - US DOLLAR								
02364W105	AMERICA MOVIL S A DEC V	\$PONS ADR REPSTG SER		02JUL01	06JUL01	1 000000	31JUL00 TO 31JUL00	
590	36,182 13	31,495 63		4,686 50		00	1,705 000	4,686 50
597	40,081 66	34,358 87		5,722 79		00	31JUL00 TO 31JUL00	5,722 79
							1,868 000	
623	39,202 43	33,712 33		5,490 10		00	31JUL00 TO 31JUL00	5,490 10
							1,825 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SELLY GN/LS LOCAL SELTY 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) USD - US DOLLAR						
646	62 349 92	47 012 54	06 JUL 01 5 337 38	11 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 2,945 000 5,337 38
646	9 319 37	8,497 36	09 JUL 01 877 01	12 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 460 000 822 01
706	73 636 78	65 946 87	10 JUL 01 7,689 41	13 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 3,570 000 7,689 41
710	509 68	461 81	10 JUL 01 47 87	13 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 25 000 47 87
716	5 604 18	5,172 30	11 JUL 01 431 88	16 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 280 000 431 88
732	12 891 66	12 007 13	11 JUL 01 884 53	16 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 650 000 884 53
746	13 734 49	13,023 12	12 JUL 01 711 37	17 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 705 000 711 37
769	22 916 52	22 259 38	13 JUL 01 457 14	18 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 1,205 000 457 14
789	25 105 44	24 568 44	16 JUL 01 537 00	19 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 1 330 000 537 00
804	31,984 26	31,310 91	17 JUL 01 473 35	20 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 1 695 000 473 35
815	14 759 31	14 685 65	18 JUL 01 73 66	23 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 795 000 73 66

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SELLY GN/LS LOCAL SELTY 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) USD - US DOLLAR						
829	34 376 83	34,113 76	19 JUL 01 763 07	24 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 1,955 000 263 07
834	9 485 73	9,420 98	20 JUL 01 64 75	25 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 510 000 64 75
245	470,530 51	490,260 47	28 AUG 01 19 729 96	31 AUG 01	1 000000 00	31 JUL 00 TO 31 JUL 00 26 540 000 -19,729 96
02364W105 TOTAL	894 670 40	880 307 55	14,362 85		00	14 362 85
055627104	BP PII	SPONSORED ADR	15 NOV 01	20 NOV 01	1 000000	08 NOV 00 TO 08 NOV 00
357	400 562 40	441 218 79	-40,676 39		00	9 005 000 -40 676 39
382	114 527 41	132 292 14	16 NOV 01 -15,764 73	21 NOV 01	1 000000 00	08 NOV 00 TO 08 NOV 00 2,700 000 -15 764 73
401	544,363 41	541,172 86	05 MAR 02 23 190 55	08 MAR 02	1 000000 00	08 NOV 00 TO 23 MAR 01 11,045 000 23 190 55
481	694 305 26	650 436 34	15 MAR 02 43,868 90	20 MAR 02	1 000000 00	05 MAR 01 TO 05 JUL 01 13 275 000 43,868 90
055627104 TOTAL	1,775,738 48	1 765,120 15	10,618 33		00	10 618 33
14941M109	CHINA MOBILE HONG KONG LTD	SPONSORED ADR	05 JUL 01	10 JUL 01	1 000000	31 JUL 00 TO 31 JUL 00
630	28 750 95	14 322 22	12,428 73		00	1,100 000 12 428 73
632	4 800 58	2 745 10	05 JUL 01 2,055 48	10 JUL 01	1 000000 00	31 JUL 00 TO 31 JUL 00 185 000 2 055 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 SECTY	GN/LS	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS	GN/LS	NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
673	104,913 34	62,395 41	09JUL01	12JUL01	1 000000	00	31JUL00 TO 31JUL00	4,205 000	42,517 93
731	180,305 87	111,510 47	11JUL01	16JUL01	1 000000	00	31JUL00 TO 31JUL00	7,515 000	68,795 40
752	163,061 75	96,968 85	12JUL01	17JUL01	1 000000	00	31JUL00 TO 31JUL00	6,535 000	66,092 90
754	197,390 05	116,184 56	12JUL01	17JUL01	1 000000	00	31JUL00 TO 31JUL00	7,830 000	81,205 49
786	208,212 91	127,239 16	16JUL01	19JUL01	1 000000	00	31JUL00 TO 31JUL00	8,575 000	80,973 75
801	21,103 89	13,057 78	17JUL01	20JUL01	1 000000	00	31JUL00 TO 31JUL00	880 000	8,046 11
802	121,915 92	75,379 00	17JUL01	20JUL01	1 000000	00	31JUL00 TO 31JUL00	5,080 000	46,536 92
827	36,180 01	23,370 46	19JUL01	24JUL01	1 000000	00	31JUL00 TO 31JUL00	1,575 000	12,809 55
839	107,986 73	71,446 83	20JUL01	25JUL01	1 000000	00	31JUL00 TO 31JUL00	4,815 000	36,539 90
846	31,931 26	21,441 47	23JUL01	26JUL01	1 000000	00	31JUL00 TO 31JUL00	1,445 000	10,489 79
852	98,358 60	65,363 09	24JUL01	27JUL01	1 000000	00	31JUL00 TO 31JUL00	4,405 000	32,995 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	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS	GN/LS	NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
857	171,219 61	116,852 29	25JUL01	30JUL01	1 000000	00	31JUL00 TO 31JUL00	7,875 000	54,367 32
182	50,623 22	43,328 09	21AUG01	24AUG01	1 000000	00	31JUL00 TO 31JUL00	2,920 000	7,295 13
202	45,057 24	41,918 44	22AUG01	27AUG01	1 000000	00	31JUL00 TO 31JUL00	2,825 000	3,138 80
329	5,193 57	5,564 39	06SEP01	11SEP01	1 000000	00	31JUL00 TO 31JUL00	375 000	-370 82
359	16,488 18	18,177 02	07SEP01	12SEP01	1 000000	00	31JUL00 TO 31JUL00	1,225 000	-1,688 84
390	111,955 59	125,977 90	10SEP01	13SEP01	1 000000	00	31JUL00 TO 31JUL00	8,490 000	-14,022 31
453	233,467 36	248,691 34	17SEP01	20SEP01	1 000000	00	31JUL00 TO 31JUL00	16,760 000	-15,223 98
884	00	623,212 20	15OCT01	19OCT01	1 000000	00	31JUL00 TO 31JUL00	42,000 000	-623,212 20
195	827,001 23	829,762 53	30OCT01	02NOV01	1 000000	00	31JUL00 TO 31JUL00	55,920 000	-2,761 30
312	00	1,091,140 70	12NOV01	14NOV01	1 000000	00	31JUL00 TO 05APR01	73,535 000	-1,091,140 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 SECY GN/L'S BASE SECY GN/L'S	STL DT	SELL RATE BASE CURR GN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L'S	DTL FUND RSN	
(CONTINUED)		USD - US DOLLAR							
16941M109 TOTAL									
	2 745 917 84	3 948,049 50		-1 182 131 44		00	-1,182,131 44		
20441W203	COMPANHIA DE BEBIDAS IAS AMERSSPONSORED ADR REPSTG 655	430,057 24	449 408 18	19,350 94	06JUL01	11JUL01	1 000000	14JUN01 TO 14JUN01 21,390 000	
							00	-19 350 94	
29081M102	EMBRAER EMPRESA BRASILEIRA DE SPNSRD ADR REPSTC PF 276	760 949 87	891,050 71	-130,100 84	30AUG01	05SEP01	1 000000	2609100 TO 30JUL01 28,970 000	
							00	130,100 84	
40049J204	GRUPO TELEVISION SA DE CV 085	49 661 73	43 451 78	6,209 95	29APR02	02MAY02	1 000000	31JUL00 TO 31JUL00 1,105 000	
							00	6,209 95	
	104	42,480 70	36 963 50	5,517 20	30APR02	03MAY02	1 000000	31JUL00 TO 31JUL00 960 000	
							00	5,517 20	
	126	49,764 35	43 648 39	6,115 96	01MAY02	06MAY02	1 000000	31JUL00 TO 31JUL00 1,110 000	
							00	6 115 96	
40049J204 TOTAL									
	141,906 78	124,063 67		17,843 11			00	17,843 11	
500472303	KONINKLIJKE PHILIPS ELECTRS N V 187	145,448 10	160,989 48	15 341 38	22AUG01	27AUG01	1 000000	02AUG01 TO 02AUG01 5,430 000	
							00	15,341 38	
654902204	NOKIA CORP 264	705,574 84	281,651 13	423,923 71	30AUG01	05SEP01	1 000000	31JUL00 TO 31JUL00 47,120 000	
							00	423,923 71	
	608	263 124 65	166,283 64	96 841 01	01APR02	04APR02	1 000000	31JUL00 TO 31JUL00 12,710 000	
							00	96 841 01	
	689	17,518 01	11,840 02	5 677 99	08APR02	11APR02	1 000000	31JUL00 TO 31JUL00 905 000	
							00	5 677 99	

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/L'S BASE SECY GN/L'S	STL DT	SELL RATE BASE CURR GN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L'S	DTL FUND RSN	
(CONTINUED)		USD - US DOLLAR							
	709	15 683 91	10,727 98	4,955 93	09APR02	12APR02	1 000000	31JUL00 TO 31JUL00 870 000	
							00	4 955 93	
	727	35 916 36	24,792 09	11,124 27	10APR02	14APR02	1 000000	31JUL00 TO 31JUL00 1,895 000	
							00	11 124 27	
	824	52,445 84	37 809 58	14 636 26	18APR02	23APR02	1 000000	31JUL00 TO 31JUL00 2,890 000	
							00	14,636 26	
	011	47 404 59	37 744 16	9,660 43	22APR02	25APR02	1 000000	31JUL00 TO 31JUL00 2 885 000	
							00	9 660 43	
	015	13 104 00	10 466 32	2,637 68	23APR02	26APR02	1 000000	31JUL00 TO 31JUL00 800 000	
							00	2 637 68	
	030	93 500 54	74,572 52	18,928 02	23APR02	26APR02	1 000000	31JUL00 TO 31JUL00 5,700 000	
							00	18,928 02	
	040	17,925 15	14,325 77	3,599 38	24APR02	29APR02	1 000000	31JUL00 TO 31JUL00 1,075 000	
							00	3 599 38	
	055	93,214 13	76 330 71	16 875 42	25APR02	30APR02	1 000000	31JUL00 TO 31JUL00 5,835 000	
							00	16 875 42	
	064	69,849 62	56,387 29	13,462 33	25APR02	30APR02	1 000000	31JUL00 TO 31JUL00 4 310 000	
							00	13 462 33	
	753	138 729 84	143,964 21	-5 234 37	11JUN02	14JUN02	1 000000	11JUN01 TO 11JUN01 11,004 000	
							00	-5,234 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 COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
654907204	TOTAL								
	1,563,991 48	946,903 42		617,088 06		00		617,088 06	
71454V101	PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR		19SEP01	24SEP01	1 000000	31JUL00	TO 31JUL00	
514	73,127 55	94,086 48		-20,958 93		00	3,550 000		-20,958 93
71454V408	PETROLEO BRASILEIRO SA	SPONSORED ADR		19SEP01	24SEP01	1 000000	16APR01	TO 15MAY01	
511	751,262 63	895,920 50		-144,657 87		00	35,855 000		-144,657 87
486	752,159 79	721,098 99		31,060 80	04DEC01	1 000000	03OCT01	TO 03OCT01	
						00	38,175 000		31,060 80
650	345,751 76	320,268 06		25,483 70	13DEC01	1 000000	03OCT01	TO 03OCT01	
						00	16,955 000		25,483 70
011	12,402 55	10,766 90		1,635 65	11JAN02	1 000000	03OCT01	TO 03OCT01	
						00	570 000		1,635 65
027	40,055 12	36,739 69		3,315 43	14JAN02	1 000000	03OCT01	TO 03OCT01	
						00	1,945 000		3,315 43
031	14,282 30	12,939 17		1,343 13	15JAN02	1 000000	03OCT01	TO 03OCT01	
						00	685 000		1,343 13
042	6,525 94	5,950 13		575 81	16JAN02	1 000000	03OCT01	TO 03OCT01	
						00	315 000		575 81
054	4,418 86	3,966 75		452 11	17JAN02	1 000000	03OCT01	TO 03OCT01	
						00	210 000		452 11
066	13,247 44	11,900 26		1,347 18	18JAN02	1 000000	03OCT01	TO 03OCT01	
						00	630 000		1,347 18

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	BASE	BASE		NET	NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
108	14,058 99	12,939 17		23JAN02	28JAN02	1 000000	03OCT01	TO 03OCT01	
						00	685 000		1,119 82
140	264,456 78	242,916 39		25JAN02	30JAN02	1 000000	03OCT01	TO 04OCT01	
						00	12,860 000		21,540 39
147	34,839 35	32,017 36		28JAN02	31JAN02	1 000000	04OCT01	TO 04OCT01	
						00	1,695 000		2,821 99
157	18,267 33	17,189 24		29JAN02	01FEB02	1 000000	04OCT01	TO 04OCT01	
						00	910 000		1,078 07
167	16,028 71	15,111 44		30JAN02	04FEB02	1 000000	04OCT01	TO 04OCT01	
						00	800 000		917 27
174	21,007 47	19,361 53		31JAN02	05FEB02	1 000000	04OCT01	TO 04OCT01	
						00	1,025 000		1,645 94
184	311 25	283 34		01FEB02	06FEB02	1 000000	04OCT01	TO 04OCT01	
						00	15 000		27 91
191	1,730 77	1 605 59		04FEB02	07FEB02	1 000000	04OCT01	TO 04OCT01	
						00	85 000		125 18
201	3,142 11	2 927 84		05FEB02	08FEB02	1 000000	04OCT01	TO 04OCT01	
						00	155 000		214 27
210	1,329 12	1 227 80		06FEB02	11FEB02	1 000000	04OCT01	TO 04OCT01	
						00	65 000		101 32
217	1,200 47	1,133 36		08FEB02	13FEB02	1 000000	04OCT01	TO 04OCT01	
						00	60 000		67 11

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECURITY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECITY	GN/LS			NET	BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
230	1,999.49	1,888.93		11FEB02	14FEB02	1.000000	040CT01	10	040CT01
				110.56		00	100.000		110.56
266	4,295.71	3,966.75		12FEB02	15FEB02	1.000000	040CT01	10	040CT01
				328.96		00	210.000		328.96
278	1,557.83	1,416.70		13FEB02	19FEB02	1.000000	040CT01	10	040CT01
				141.13		00	75.000		141.13
281	9,394.18	8,500.18		13FEB02	19FEB02	1.000000	040CT01	10	040CT01
				894.00		00	450.000		894.00
286	7,555.74	6,800.15		14FEB02	20FEB02	1.000000	040CT01	10	040CT01
				755.59		00	560.000		755.59
299	528.20	472.23		15FEB02	21FEB02	1.000000	040CT01	10	040CT01
				55.97		00	25.000		55.97
300	4,546.52	4,061.20		15FEB02	21FEB02	1.000000	040CT01	10	040CT01
				485.32		00	215.000		485.32
318	1,578.05	1,416.70		20FEB02	25FEB02	1.000000	040CT01	10	040CT01
				161.35		00	75.000		161.35
325	538.65	472.23		21FEB02	26FEB02	1.000000	040CT01	10	040CT01
				66.42		00	25.000		66.42
328	5,069.34	2,644.50		27FEB02	27FEB02	1.000000	040CT01	10	040CT01
				424.84		00	140.000		424.84

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECURITY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECITY	GN/LS			NET	BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
71654408	TOTAL								
	2,351,542.45	2,397,903.10		46,340.65		00			-46,360.65
780257804	ROYAL DUTCH PEF (D			14OCT01	19OCT01	1.000000	21SEP01	10	21SEP01
038	285,234.74	257,700.06		47,534.18		00	5,420.000		47,534.18
803054204	SAP AKTIENGESELLSCHAFT			22JAN02	25JAN02	1.000000	30NOV01	10	30NOV01
092	225,052.63	201,365.38		21,687.25		00	6,475.000		21,687.25
355	220,837.19	201,209.88		27FEB02	04MAR02	1.000000	30NOV01	10	30NOV01
				19,627.31		00	6,470.000		19,627.31
803054204	TOTAL								
	449,889.82	402,575.26		41,314.56		00			41,314.56
861012102	STMICROELECTRONICS N V			19SEP01	24SEP01	1.000000	18OCT00	10	05FEB01
515	253,971.43	502,372.57		-248,401.14		00	12,310.000		-248,401.14
558	28,831.98	58,970.62		30,138.64		00	05FEB01	10	05FEB01
				1,445.000		00			-30,138.64
584	33,930.64	73,050.11		-39,119.47		00	05FEB01	10	05FEB01
				1,790.000		00	1,790.000		-39,119.47
049	487,987.77	489,484.97		-201,504.70		00	16,895.000		-201,504.70
125	1,459,280.76	2,068,297.67		609,017.41		00	05FEB01	10	10JUL01
				50,681.000		00			-609,017.41
161	15,020.88	15,990.06		-2,969.18		00	04JAN02	10	04JAN02
				455.000		00			-2,969.18

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 RATE	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									
162	3,860 88	4,744 30		03MAY02	08MAY02	1 000000	04JAN02 TO 04JAN02		
						00	135 000		-883 42
174	36,635 28	44,280 16		06MAY02	09MAY02	1 000000	04JAN02 TO 04JAN02		
						00	1,260 000		-7,644 88
193	62,333 19	76,963 13		07MAY02	10MAY02	1 000000	04JAN02 TO 04JAN02		
						00	2,190 000		-14 629 94
841012102	TOTAL								
	2,379,846 81	3,534,155 59				00			-1,154,308 78
874039100	TAIWAN SEMICNDCR MFG CO LTD	SPONSORED ADR		06JUL01	11JUL01	1 000000	10APR01 TO 10APR01		
639	260,989 67	240,081 25				00	18,725 000		20,908 42
255	93,771 66	98,176 22		29AUG01	04SEP01	1 000000	10APR01 TO 10APR01		
						00	7,490 000		-4,404 56
052	897,506 74	749,909 60		17OCT01	22OCT01	1 000000	03OCT01 TO 03OCT01		
						00	78,135 000		147,597 14
197	410,564 99	314,177 90		30OCT01	02NOV01	1 000000	03OCT01 TO 04OCT01		
						00	32,735 000		96,387 09
610	515,953 46	589,616 00		04JUN02	07JUN02	1 000000	12FEB02 TO 12FEB02		
						00	34,400 000		-73,662 54
624	105,608 00	117,923 20		05JUN02	10JUN02	1 000000	12FEB02 TO 12FEB02		
						00	6,880 000		12,315 20
642	193,695 90	221,363 10		05JUN02	10JUN02	1 000000	12FEB02 TO 12FEB02		
						00	12,915 000		-27,667 20

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	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									
874039100	TOTAL								
	2,478,090 42	2,331,247 27				00			146,843 15
879382208	TELEFONICA S A	SPONSORED ADR		01AUG01	06AUG01	1 000000	31JUL00 TO 18OCT00		
027	828,086 19	828,336 20				00	22,465 000		-250 01
209	802,788 34	842,900 76		22AUG01	27AUG01	1 000000	18OCT00 TO 24OCT00		
						00	22,860 000		40,112 42
879382208	TOTAL								
	1,630,874 53	1,671,236 96				00			-40,362 43
879403780	TELEFONOS DE MEXICO S A	SPONSORED ADR REPSTG		11JUL01	16JUL01	1 000000	31JUL00 TO 31JUL00		
733	32,707 11	29,144 77				00	970 000		3,562 34
753	17,619 84	15,924 46		12JUL01	17JUL01	1 000000	31JUL00 TO 31JUL00		
						00	530 000		1 695 38
766	35,672 39	32,449 85		13JUL01	18JUL01	1 000000	31JUL00 TO 31JUL00		
						00	1 080 000		3,222 54
787	54,229 55	49,425 92		16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00		
						00	1,645 000		4,803 63
803	80,143 82	73,012 16		17JUL01	20JUL01	1 000000	31JUL00 TO 31JUL00		
						00	2 430 000		7,131 66
814	92,912 80	84,279 46		18JUL01	23JUL01	1 000000	31JUL00 TO 31JUL00		
						00	2,805 000		8,633 34
828	90,914 12	82 927 39		19JUL01	24JUL01	1 000000	31JUL00 TO 31JUL00		
						00	2,760 000		7,986 73

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL LOSS BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET	OF ORIG BUYS DTL FUND RSN NET	
(CONTINUED)		USD - US DOLLAR							
840	252,505 98	230,604 24		20JUL01	25JUL01	1 000000	31JUL00 TO 31JUL00	21 901 74	
						00	7 675 000		
009	508,001 83	421,547 55		11JAN02	16JAN02	1 000000	31JUL00 TO 31JUL00	86,454 28	
						00	14 050 000		
879403780	TOTAL								
	1 164 707 44	1 019,315 80		145,591 64		00		145 591 64	
881624209	TEVA PHARMACEUTICAL INDS LTD ADR			31JUL01	03AUG01	1 000000	23MAR01 TO 23MAR01		
011	5 815 80	4 186 17				00	80 000	1,629 63	
024	103,318 27	75,089 49		01AUG01	06AUG01	1 000000	23MAR01 TO 02APR01	28 228 78	
						00	1 435 000		
045	30,946 83	23 808 86		03AUG01	08AUG01	1 000000	02APR01 TO 02APR01	7,137 97	
						00	455 000		
392	270 698 40	230 675 90		23MAY02	29MAY02	1 000000	02APR01 TO 04APR01	40 022 50	
						00	4 155 000		
881624209	TOTAL								
	410,779 50	335,760 42		77,018 88		00		77,018 88	
89151E109	TOTAL FINA SA			01AUG01	06AUG01	1 000000	31JUL00 TO 31JUL00		
017	936,226 16	945,631 70				00	13 000 000	-9,405 54	
90458E107	UNITBANCO UNIAO DE BANCOS BRAS GLOBAL DEPOSITORY RC			11JUL01	16JUL01	1 000000	20APR01 TO 20APR01		
717	175,404 82	183,788 15				00	9 100 000	-8 383 33	
243	178 392 25	183,788 15		28AUG01	31AUG01	1 000000	20APR01 TO 20APR01	-5,395 90	
						00	9,100 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL LOSS BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET	OF ORIG BUYS DTL FUND RSN NET	
(CONTINUED)		USD - US DOLLAR							
90458E107	TOTAL								
	355 797 07	367 576 30		13 779 25		00		13,779 25	
910873207	UNITED MICROELECTRONICS CORP			18APR02	23APR02	1 000000	04DEC01 TO 04DEC01		
020	266 575 92	207 643 27				00	24 495 000	58,932 65	
051	280 411 87	223,240 89		19APR02	24APR02	1 000000	04DEC01 TO 15MAR02	57,170 98	
						00	26 335 000		
146	253,685 29	223,240 89		02MAY02	07MAY02	1 000000	15MAR02 TO 15MAR02	30,644 40	
						00	26 335 000		
910873207	TOTAL								
	800 673 08	654 125 05		146,548 03		00		146 548 03	
92851S204	VIVENDI UNIVERSAL			20SEP01	25SEP01	1 000000	11DEC00 TO 11DEC00		
537	278,903 88	418,024 95				00	5,645 000	189 121 07	
627	162 389 50	268 439 41		25SEP01	02OCT01	1 000000	11DEC00 TO 11DEC00	-106,049 91	
						00	3 625 000		
723	135,172 17	228 821 45		05OCT01	09OCT01	1 000000	11DEC00 TO 11DEC00	93,649 28	
						00	3 090 000		
726	56 035 60	91,824 79		04OCT01	10OCT01	1 000000	11DEC00 TO 11DEC00	-35 789 19	
						00	1,240 000		
727	130 911 78	214,741 53		04OCT01	10OCT01	1 000000	11DEC00 TO 11DEC00	-83,839 75	
						00	2,900 000		
094	19,936 02	23,012 69		22JAN02	25JAN02	1 000000	05DEC01 TO 05DEC01	-3,076 67	
						00	425 000		

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 SECY GN/LS	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	BASE			NET	
(CONTINUED)									
USD - US DOLLAR									
109	275,561 51	323,260 57		23JAN02	28JAN02	1 000000	05DEC01	TO 05DEC01	
						00	5,970 000		-47,699 06
119	52,242 51	59,832 99		24JAN02	29JAN02	1 000000	05DEC01	TO 05DEC01	
						00	1,105 000		-7,590 48
92851S204 TOTAL									
	1 061,152 97	1,627,968 38					00		-566,815 41
92857W100	VODAFONE GROUP PLC NEW	SPONSORED ADR		16AUG01	21AUG01	1 000000	31JUL00	TO 31JUL00	
151	85,670 77	92,816 45				00	4,565 000		-7,145 68
158	104,789 42	114,876 88		17AUG01	22AUG01	1 000000	31JUL00	TO 31JUL00	
						00	5,650 000		-10 087 46
164	20,569 60	22,975 38		17AUG01	22AUG01	1 000000	31JUL00	TO 31JUL00	
						00	1,130 000		-2,405 78
168	51,675 65	57,336 78		20AUG01	25AUG01	1 000000	31JUL00	TO 31JUL00	
						00	2,820 000		-5,661 13
172	13,804 33	15,350 80		20AUG01	23AUG01	1 000000	31JUL00	TO 31JUL00	
						00	755 000		-1,546 47
316	485,850 47	486,244 35		05SEP01	10SEP01	1 000000	31JUL00	TO 31JUL00	
						00	23,915 000		-393 88
645	418,160 36	385,503 23		13DEC01	18DEC01	1 000000	31JUL00	TO 11OCT01	
						00	16,660 000		32,657 13
010	310,146 14	296,069 26		11JAN02	16JAN02	1 000000	11OCT01	TO 11OCT01	
						00	12,795 000		14,076 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 SECY GN/LS	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	BASE			NET	
(CONTINUED)									
USD - US DOLLAR									
92857W100 TOTAL									
	1,490,666 74	1,471,173 13					00		19,493 61
USD TOTAL									
	24,339,488 79	26,254 347 96					00		-1,914,859 17
PREFERRED STOCK									
AUD - AUSTRALIAN DOLLAR									
662075902	NEWS CORPORATION	PREF LTD	SHS AUD	23MAY02	28MAY02	1 790991	06DEC01	TO 07DEC01	
430	80,881 55	93,896 08					7,153 000		-3,502 39
	45,140 22	48,662 61				3,764 27			
529	24,136 61	28,170 14		30MAY02	04JUN02	1 770852	07DEC01	TO 07DEC01	
	13,629 94	14,599 46					2,146 000		-969 52
554	47,635 16	58,296 17		31MAY02	05JUN02	1 747253	07DEC01	TO 13DEC01	
	26,954 35	30,212 59					4,441 000		-3,258 24
574	41,349 80	49,973 77		03JUN02	06JUN02	1 749934	13DEC01	TO 17DEC01	
	23,629 35	25,899 42					3,807 000		-2,270 07
601	23 495 35	29,141 52		04JUN02	07JUN02	1 739887	17DEC01	TO 17DEC01	
	13,618 90	15,102 89					2,220 000		-1,483 99
622	26,439 08	32,803 90		05JUN02	11JUN02	1 745962	17DEC01	TO 18DEC01	
	15,142 99	17,000 96					2,499 000		-1,857 97
678	42,369 91	52,625 39		06JUN02	12JUN02	1 738677	18DEC01	TO 10JAN02	
	24,369 05	27,273 64					4,009 000		-2,904 59
706	24,099 94	30,664 23		07JUN02	13JUN02	1 751467	10JAN02	TO 11JAN02	
	13,759 86	15,892 05					2,336 000		-2,132 19
						1 615 69			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY	GN/LS			NET	BASE CN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
662075902	TOTAL								
	310,607.40	375,571.20		-64,963.80					
	176,264.66	194,643.62		-36,927.05		18,548.09			-18,378.96
AUD TOTAL									
	310,607.40	375,571.20		-64,963.80		18,548.09			-18,378.96
	176,264.66	194,643.62		-36,927.05					
EUR - EURO CURRENCY									
GERMANY									
710106907	PORSCHE AC	NON VTC PRF NPV		07SEP01	12SEP01	1,105,583	02AUG01	TO 02AUG01	
354	40,423.59	44,137.33		-3,608.74			108,000		
	36,653.59	39,064.46		-3,264.11		853.24			-2,410.87
386	15,357.46	17,571.20		-2,253.74			02AUG01	TO 02AUG01	
	13,789.15	15,553.44		2,008.24		243.95	43,000		-1,264.29
398	17,552.33	20,023.00		-2,470.67			02AUG01	TO 03AUG01	
	16,023.53	17,723.69		2,255.48		555.32	49,000		1,700.16
194	144,263.13	187,562.40		-43,299.27			03AUG01	TO 06AUG01	
	130,709.59	166,023.97		39,231.30		3,914.92	659,000		-35,314.38
508	154,596.25	115,643.05		38,753.20			06AUG01	TO 06AUG01	
	136,293.36	102,363.36		36,209.40		-279.40	283,000		33,930.00
535	47,525.95	51,896.35		15,629.60			06AUG01	TO 07AUG01	
	59,463.37	45,936.92		15,763.43		236.98	127,000		13,526.45
549	40,244.32	31,056.08		9,188.24			07AUG01	TO 07AUG01	
	35,563.90	27,489.81		8,119.65		-45.56	76,000		8,074.09

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY	GN/LS			NET	BASE CN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
216	5,459.73	4,494.96		08MAY02	13MAY02	1,104,256	07AUG01	TO 07AUG01	
	4,945.32	3,978.79		964.77			11,000		
				872.10		84.43			956.53
246	4,945.09	4,084.33		10MAY02	15MAY02	1,094,792	07AUG01	TO 07AUG01	
	4,508.69	3,617.08		858.76			10,000		
				782.97		108.64			891.61
287	65,107.99	53,939.51		14MAY02	17MAY02	1,108,463	07AUG01	TO 07AUG01	
	48,757.18	47,765.45		11,168.48			132,000		
				10,075.45		916.08			10,991.73
324	109,406.20	89,081.92		17MAY02	22MAY02	1,085,894	07AUG01	TO 08AUG01	
	100,936.37	78,852.34		20,524.28			218,000		
				18,940.81		3,183.22			22,084.03
710106907	TOTAL								
	664,962.04	619,487.13		45,474.91					
	597,614.05	548,369.31		39,964.88		9,299.86			49,264.74
GERMANY TOTAL									
	664,962.04	619,487.13		45,474.91					
	597,614.05	548,369.31		39,964.88		9,299.86			49,264.74
EUR TOTAL									
	664,962.04	619,487.13		45,474.91					
	597,614.05	548,369.31		39,964.88		9,299.86			49,264.74
USD - US DOLLAR									
465395204	FORD MR CO (A) TR II	TR ORIGINATED PFD SF		07JUN02	12JUN02	1,000,000	24JAN02	TO 24JAN02	
715							18,684,000		
	1,077,710.85	934,250.00		143,460.85					143,460.85

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 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)		USD - US DOLLAR					
USD TOTAL	1,077,710 85	934,250 00		143,460 85		00	143,460 85
REAL ESTATE INV TRST		USD - US DOLLAR					
85590A203	STARWOOD HOTELS + RESORTS 259	PAIRD 1 CL B SH BEN		29AUG01	04SEP01	1 000000	31OCT00 TO 31OCT00 35,320 000
	1,233,372 07	1,056,951 00		176,421 07		00	176,421 07
USD TOTAL	1,233,372 07	1,056,951 00		176,421 07		00	176,421 07
EQUITY TOTAL	214,485,703 00	239,249,457 15		-22,417,999 25		-345,754 90	-22,763,754 15

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 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
FIXED INCOME		AUD - AUSTRALIAN DOLLAR					
GOVERNMENT ISSUES		AUD - AUSTRALIAN DOLLAR					
606011117	AUSTRALIA(CMNWLTH) 6 75PCT B 786	15NOV2006 6 750		03JAN02	08JAN02	1 943257	04DEC00 TO 04DEC00 4,510,000 00
	4,751,445 80 2,445,196 80	4,753,806 00 2,582,980 97		-2,160 20 -1,111 64		-136,672 53	-137,784 17
AUD TOTAL	4,751,445 80 2,445,196 80	4,753,806 00 2,582,980 97		-2,160 20 -1 111 64		-136,672 53	-137,784 17
GERMANY		EUR - EURO CURRENCY					
713055114	BUNDESREPUBLIK DEUTS 5PCT 101	04JUL2011 5 000		11OCT01	16OCT01	1 232239	17JUL01 TO 17JUL01 2,950,000 00
	3,075,451 78 2,495,823 57	2,943,215 00 2,516,596 52		132,236 78 107,314 21		-128,087 16	-20,772 95
GERMANY TOTAL	3,075,451 78 2,495,823 57	2,943,215 00 2,516,596 52		132,236 78 107,314 21		-128,087 16	20,772 95
EUR TOTAL	3,075,451 78 2,495,823 57	2,943,215 00 2,516,596 52		132,236 78 107,314 21		-128,087 16	-20,772 95
FIXED INCOME TOTAL	4,941,020 37	5,099,577 49		106,202 57		-264,759 69	-158,557 12

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET BASE GN/LS	BUYRS DIL FUND RSN NET BASE GN/LS
FOREIGN CASH							
SECURITY SETTLEMENTS							
AUD AUSTRALIAN DOLLAR							
** AUD **	3054 113,906.75 58,650.58	113,906.75 58,730.32	10DEC01	10DEC01	1.942125 -79.74	113,906.75	SS -79.74
** AUD **	3070 94,873.31 48,864.50	94,873.31 48,850.26	11DEC01	11DEC01	1.941559 14.24	94,873.31	SS 14.24
** AUD **	3071 73,874.12 38,048.87	73,874.12 38,017.78	11DEC01	11DEC01	1.941559 11.09	73,874.12	SS 11.09
** AUD **	3084 70,511.68 36,494.27	70,511.68 36,317.04	12DEC01	12DEC01	1.921599 377.23	70,511.68	SS 377.23
** AUD **	3085 64,853.85 33,749.94	64,853.85 33,402.98	12DEC01	12DEC01	1.921599 346.96	64,853.85	SS 346.96
** AUD **	3131 19,436.51 10,129.49	19,436.51 10,165.82	18DEC01	18DEC01	1.938548 -36.33	19,436.51	SS 36.33
** AUD **	3132 31,890.36 16,460.64	31,890.36 16,509.64	18DEC01	18DEC01	1.938548 19.00	31,890.36	SS -59.00
** AUD **	3139 39,034.27 20,040.19	39,034.27 20,135.83	19DEC01	19DEC01	1.947799 -95.64	39,034.27	SS 95.64
** AUD **	3140 45,316.72 23,265.60	45,316.72 23,376.63	19DEC01	19DEC01	1.947799 -111.03	45,316.72	SS -111.03
** AUD **	3418 498,993.89 258,104.60	498,993.89 258,103.96	15FEB02	15FEB02	1.933301 64	498,993.89	SS 64

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	TRD DT	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET BASE GN/LS	BUYRS DIL FUND RSN NET BASE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
** AUD **	3576 152,017.01 80,941.44	152,017.01 80,924.19	21MAR02	21MAR02	1.878111 17.25	152,017.01	SS 17.25
** AUD **	3589 406,869.93 216,478.58	406,869.93 216,478.38	22MAR02	22MAR02	1.877758 20	406,869.93	SS 20
** AUD **	3744 29,420.07 15,802.99	29,420.07 15,777.17	17APR02	17APR02	1.861677 25.82	29,420.07	SS 25.82
** AUD **	3755 68,736.98 37,052.06	68,736.98 36,922.08	18APR02	18APR02	1.856148 109.98	68,736.98	SS 109.98
** AUD **	3788 155,533.90 83,840.53	155,533.90 83,831.10	22APR02	22APR02	1.855116 9.43	155,533.90	SS 9.43
** AUD **	3919 117,483.64 63,564.52	117,483.64 63,491.30	07MAY02	07MAY02	1.848248 73.22	117,483.64	SS 73.22
** AUD **	3933 201,784.54 108,973.76	201,784.54 108,990.03	08MAY02	08MAY02	1.851680 -16.27	201,784.54	SS -16.27
AUD TOTAL		2,184,737.53 1,150,852.56			588.05		488.05
CAD - CANADIAN DOLLAR							
** CAD **	2384 31,482.35 20,051.18	31,482.35 20,089.88	20SEP01	20SEP01	1.570100 38.70	31,482.35	SS -38.70
** CAD **	2408 34,212.13 21,788.39	34,212.13 21,810.91	21SEP01	21SEP01	1.570200 22.52	34,212.13	SS -22.52

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	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 BASE GN/LS		
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++	2517	91,209 53 57,756 79	91,209 53 57,756 40	28SEP01	00 00	28SEP01	1 579200	91,209 53	SS 39
++ CAD ++	2523	114,169 04 72,300 07	114,169 04 72,300 03	01OCT01	00 00	01OCT01	1 579100	114,169 04	SS 04
++ CAD ++	2527	463,670 44 295,529 26	463,670 64 295,525 99	02OCT01	00 00	02OCT01	1 568950	463,670 64	SS 3 27
++ CAD ++	2592	330,180 65 210,870 26	330,180 65 210,846 22	12OCT01	00 00	12OCT01	1 565800	330,180 65	SS 24 04
++ CAD ++	2593	153,779 64 98,211 55	153,779 64 98,200 35	12OCT01	00 00	12OCT01	1 565800	153,779 64	SS 11 20
++ CAD ++	2594	165,642 67 105,787 88	165,642 67 105,775 82	12OCT01	00 00	12OCT01	1 565800	165,642 67	SS 12 06
++ CAD ++	2607	37,238 10 23,900 45	37,238 10 23,800 09	15OCT01	00 00	15OCT01	1 558050	37,238 10	SS 100 36
++ CAD ++	2609	231,200 42 148,025 11	231,200 42 147,908 68	16OCT01	00 00	16OCT01	1 561900	231,200 42	SS 116 43
++ CAD ++	2616	153,672 79 97,989 98	153,672 79 98,112 83	17OCT01	00 00	17OCT01	1 568250	153,672 79	SS -122 85
++ CAD ++	2617	146,597 12 93,478 16	146,597 12 93,594 66	17OCT01	00 00	17OCT01	1 568250	146,597 12	SS -114 50
++ CAD ++	2698	31,487 70 19,989 02	31,487 70 19,989 01	26OCT01	00 00	26OCT01	1 575250	31,487 70	SS 01

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	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 BASE GN/LS		
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++	3060	771,038 38 488,493 65	771,038 38 490,295 29	10DEC01	00 00	10DEC01	1 578400	771,038 38	SS -1,801 64
++ CAD ++	3130	-37,756 60 -24,006 74	-37,756 60 -24,132 56	18DEC01	00 00	18DEC01	1 572750	-37,756 60	SS BTC 125 82
CAD TOTAL									
		2,717,824 56 1,730,165 01	2,717,824 56 1,731,873 60		00 00		-1,708 59		-1,708 59
CHF - SWISS FRANC									
++ CHF ++	2440	-227,554 02 -143,097 74	227,554 02 143,097 73	25SEP01	00 00	25SEP01	1 590200	-227,554 02	SS BTC - 01
++ CHF ++	2547	112,697 24 69,983 07	112,697 24 69,585 53	08OCT01	00 00	08OCT01	1 610350	112,697 24	SS 397 54
++ CHF ++	2548	304,674 30 189,197 57	304,674 30 188,122 81	08OCT01	00 00	08OCT01	1 610350	304,674 30	SS 1,074 76
++ CHF ++	2960	-526,202 98 -317,075 70	-526,202 98 -316,322 80	28NOV01	00 00	28NOV01	1 659550	-526,202 98	SS BTC -752 90
++ CHF ++	3116	-642,856 10 -393,617 50	-642,856 10 -394,148 44	17DEC01	00 00	17DEC01	1 633200	-642,856 10	SS BTC 530 94
++ CHF ++	3264	-207,236 18 -124,089 74	-207,236 18 -124,833 55	14JAN02	00 00	14JAN02	1 654700	-207,236 18	SS BTC -254 19
++ CHF ++	3265	-210,564 38 -127,098 68	-210,564 38 -126,838 37	14JAN02	00 00	14JAN02	1 656700	-210,564 38	SS BTC -240 31

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAI DATE LOCAL COST BASE COST	MAI RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET BASE CN/LS	BUY'S DIL FUND RSN NET BASE CN/LS	
(CONTINUED)									
CHF - SWISS FRANK									
** CHF **	3374	-216 892 95 126 276 75	-216 892 95 124 181 25	01FEB02	00 00	1 717600 -95 50	-216,892 95	SS BTC -95 50	
** CHF **	3468	320 187 91 188 423 42	320 187 91 188 567 67	18FEB02	00 00	1 699300 -144 25	320 187 91	SS 144 25	
** CHF **	3450	590 566 01 349 612 84	590 566 01 347 800 95	19FEB02	00 00	1 689200 1 811 89	590 566 01	SS 1,811 89	
** CHF **	4002	250 106 62 154 821 64	250,106 62 155,109 37	14MAY02	00 00	1 615450 287 73	250,106 62	SS 287 73	
** CHF **	4070	58 135 59 37 070 36	58,135 59 37 009 24	22MAY02	00 00	1 568250 41 10	58 135 59	SS 61 10	
** CHF **	4082	85,991 64 54 597 87	85,991 64 54,435 29	23MAY02	00 00	1 575000 -37 42	85 991 64	SS -37 42	
** CHF **	4089	94,607 70 59 791 25	94 607 70 59,831 37	24MAY02	00 00	1 582300 -40 12	94 607 70	SS 40 12	
** CHF **	4133	173,160 63 109 242 72	173 160 63 109 436 02	27MAY02	00 00	1 585100 193 30	173 160 63	SS 193 30	
** CHF **	4145	131 426 88 83 511 92	131,426 88 83 350 27	28MAY02	00 00	1 573750 161 65	131 426 88	SS 161 65	
** CHF **	4179	261 135 52 164,726 67	261 135 52 165 717 56	29MAY02	00 00	1 575700 9 11	261,135 52	SS 9 11	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAI DATE LOCAL COST BASE COST	MAI RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR NET BASE CN/LS	BUY'S DIL FUND RSN NET BASE CN/LS	
(CONTINUED)									
CHF - SWISS FRANK									
CHF TOTAL		351 383 43 229 723 27	351,383 43 227 743 96		00 00	1 979 26		1 979 26	
DKK - DANISH KRONER									
** DKK **	3373	-644,115 69 -74 692 64	644 115 69 -74 512 06	01FEB02	00 00	8 623550 180 58	644 115 69	SS BTC 180 58	
DKK TOTAL		-644 115 69 74 692 64	644 115 69 74 512 06		00 00	-180 58		-180 58	
EUR - EURO CURRENCY									
** EUR **	1941	410 671 35 347 736 00	410 671 35 347,056 42	06JUL01	00 00	1 180986 679 58	410 671 35	SS 679 58	
** EUR **	1949	-9 351 58 7 925 93	-9,351 58 -7 925 92	09JUL01	00 00	1 179871 - 01	-9,351 58	SS BTC - 01	
** EUR **	2014	397,477 41 339 882 89	397 477 41 339 858 24	16JUL01	00 00	1 169454 24 65	397,477 41	SS 24 65	
** EUR **	2019	84 264 91 -72,054 92	84 264 91 72 054 91	16JUL01	00 00	1 169454 - 01	-84 264 91	SS BTC - 01	
** EUR **	2028	406 326 29 347,429 37	406,326 29 347,429 96	17JUL01	00 00	1 169522 - 59	406,326 29	SS - 59	
** EUR **	2054	2 965,845 14 2 585 179 97	2 965 845 14 2 585 176 43	20JUL01	00 00	1 147249 3 54	2,965,845 14	SS 3 54	

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	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	2088	384,101 44 336,261 51	384,101 44 336,165 57	31JUL01	31JUL01	1 142270			SS
							384,101 44		95 94
++ EUR ++	2112	126,710 91 111,233 15	126,710 91 111,216 84	08AUG01	08AUG01	1 139147			SS
							126,710 91		16 31
++ EUR ++	2117	211,682 52 188,132 81	211,682 52 186,942 25	09AUG01	09AUG01	1 125176			SS
							211,682 52		1,190 56
++ EUR ++	2141	107,028 11 96,111 22	107,028 11 96,111 21	13AUG01	13AUG01	1 113586			SS
							107,028 11		01
++ EUR ++	2152	71,233 60 64,323 92	71,233 60 64,601 92	14AUG01	14AUG01	1 107420			SS
							71,233 60		-278 00
++ EUR ++	2161	171,145 03 156,015 86	171,145 03 154,588 48	15AUG01	15AUG01	1 096972			SS
							171,145 03		1,427 38
++ EUR ++	2170	122,506 41 111,958 57	122,506 41 111,313 36	16AUG01	16AUG01	1 094212			SS
							122,506 41		645 21
++ EUR ++	2171	124,947 56 114,189 54	124,947 56 113,531 46	16AUG01	16AUG01	1 094212			SS
							124,947 56		658 08
++ EUR ++	2172	88,958 14 81,298 82	88,958 14 81,202 89	16AUG01	16AUG01	1 094212			SS
							88,958 14		95 93
++ EUR ++	2209	-425,025 08 -386,687 70	-425,025 08 -386,942 93	29AUG01	29AUG01	1 099143			SS BTC
							-425,025 08		255 23
++ EUR ++	2221	-770,727 92 -699,281 62	-770,727 92 -699,281 78	03SEP01	03SEP01	1 102171			SS BTC
							-770,727 92		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 SECTY	GN/LS	GN/LS	BASE CURR	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	2244	60,077 31 53,733 15	60,077 31 53,733 51	06SEP01	06SEP01	1 118068			SS
							60,077 31		- 36
++ EUR ++	2251	65,388 59 59,143 99	65,388 59 59,143 74	07SEP01	07SEP01	1 105583			SS
							65,388 59		25
++ EUR ++	2266	161,605 40 147,529 60	161,605 40 147,390 69	11SEP01	11SEP01	1 095410			SS
							161,605 40		138 91
++ EUR ++	2293	45,180 88 40,933 87	45,180 88 40,948 24	12SEP01	12SEP01	1 103753			SS
							45,180 88		-14 37
++ EUR ++	2305	61,661 71 56,155 34	61,661 71 56,108 43	13SEP01	13SEP01	1 098056			SS
							61,661 71		46 91
++ EUR ++	2388	403,337 65 367,218 75	403,337 65 367,228 49	21SEP01	21SEP01	1 098358			SS
							403,337 65		9 74
++ EUR ++	2411	446,460 67 407,841 73	446,460 67 406,122 16	24SEP01	24SEP01	1 094691			SS
							446,460 67		1,719 57
++ EUR ++	2418	813,175 61 742,835 75	813,175 61 742,807 71	24SEP01	24SEP01	1 094691			SS
							813,175 61		28 04
++ EUR ++	2433	-95,226 66 -87,856 14	-95,226 66 -87,188 63	25SEP01	25SEP01	1 083893			SS BTC
							95,226 66		-667 51
++ EUR ++	2464	-38,520 09 -35,563 68	-38,520 09 -35,538 65	26SEP01	26SEP01	1 083130			SS BTC
							-38,520 09		-25 03
++ EUR ++	2506	-28,062 49 -25,538 26	-28,062 49 -25,765 57	28SEP01	28SEP01	1 098841			SS BTC
							-28,062 49		227 31

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	STL DT	SFLR RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GM/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	2508	570,407 52 -519,099 23	570,407 52 -519,371 38	28SEP01 00 00	28SEP01 1 098841 272 15	-570 407 52 272 15 SS BIC
** EUR **	2571	41,700 65 37,568 12	41,700 65 37,601 74	11OCT01 00 00	11OCT01 1 110001 33 62	41 700 65 -33 62 SS
** EUR **	2636	3,075,451 78 2,796,508 45	3,075,451 78 2,795,320 22	16OCT01 00 00	16OCT01 1 099747 -3 188 23	3,075,451 78 3,188 23 SS BIC
** EUR **	2732	26,749 50 24,059 83	26,749 50 24,070 18	31OCT01 00 00	31OCT01 1 111791 -10 35	26 749 50 -10 35 SS
** EUR **	2744	106,819 43 96,628 85	106,819 43 96,619 89	01NOV01 00 00	01NOV01 1 105461 8 96	106 819 43 8 96 SS
** EUR **	2745	33,603 73 30,397 93	33,603 73 30,595 11	01NOV01 00 00	01NOV01 1 105461 2 82	33 603 73 2 82 SS
** EUR **	2792	35,821 72 32,139 24	35,821 72 -32,108 79	06NOV01 00 00	06NOV01 1 114579 -35 821 72 -30 45	35 821 72 -30 45 SS BIC
** EUR **	2795	143,191 89 128,471 75	-143,191 89 -128,358 84	06NOV01 00 00	06NOV01 1 114579 112 87	-143 191 89 112 87 SS BIC
** EUR **	2804	-57,933 46 -52,148 80	-57,933 46 -51,978 94	07NOV01 00 00	07NOV01 1 110926 -149 86	-57 933 46 -149 86 SS BIC
** EUR **	2805	-84,001 76 -75,614 18	-84,001 76 -75,567 89	07NOV01 00 00	07NOV01 1 110926 -246 29	-84 001 76 -246 29 SS BIC
** EUR **	2812	-409,497 19 -368,608 88	409,497 19 367,824 41	07NOV01 00 00	07NOV01 1 110926 -784 47	409 497 19 784 47 SS BIC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY CN/LS BASE COST BASE SECY CN/LS	TRD DT LOCAL SECY CN/LS	STL DT	SFLR RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GM/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	2814	433,152 45 386,003 65	433,152 45 386,024 58	08NOV01 00 00	08NOV01 1 122146 20 93	433 152 45 -20 93 SS
** EUR **	2845	5,424 17 4,779 51	5,424 17 4,808 22	15NOV01 00 00	15NOV01 1 134881 -28 71	5,424 17 -28 71 SS
** EUR **	2847	36,039 90 31,821 43	36,039 90 31,817 25	14NOV01 00 00	14NOV01 1 132567 4 18	36 039 90 4 18 SS
** EUR **	2861	27,899 35 24,692 31	27,899 35 24,684 67	16NOV01 00 00	16NOV01 1 129880 7 64	27 899 35 7 64 SS
** EUR **	2885	17,923 15 15,739 21	17,923 15 15,744 23	19NOV01 00 00	19NOV01 1 130758 -5 02	17 923 15 -5 02 SS
** EUR **	2896	12,494 66 11,035 41	12,494 66 11,035 87	20NOV01 00 00	20NOV01 1 132182 04	12 494 66 04 SS
** EUR **	2926	9,174 31 8,058 26	9,174 31 8,057 34	22NOV01 00 00	22NOV01 1 138498 92	9 174 31 92 SS
** EUR **	2961	-29,184 50 25,724 68	-29,184 50 25,718 10	27NOV01 00 00	27NOV01 1 134494 6 58	-29 184 50 6 58 SS BIC
** EUR **	2962	-14,478 82 -12,762 36	-14,478 82 -12,759 09	27NOV01 00 00	27NOV01 1 134494 3 27	-14 478 82 3 27 SS BIC
** EUR **	2963	-4,715 90 4,156 83	-4,715 90 -4,155 77	28NOV01 00 00	28NOV01 1 134494 1 06	4,715 90 1 06 SS BIC
** EUR **	2990	12,362 39 10,974 71	12,362 39 10,853 58	29NOV01 00 00	29NOV01 1 126443 121 13	12 362 39 121 13 SS

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						SHS/PAR	DTL FUND RSN
		BASE	PRINCIPAL NET	LOCAL BASE	COST	LOCAL BASE	SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)										
EUR - EURO CURRENCY										
** EUR **	2991	65,451 76	58,104 81	29NOV01	65,451 76	57,882 06	00 00	1 126443	65,451 76	SS 222 75
** EUR **	2995	-24,739 28	-22,161 44	30NOV01	-24,739 28	-22,130 64	00 00	1 116321	-24,739 28	SS BTC -30 80
** EUR **	3007	34,464 69	30,666 68	03DEC01	34,464 69	30 873 46	00 00	1 123848	34,464 69	SS -206 78
** EUR **	3008	313,059 87	278,560 69	03DEC01	313,059 87	280,438 32	00 00	1 123848	313,059 87	SS -1,877 63
** EUR **	3014	-583,701 23	-519,348 27	04DEC01	-583,701 23	-519,376 55	00 00	1 123911	-583,701 23	SS BTC 28 28
** EUR **	3015	16,970 16	15,099 20	04DEC01	16,970 16	15,099 21	00 00	1 123911	16,970 16	SS - 01
** EUR **	3039	4 820 64	4,292 54	07DEC01	4,820 64	4,299 29	00 00	1 123028	4,820 64	SS -6 75
** EUR **	3040	158,672 75	141,290 11	07DEC01	158,672 75	141,512 22	00 00	1 123028	158,672 75	SS -222 11
** EUR **	3058	-1,270,838 98	-1,129,204 05	10DEC01	-1,270,838 98	-1,131,351 18	00 00	1 125429	-1,270,838 98	SS BTC 2,147 13
** EUR **	3069	22,356 34	19,912 80	11DEC01	22,356 34	19,864 73	00 00	1 122712	22,356 34	SS 48 07
** EUR **	3072	63,174 55	56,269 60	11DEC01	63,174 55	56,133 75	00 00	1 122712	63,174 55	SS 135 85

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						SHS/PAR	DTL FUND RSN
		BASE	PRINCIPAL NET	LOCAL BASE	COST	LOCAL BASE	SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)										
EUR - EURO CURRENCY										
** EUR **	3086	21,232 11	18,996 37	12DEC01	21,232 11	18,911 43	00 00	1 117693	21,232 11	SS 84 94
** EUR **	3117	-464,745 45	-420,129 77	17DEC01	-464,745 45	-420,219 16	00 00	1 106195	-464,745 45	SS BTC 89 39
** EUR **	3144	-341,705 50	-307,466 63	19DEC01	-341,705 50	-308,252 41	00 00	1 111358	-341,705 50	SS BTC 785 78
** EUR **	3184	-390,321 96	-344,537 11	28DEC01	-390,321 96	-345,045 18	00 00	1 132888	-390,321 96	SS BTC 508 07
** EUR **	3244	457,839 85	408,736 68	10JAN02	457,839 85	408,736 69	00 00	1 120134	457,839 85	SS - 01
** EUR **	3256	372,255 51	331,530 62	11JAN02	372,255 51	331,537 13	00 00	1 122839	372,255 51	SS -6 51
** EUR **	3292	466,856 81	412,607 94	18JAN02	466,856 81	414,692 03	00 00	1 131478	466,856 81	SS -2,084 09
** EUR **	3303	259,606 89	229,388 61	23JAN02	259,606 89	230,353 68	00 00	1 131734	259,606 89	SS -965 07
** EUR **	3317	-32 912 56	-28,905 45	24JAN02	-32,912 56	-28,905 46	00 00	1 138628	-32,912 56	SS BTC 01
** EUR **	3322	-273 223 18	-239,958 25	24JAN02	-273,223 18	-239,958 26	00 00	1 138628	-273,223 18	SS BTC 01
** EUR **	3333	57,335 24	49,319 79	28JAN02	57,335 24	49,852 92	00 00	1 142520	57,335 24	SS -533 13

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SETTLY	STL DT GN/LS	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORG NET	BUY'S DTL FUND RSN
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3348	169,328.61 146,359.15	169,328.61 146,583.01	29JAN02	00 00	1 156939 -223.86	169,328.61		SS -223.86
** EUR **	3359	185,654.06 160,479.36	185,654.06 160,474.98	30JAN02	00 00	1 156872 4.36	185,654.06		SS 4.36
** EUR **	3365	188,731.14 162,176.66	188,731.14 163,159.17	31JAN02	00 00	1 163738 962.51	188,731.14		SS -962.51
** EUR **	3375	112,011.01 96,486.27	112,011.01 96,389.35	01FEB02	00 00	1 160901 96.92	112,011.01		SS 96.92
** EUR **	3376	82,378.01 71,549.43	82,378.01 70,889.12	04FEB02	00 00	1 151544 660.31	82,378.01		SS 660.31
** EUR **	3380	160,512.04 159,412.76	160,512.04 138,126.16	04FEB02	00 00	1 151344 1,286.60	160,512.04		SS 1,286.60
** EUR **	3446	214,114.50 186,525.86	214,114.50 186,922.02	18FEB02	00 00	1 147908 -396.18	214,114.50		SS 396.18
** EUR **	3451	134,110.05 117,534.00	134,110.05 117,078.11	19FEB02	00 00	1 141032 455.89	134,110.05		SS 455.89
** EUR **	3454	81,562.80 71,008.58	81,562.80 71,252.78	20FEB02	00 00	1 148633 -274.20	81,562.80		SS -224.20
** EUR **	3466	29,280.00 25,476.75	29,280.00 25,552.58	26FEB02	00 00	1 151545 125.83	29,280.00		SS -125.83
** EUR **	3467	97,627.91 84,780.08	97,627.91 85,199.66	26FEB02	00 00	1 151543 419.56	97,627.91		SS -419.56

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SETTLY	STL DT GN/LS	SELL RATE BASE CURR CN/LS	TRD DIS SHS/PAR	OF ORG NET	BUY'S DTL FUND RSN
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3468	101,421.14 88,074.12	101,421.14 88,509.98	26FEB02	00 00	1 151543 435.86	101,421.14		SS -435.86
** EUR **	3471	103,876.72 89,801.42	103,876.72 90,556.97	27FEB02	00 00	1 156738 -755.55	103,876.72		SS 755.55
** EUR **	3472	468,369.44 404,905.38	468,369.44 408,312.05	27FEB02	00 00	1 156738 3,406.67	468,369.44		SS -3,406.67
** EUR **	3475	320,893.11 277,412.09	320,893.11 279,746.10	27FEB02	00 00	1 156738 2,354.01	320,893.11		SS -2,354.01
** EUR **	3477	7,899.93 6,860.55	7,899.93 6,861.80	28FEB02	00 00	1 154868 -21.25	7,899.93		SS -21.25
** EUR **	3480	315,143.75 272,882.92	315,143.75 273,730.72	28FEB02	00 00	1 154868 -847.80	315,143.75		SS -847.80
** EUR **	3481	209,120.14 181,077.09	209,120.14 181,639.67	28FEB02	00 00	1 154868 -562.58	209,120.14		SS 562.58
** EUR **	3490	1,307,610.80 1,131,410.57	1,307,610.80 1,155,841.65	01MAR02	00 00	1 155735 -2,431.08	1,307,610.80		SS 2,431.08
** EUR **	3491	417,010.35 360,818.31	417,010.35 361,593.61	01MAR02	00 00	1 155735 775.30	417,010.35		SS -775.30
** EUR **	3493	315,646.59 274,869.33	315,646.59 274,868.59	04MAR02	00 00	1 148435 94	315,646.59		SS 94
** EUR **	3495	216,815.60 188,429.62	216,815.60 188,629.81	05MAR02	00 00	1 149425 -19	216,815.60		SS -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 SECTY	DT	DT	BASE CURR	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 ++	3575	526,427 88 464,967 54	526,427 88 465,204 22	21MAR02	00 00	21MAR02	1 132182	526,427 88	SS -236 68
++ EUR ++	3578	646,771 46 571,261 03	646,771 46 571,312 69	21MAR02	00 00	21MAR02	1 132182	646,771 46	SS -51 66
++ EUR ++	3674	445,663 55 391,960 98	445,663 55 391,765 30	10APR02	00 00	10APR02	1 137010	445,663 55	SS 195 68
++ EUR ++	3688	549,891 53 485,554 15	549,891 53 483,971 09	11APR02	00 00	11APR02	1 132503	549,891 53	SS 1,583 06
++ EUR ++	3738	480,633 38 424,447 18	480,633 38 423,392 53	16APR02	00 00	16APR02	1 132375	480,633 38	SS 1,054 65
++ EUR ++	3739	112,600 00 99,437 02	112,600 00 99,189 95	16APR02	00 00	16APR02	1 132375	112,600 00	SS 247 07
++ EUR ++	3741	266,312 97 235,180 90	266,312 97 234,596 53	16APR02	00 00	16APR02	1 132375	266,312 97	SS 584 37
++ EUR ++	3742	174,853 60 154,413 16	174,853 60 154,029 47	16APR02	00 00	16APR02	1 132375	174,853 60	SS 383 69
++ EUR ++	3868	63,146 44 57,014 94	63,146 44 56,964 44	29APR02	00 00	29APR02	1 107542	63,146 44	SS 50 50
++ EUR ++	3871	1,087,781 29 982,158 05	1,087,781 29 982,158 06	29APR02	00 00	29APR02	1 107542	1,087,781 29	SS - 01
++ EUR ++	3907	233,366 04 213,914 97	233,366 04 213,010 26	06MAY02	00 00	06MAY02	1 090929	233,366 04	SS 904 71

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	DT	DT	BASE CURR	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 ++	3910	522,108 03 478,590 29	522,108 03 478,489 37	06MAY02	00 00	06MAY02	1 090929	522,108 03	SS 100 92
++ EUR ++	3920	1,045,943 44 956,881 68	1,045,943 44 956,928 53	07MAY02	00 00	07MAY02	1 093075	1 045,943 44	SS -46 85
++ EUR ++	3937	399,343 11 360,986 16	399,343 11 361,359 73	08MAY02	00 00	08MAY02	1 106256	399,343 11	SS -373 57
++ EUR ++	3959	712,927 04 650,011 16	712,927 04 650,104 47	10MAY02	00 00	10MAY02	1 096792	712,927 04	SS -93 31
++ EUR ++	3985	412,604 03 375,758 64	412,604 03 375,820 83	13MAY02	00 00	13MAY02	1 098056	412,604 03	SS -62 19
++ EUR ++	4003	320,498 36 289,137 63	320,498 36 289,461 05	14MAY02	00 00	14MAY02	1 108463	320,498 36	SS -323 42
++ EUR ++	4045	-65,107 99 -59,957 96	-65,107 99 -59,957 95	17MAY02	00 00	17MAY02	1 085894	-65,107 99	SS BTC - 01
++ EUR ++	4080	425,597 91 393,018 27	425,597 91 393,177 08	23MAY02	00 00	23MAY02	1 082896	425 597 91	SS -158 81
++ EUR ++	4178	311,347 64 290,055 81	311,347 64 289,968 50	29MAY02	00 00	29MAY02	1 073480	311,347 64	SS 67 31
++ EUR ++	4221	-36,714 86 -34,473 43	-36,714 86 -34,429 32	03JUN02	00 00	03JUN02	1 065019	-36,714 86	SS BTC -44 11
++ EUR ++	4222	-182,586 87 -171,440 01	-182,586 87 -171,271 16	03JUN02	00 00	03JUN02	1 065019	182,586 87	SS BTC -168 85

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 DIS OF ORIG SHS/PAR NET BASE CN/LS	BUY'S DIL FUND RSN NET BASE CN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	424R	427,733 80 403,074 89	427,733 80 403,039 80		04JUN02	04JUN02	1 061177 35 09	427,733 80	SS 35 09
** EUR **	4264	192,691 95 180,928 18	192,691 95 180,984 63		05JUN02	05JUN02	1 065019 -56 45	192 691 95	SS -56 45
** EUR **	4288	-23,714 01 -22,429 90	-23,714 01 -22,266 28		06JUN02	06JUN02	1 057250 -163 62	-23 714 01	SS BIT -163 62
** EUR **	4289	-392,662 81 -571 400 15	-392 662 81 -369 020 57		06JUN02	06JUN02	1 057250 -2 379 58	-392,662 81	SS BIT -2 379 58
** EUR **	4304	7 842 07 7,408 40	7,842 07 7,392 65		07JUN02	07JUN02	1 058537 15 75	7 842 07	SS 15 75
** EUR **	4320	78,098 01 73 771 59	78,098 01 73,770 26		10JUN02	10JUN02	1 058649 1 13	78,098 01	SS 1 13
** EUR **	4340	62,301 02 58,846 44	62,301 02 58 847 54		11JUN02	11JUN02	1 058705 -1 10	62,301 02	SS -1 10
** EUR **	4365	61,426 13 58,192 05	61,426 13 58 020 06		12JUN02	12JUN02	1 055576 171 99	61,426 13	SS 171 99
** EUR **	4443	490,084 80 464,869 80	490 084 80 463 074 47		18JUN02	18JUN02	1 054241 1 794 33	490,084 80	SS 1 794 33
** EUR **	4461	27,836 11 26 568 17	27 836 11 26 580 89		19JUN02	19JUN02	1 047724 187 28	27 836 11	SS 187 28
** EUR **	4462	98 170 27 93 698 60	98 170 27 95,649 78		19JUN02	19JUN02	1 047724 48 82	98,170 27	SS 48 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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG SHS/PAR NET BASE CN/LS	BUY'S DIL FUND RSN NET BASE CN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	4483	850 890 89 820,812 23	850 890 89 819 144 08		20JUN02	20JUN02	1 036645 1 668 15	850 890 89	SS 1 668 15
** EUR **	4484	60,967 41 58,812 24	60,967 41 58 692 71		20JUN02	20JUN02	1 036645 119 53	60,967 41	SS 119 53
** EUR **	4494	38 744 52 37 605 42	38 744 52 37 500 89		21JUN02	21JUN02	1 030344 304 53	38,744 52	SS 304 53
** EUR **	4495	20 799 89 20 187 33	20 799 89 20 023 84		21JUN02	21JUN02	1 030344 163 49	20,799 89	SS 163 49
** EUR **	4501	335 749 78 325,881 24	335,749 78 324 634 14		21JUN02	21JUN02	1 030344 1 247 10	335,749 78	SS 1 247 10
** EUR **	4533	211 328 74 206 838 10	211 328 74 205 105 05		24JUN02	24JUN02	1 021711 1 733 04	211 328 74	SS 1 733 05
** EUR **	4534	6 888 00 6,741 63	6 888 00 6 685 15		24JUN02	24JUN02	1 021711 56 48	6 888 00	SS 56 48
** EUR **	4545	4 566 71 4 426 74	4,566 71 4 433 84		25JUN02	25JUN02	1 031619 -7 10	4 566 71	SS -7 10
** EUR **	4546	15 671 91 15,191 57	15 671 91 15,215 93		25JUN02	25JUN02	1 031619 -24 36	15 671 91	SS -24 36
** EUR **	4555	105 800 21 102 557 45	105 800 21 102,619 87		25JUN02	25JUN02	1 031619 62 42	105,800 21	SS -62 42
** EUR **	4566	9 198 36 9,038 77	9 198 36 9,010 66		26JUN02	26JUN02	1 017656 8 11	9 198 36	SS 8 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	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	BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	4567	66,346 10 65,195 02	66,346 10 65,136 51	26JUN02	00 00	26JUN02	1 017656 58 51	66,346 10	SS 58 51
++ EUR ++	4583	64,783 75 64,035 48	64,783 75 63,673 15	27JUN02	00 00	27JUN02	1 011685 362 33	64,783 75	SS 362 33
++ EUR ++	4602	9,446 89 9,312 27	9,446 89 9,337 78	28JUN02	00 00	28JUN02	1 014456 -25 51	9,446 89	SS -25 51
++ EUR ++	4603	142,081 50 140,056 84	142,081 50 140,223 49	28JUN02	00 00	28JUN02	1 014456 -166 65	142,081 50	SS -166 65
EUR TOTAL		18,130,530 86 16,157,346 99	18,130,530 86 16,159,910 56		00 00		-2,563 57		-2,563 57
GBP - POUND STERLING									
++ GBP ++	1920	54,338 01 76,502 45	54,338 01 76,393 82	04JUL01	00 00	04JUL01	0 710278 108 63	54,338 01	SS 108 63
++ GBP ++	1921	7,194 85 10,129 60	7,194 85 10,115 21	04JUL01	00 00	04JUL01	0 710278 14 39	7,194 85	SS 14 39
++ GBP ++	1943	7,358 79 10,360 44	7,358 79 10,366 06	09JUL01	00 00	09JUL01	0 710278 -5 62	7,358 79	SS -5 62
++ GBP ++	1950	-42,012 70 -59,242 07	42,012 70 59,153 85	10JUL01	00 00	10JUL01	0 709170 -88 22	-42,012 70	SS BTC -88 22
++ GBP ++	1971	85,897 28 121,312 70	85,897 28 121,310 38	11JUL01	00 00	11JUL01	0 708065 2 32	85,897 28	SS 2 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	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	BASE	GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	2029	36,769 68 51,624 61	36,769 68 51,624 62	17JUL01	00 00	17JUL01	0 712251 - 01	36,769 68	SS - 01
++ GBP ++	2051	373,953 01 530,526 88	373,953 01 530,526 89	19JUL01	00 00	19JUL01	0 704871 - 01	373,953 01	SS - 01
++ GBP ++	2085	250,557 31 357,069 30	250,557 31 357,319 83	31JUL01	00 00	31JUL01	0 701705 -250 53	250,557 31	SS -250 53
++ GBP ++	2086	13,316 73 18,977 68	13,316 73 18,990 99	31JUL01	00 00	31JUL01	0 701705 -13 31	13,316 73	SS -13 31
++ GBP ++	2134	44,177 29 63,080 77	44,177 29 63,077 15	10AUG01	00 00	10AUG01	0 700329 3 62	44,177 29	SS 3 62
++ GBP ++	2142	4,004 46 5,694 94	4,004 46 5,701 42	13AUG01	00 00	13AUG01	0 703161 - 6 48	4,004 46	SS - 6 48
++ GBP ++	2153	20,223 20 28,893 92	20,223 20 28,886 43	14AUG01	00 00	14AUG01	0 699912 7 49	20,223 20	SS 7 49
++ GBP ++	2208	269,358 32 394,421 48	269,358 32 394,420 96	12SEP01	00 00	12SEP01	0 682920 52	269,358 32	SS 52
++ GBP ++	2299	263,111 07 387,628 63	263,111 07 385,273 13	13SEP01	00 00	13SEP01	0 678771 2,355 50	263,111 07	SS 2,355 50
++ GBP ++	2300	266,722 90 392,949 76	266,722 90 392,893 14	13SEP01	00 00	13SEP01	0 678771 56 62	266,722 90	SS 56 62
++ GBP ++	2331	237,524 92 348,211 66	237,524 92 349,933 81	17SEP01	00 00	17SEP01	0 682128 -1,722 15	237,524 92	SS -1,722 15

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECURITY GN/LS BASE	SIL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED) CBP - POUND STERLING									
** CBP **	2352	157,916 98 231,506 37	157 916 98 231 731 47		17SEP01	17SEP01	0 682128 -225 10	157 916 98	SS -225 10
** GBP **	2342	268,571 13 392,785 10	268 571 13 393,725 41		18SEP01	18SEP01	0 683761 940 31	268,571 13	SS -940 31
** CBP **	2343	396 548 66 579 952 15	396 548 66 579,982 62		18SEP01	18SEP01	0 683761 30 47	396,548 66	SS -30 47
** GBP **	2364	170 593 48 251,079 54	170,593 48 250,998 62		19SEP01	19SEP01	0 679440 80 92	170,593 48	SS 80 92
** GBP **	2375	9 553 67 14,002 81	9 553 67 14 055 89		20SEP01	20SEP01	0 682268 -53 08	9 553 67	SS -53 08
** CBP **	2390	-246 696 62 -358 866 44	-246 696 62 -363 443 08		21SEP01	21SEP01	0 687427 4 576 44	246 696 62	SS BIC 4 576 44
** CBP **	2412	27 635 93 -40 363 97	-27 635 93 -40 365 95		24SEP01	24SEP01	0 684838 11 98	-27 635 93	SS BIC 11 98
** CBP **	2413	54 521 91 79 612 86	54 521 91 79 636 49		24SEP01	24SEP01	0 684838 23 63	54 521 91	SS BIC 23 63
** CBP **	2435	-97 966 92 -146,075 14	-97 966 92 -145 081 06		25SEP01	25SEP01	0 679971 -994 08	97,966 92	SS BIC 994 08
** CBP **	2496	-8 260 05 12 169 13	-8 260 05 12 169 14		27SEP01	27SEP01	0 678771 01	-8 260 05	SS BIC 01
** CBP **	2531	279 060 83 411 991 55	279 060 83 412,404 49		03OCT01	03OCT01	0 677346 612 94	279,060 83	SS 612 94

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECURITY GN/LS BASE	SIL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE GN/LS
(CONTINUED) CBP - POUND STERLING									
** CBP **	2551	241,422 74 381 925 62	241 422 74 381 925 63		09OCT01	09OCT01	0 684486 - 01	241 422 74	SS - 01
** CBP **	2561	103 146 88 149,477 53	103 146 88 149 654 54		10OCT01	10OCT01	0 690036 177 01	103,146 88	SS -177 01
** GBP **	2599	19 568 02 28 318 86	19 568 02 28 326 63		15OCT01	15OCT01	0 690989 -7 77	19,568 02	SS -7 77
** CBP **	2683	-125 508 75 180 098 88	-125 508 75 180 073 54		26OCT01	26OCT01	0 696888 -25,34	-125,508 75	SS BIC -25 34
** CBP **	2743	-323 035 35 472 438 98	-323 035 35 -472 457 54		01NOV01	01NOV01	0 683761 -1 44	-323 035 35	SS BIC 1 44
** CBP **	2767	-69 551 39 101 686 06	-69 551 39 101 686 13		02NOV01	02NOV01	0 683995 07	69,551 39	SS BIC 07
** CBP **	2793	50 892 85 74 252 66	50,892 85 74 333 17		04NOV01	04NOV01	0 685401 80 51	50 892 85	SS -80 51
** GBP **	2804	42 274 72 61 936 72	42 274 72 61 772 95		07NOV01	07NOV01	0 682547 163 77	42 274 72	SS 163 77
** CBP **	2823	38 234 24 56 724 48	38 234 24 55 619 35		09NOV01	09NOV01	0 686150 105 13	38 234 24	SS 105 13
** GBP **	2860	14 317 09 20 444 08	14 317 09 20 485 62		14NOV01	14NOV01	0 700305 -41 54	14 317 09	SS -41 54
** GBP **	2884	644 16 908 96	644 16 919 83		19NOV01	19NOV01	0 708697 -10 89	644 16	SS -10 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 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	BASE SECTY GN/LS	BASE CURR GN/LS			
(CONTINUED)								
GBP - POUND STERLING								
++ GBP ++	2898	25,401 16 36,023 93	25,401 16 36,157 88	20NOV01	20NOV01	0 705119 -133 95	25,401 16	SS -133 95
++ GBP ++	2927	83,257 68 117,593 10	83,257 68 117,851 27	22NOV01	22NOV01	0 708015 -258 17	83,257 68	SS -258 17
++ GBP ++	3024	94,037 26 133,208 57	94,037 26 133,209 73	05DEC01	05DEC01	0 705940 -1 16	94,037 26	SS -1 16
++ GBP ++	3032	89,031 70 126,950 38	89,031 70 126,687 22	06DEC01	06DEC01	0 701311 263 16	89,031 70	SS 263 16
++ GBP ++	3041	27,868 04 39,887 50	27,868 04 39,736 66	07DEC01	07DEC01	0 698666 150 84	27,868 04	SS 150 84
++ GBP ++	3056	27,606 07 39,599 54	27,606 07 39,511 83	10DEC01	10DEC01	0 697151 87 71	27,606 07	SS 87 71
++ GBP ++	3087	-303,808 39 -438,775 20	-303,808 39 -436,496 90	12DEC01	12DEC01	0 692401 -2,278 30	-303,808 39	SS BTC -2,278 30
++ GBP ++	3118	-415,515 74 -605,822 00	-415,515 74 -604,616 94	17DEC01	17DEC01	0 685871 -1,205 06	-415,515 74	SS BTC -1,205 06
++ GBP ++	3447	87,215 68 124,587 60	87,215 68 124,892 86	18FEB02	18FEB02	0 700035 -305 26	87,215 68	SS -305 26
++ GBP ++	3551	349,228 16 496,480 22	349,228 16 496,486 54	19MAR02	19MAR02	0 703408 -6 32	349,228 16	SS -6 32
++ GBP ++	3552	644,037 28 915,595 61	644,037 28 915,607 25	19MAR02	19MAR02	0 703408 -11 64	644,037 28	SS -11 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	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 ++	3558	232,625 25 331,746 92	232,625 25 331,720 01	20MAR02	20MAR02	0 701213 26 91	232,625 25	SS 26 91
++ GBP ++	3720	62,703 68 90,130 21	62,703 68 90,080 37	15APR02	15APR02	0 695701 49 84	62,703 68	SS 49 84
++ GBP ++	3728	31,085 37 44,748 91	31,085 37 44,682 08	16APR02	16APR02	0 694662 66 83	31,085 37	SS 66 83
++ GBP ++	3759	46,012 38 66,623 59	46,012 38 66,599 21	18APR02	18APR02	0 690632 24 38	46,012 38	SS 24 38
++ GBP ++	3934	465,475 62 676,615 52	465,475 62 677,048 36	08MAY02	08MAY02	0 687947 -432 84	465,475 62	SS 432 84
++ GBP ++	4091	28,711 35 41,856 82	28,711 35 41,800 05	24MAY02	24MAY02	0 685942 56 77	28,711 35	SS 56 77
++ GBP ++	4135	262,105 74 381,730 55	262,105 74 382,110 64	27MAY02	27MAY02	0 686625 -380 09	262,105 74	SS -380 09
++ GBP ++	4136	101,774 38 148,224 11	101,774 38 148,371 70	27MAY02	27MAY02	0 686625 -147 59	101,774 38	SS -147 59
++ GBP ++	4148	222,274 02 324,942 54	222,274 02 324,848 10	28MAY02	28MAY02	0 684041 94 44	222,274 02	SS 94 44
++ GBP ++	4180	165,726 03 241,993 04	165,726 03 242,017 16	29MAY02	29MAY02	0 684838 -24 12	165,726 03	SS -24 12
++ GBP ++	4306	54,833 05 80 094 67	54,833 05 80,087 92	07JUN02	07JUN02	0 684603 6 75	54,833 05	SS 6 75

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE BASE	TRD DT LOCAL SELLTY GN/L BASE SELLTY GN/L	SIL DT	SELL RATE BASE CURR GN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L	DIL FUND RSN		
(CONTINUED)		GBP - POUND STERLING							
** GBP **	4524	180,702.10 264,005.65	180,702.10 264,001.56	10JUN02	00 00	10JUN02	0 684463 4 09	180,702.10 4 09	SS 4 09
** GBP **	4345	85,859.37 126,114.48	85,859.37 126,006.74	11JUN02	00 00	11JUN02	0 680005 107.74	85,859.37 107.74	SS 107.74
** GBP **	4371	58,652.42 86,277.67	58,652.42 86,248.16	12JUN02	00 00	12JUN02	0 679810 79.51	58,652.42 79.51	SS 29.51
GBP TOTAL		5,458,963.29 7,893,583.43	5,458,963.29 7,895,574.74		00 00			-1,991.31	-1,991.31
		JPY - JAPANESE YEN							
** JPY **	1936	933,503.00 -7,419.65	933,503.00 7,419.64	06JUL01	00 00	06JUL01	125 815002 - 01	-933,503.00 - 01	SS BIC - 01
** JPY **	1986	59,489,308.00 479,365.91	59,489,308.00 479,365.90	17JUL01	00 00	12JUL01	124 099998 01	59,489,308.00 01	SS 01
** JPY **	2005	-2,457,428.00 19,704.35	-2,457,428.00 -19,704.34	13JUL01	00 00	13JUL01	124 714996 - 01	2,457,428.00 - 01	SS BIC 01
** JPY **	2247	5,773,702.00 48,100.15	5,773,702.00 47,746.14	07SEP01	00 00	07SEP01	120 035004 354.01	5,773,702.00 354.01	SS 354.01
** JPY **	2304	8,970,910.00 75,487.30	8,970,910.00 75,474.42	13SEP01	00 00	13SEP01	118 839996 11.88	8,970,910.00 11.88	SS 11.88
** JPY **	2324	5,877,004.00 50,038.35	5,877,004.00 49,991.84	14SEP01	00 00	14SEP01	117 449997 46.51	5,877,004.00 46.51	SS 46.51

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE BASE	TRD DT LOCAL SELLTY GN/L BASE SELLTY GN/L	SIL DT	SELL RATE BASE CURR GN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L	DIL FUND RSN		
(CONTINUED)		JPY - JAPANESE YEN							
** JPY **	2347	4,760,094.00 40,528.69	4,760,094.00 40,481.18	18SEP01	00 00	18SEP01	117 449997 47.51	4,760,094.00 47.51	SS 47.51
** JPY **	2377	8,704,289.00 75,085.52	8,704,289.00 74,214.85	20SEP01	00 00	20SEP01	115 925003 870.67	8,704,289.00 870.67	SS 870.67
** JPY **	2539	32,354,747.00 268,181.41	32,354,747.00 268,181.42	04OCT01	00 00	04OCT01	120 645004 - 01	32,354,747.00 - 01	SS - 01
** JPY **	2849	98,091,233.00 806,339.76	98,091,233.00 806,339.75	14NOV01	00 00	14NOV01	121 650002 01	98,091,233.00 01	SS 01
** JPY **	2923	7,955,810.00 64,592.11	7,955,810.00 64,594.65	21NOV01	00 00	21NOV01	123 169998 2.54	7,955,810.00 2.54	SS 2.54
** JPY **	2975	5,342,776.00 43,097.33	5,342,776.00 43,378.96	22NOV01	00 00	22NOV01	123 970001 281.63	5,342,776.00 281.63	SS 281.63
** JPY **	2948	2,436,000.00 19,609.58	2,436,000.00 19,612.27	26NOV01	00 00	26NOV01	124 224998 -2.69	2,436,000.00 -2.69	SS 2.69
** JPY **	2949	4,955,394.00 39,890.47	4,955,394.00 39,895.95	26NOV01	00 00	26NOV01	124 224998 -5.48	4,955,394.00 -5.48	SS -5.48
** JPY **	2957	4,204,743.00 33,876.44	4,204,743.00 33,841.81	27NOV01	00 00	27NOV01	124 119995 14.63	4,204,743.00 14.63	SS 14.63
** JPY **	2958	1,200,149.00 9,669.26	1,200,149.00 9,665.09	27NOV01	00 00	27NOV01	124 119995 4.17	1,200,149.00 4.17	SS 4.17
** JPY **	2959	5,252,738.00 42,319.84	5,252,738.00 42,301.56	28NOV01	00 00	28NOV01	124 119995 18.28	5,252,738.00 18.28	SS 18.28

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)		JPY - JAPANESE YEN							
++ JPY ++	2976 4,323,656 00 35,088 91	4,323,656 00 35,082 82		30NOV01	30NOV01	123 220001	4,323,656 00 6 09	SS 6 09	
++ JPY ++	3005 603,886 00 4,874 77	603,886 00 4,900 88		03DEC01	03DEC01	123 880005	603,886 00 -26 11	SS -26 11	
++ JPY ++	3006 4,231,481 00 34,157 90	4,231,481 00 34,340 86		03DEC01	03DEC01	123 880005	4,231,481 00 -182 96	SS -182 96	
++ JPY ++	3013 1,789,323 00 14,402 15	1,789,323 00 14,450 17		04DEC01	04DEC01	124 240005	1,789,323 00 -48 02	SS -48 02	
++ JPY ++	3018 2,389,585 00 19,208 88	2,389,585 00 19,211 31		05DEC01	05DEC01	124 399994	2,389,585 00 -2 43	SS -2 43	
++ JPY ++	3033 2,947,642 00 23,619 87	2,947,642 00 23,694 87		06DEC01	06DEC01	124 794998	2,947,642 00 -75 00	SS -75 00	
++ JPY ++	3042 2,892,615 00 23,023 04	2,892,615 00 23,194 58		07DEC01	07DEC01	125 639999	2,892,615 00 -171 54	SS -171 54	
++ JPY ++	3057 2,421,416 00 19,178 01	2,421,416 00 19,293 74		10DEC01	10DEC01	126 260002	2,421,416 00 -115 73	SS -115 73	
++ JPY ++	3073 26,618,241 00 210,870 96	26,618,241 00 210,963 59		11DEC01	11DEC01	126 229996	26,618,241 00 -92 63	SS -92 63	
++ JPY ++	3088 1,247,869 00 9,863 41	1,247,869 00 9,883 68		12DEC01	12DEC01	126 514999	1,247,869 00 -22 27	SS -22 27	
++ JPY ++	3089 5,043,768 00 39,866 96	5,043,768 00 39,956 97		12DEC01	12DEC01	126 514999	5,043,768 00 -90 01	SS -90 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 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)		JPY - JAPANESE YEN							
++ JPY ++	3090 11,734,121 00 92,748 05	11,734,121 00 92,958 26		12DEC01	12DEC01	126 514999	11,734,121 00 -209 41	SS -209 41	
++ JPY ++	3091 5,550,652 00 43,873 47	5,550,652 00 43,972 53		12DEC01	12DEC01	126 514999	5,550,652 00 -99 06	SS -99 06	
++ JPY ++	3092 31,891,849 00 252,079 59	31,891,849 00 252,648 74		12DEC01	12DEC01	126 514999	31,891,849 00 -569 15	SS -569 15	
++ JPY ++	3093 73,480,055 00 580,801 13	73,480,055 00 582,112 47		12DEC01	12DEC01	126 514999	73,480,055 00 -1,311 34	SS -1,311 34	
++ JPY ++	3107 619,024 00 4,864 25	619,024 00 4,899 86		14DEC01	14DEC01	127 260002	619,024 00 -35 61	SS -35 61	
++ JPY ++	3108 4,329,668 00 34,022 22	4,329,668 00 34,271 33		14DEC01	14DEC01	127 260002	4,329,668 00 -249 11	SS -249 11	
++ JPY ++	3109 1,234,850 00 9,703 36	1,234,850 00 9,774 41		14DEC01	14DEC01	127 260002	1,234,850 00 -71 05	SS -71 05	
++ JPY ++	3119 6,752,045 00 52,940 61	6,752,045 00 53,057 09		17DEC01	17DEC01	127 539993	6,752,045 00 -116 48	SS -116 48	
++ JPY ++	3127 39,772,001 00 310,840 19	39,772,001 00 311,839 45		18DEC01	18DEC01	127 949997	39,772,001 00 -999 26	SS -999 26	
++ JPY ++	3128 614,057 00 4,799 20	614,057 00 4,814 62		18DEC01	18DEC01	127 949997	614,057 00 -15 42	SS -15 42	
++ JPY ++	3129 1,841,759 00 14,394 37	1,841,759 00 14,440 64		18DEC01	18DEC01	127 949997	1,841,759 00 -46 27	SS -46 27	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	3143 40 372,601 00 -314,943 46	-40,372,601 00 315 310 80		19DEC01 00 00	19DEC01	128 190002 40,372,601 00 367 35			SS BTC 367 35
** JPY **	3234 7 870,478 00 60 194 86	7,870,478 00 60,780 57		24DEC01 00 00	24DEC01	130 750000 7,870,478 00 585 71			SS -585 71
** JPY **	3238 51 942,900 00 391 874 00	51,942,900 00 391 874 01		09JAN02 00 00	09JAN02	132 550003 51,942,900 00 01			SS - 01
** JPY **	3245 56 794,612 00 428,331 47	56,794,612 00 428 331 46		10JAN02 00 00	10JAN02	132 595001 56,794,612 00 01			SS 01
** JPY **	3247 19 369,428 00 146 079 67	19,369,428 00 146 079 63		10JAN02 00 00	10JAN02	132 595001 19,369,428 00 - 01			SS - 01
** JPY **	3321 -16 702,556 00 -124 048 85	16,702,556 00 124 048 86		24JAN02 00 00	24JAN02	134 644989 16,702,556 00 01			SS BTC 01
** JPY **	3425 21,992,296 00 165 579 69	21,992,296 00 165 579 68		15FEB02 00 00	15FEB02	132 820007 21,992,296 00 01			SS 01
** JPY **	3553 3 887,357 00 -29,371 79	-3,887,357 00 29 371 78		19MAR02 00 00	19MAR02	132 350006 -3,887,357 00 - 01			SS BTC - 01
** JPY **	4004 -3 510,750 00 27 284 91	-3,510,750 00 -27 284 92		14MAY02 00 00	14MAY02	128 670000 -3,510,750 00 01			SS BTC 01
** JPY **	4049 -21 535,162 00 171,403 71	-21,535,162 00 171,403 70		20MAY02 00 00	20MAY02	125 640000 -21,535,162 00 01			SS BTC - 01
** JPY **	4137 2,844,183 00 22 792 67	2,844,183 00 22 808 71		27MAY02 00 00	27MAY02	124 785000 2,844,183 00 -15 54			SS -15 54

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	4181 1 739,604 00 13 992 95	1,739,604 00 13 987 89		29MAY02 00 00	29MAY02	124 320000 1,739,604 00 5 06			SS 5 06
** JPY **	4182 1 739,839 00 13,994 84	1,739,839 00 13 989 78		29MAY02 00 00	29MAY02	124 320000 1,739,839 00 5 06			SS 5 06
** JPY **	4183 96,927,000 00 779 657 34	96,927,000 00 779 375 23		29MAY02 00 00	29MAY02	124 320000 96,927,000 00 782 11			SS 782 11
** JPY **	4184 11 671,696 00 93 884 30	11,671,696 00 93,850 33		29MAY02 00 00	29MAY02	124 320000 11,671,696 00 33 97			SS 33 97
** JPY **	4185 14,581,223 00 117 287 83	14,581,223 00 117 245 39		29MAY02 00 00	29MAY02	124 320000 14,581,223 00 42 44			SS 42 44
** JPY **	4186 58,075,294 00 467,143 61	58,075,294 00 467,061 12		29MAY02 00 00	29MAY02	124 320000 58,075,294 00 82 49			SS 82 49
** JPY **	4439 8 379,651 00 67 298 33	8,379,651 00 67 382 20		18JUN02 00 00	18JUN02	124 515000 8,379,651 00 83 87			SS -83 87
** JPY **	4440 1,048,195 00 8 418 22	1,048,195 00 8 428 71		18JUN02 00 00	18JUN02	124 515000 1,048,195 00 -10 49			SS -10 49
** JPY **	4441 27 144,743 00 218 003 80	27,144,743 00 218,181 14		18JUN02 00 00	18JUN02	124 515000 27,144,743 00 -177 34			SS -177 34
** JPY **	4457 4,164,012 00 33 576 68	4,164,012 00 33 672 83		19JUN02 00 00	19JUN02	124 015000 4,164,012 00 103 85			SS 103 85
** JPY **	4500 2 062,714 00 17,021 20	2,062,714 00 16,725 83		21JUN02 00 00	21JUN02	121 185000 2,062,714 00 295 37			SS 295 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 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)									
JPY - JAPANESE YEN									
++ JPY ++	4532	2,036,008 00 16,793 20	2,036,008 00 16,800 83	24JUN02	24JUN02	121 240000 -7 63	2,036,008 00	SS	7 63
++ JPY ++	4557	4,044,991 00 33,185 59	4,044,991 00 33,249 91	25JUN02	25JUN02	121 890000 -64 32	4,044,991 00	SS	-64 32
++ JPY ++	4564	4,014,037 00 33,494 97	4,014,037 00 33,213 69	26JUN02	26JUN02	119 840000 281 28	4,014,037 00	SS	281 28
++ JPY ++	4585	3,007,926 00 25,196 23	3,007,926 00 25,154 50	27JUN02	27JUN02	119 380000 41 73	3,007,926 00	SS	41 73
JPY TOTAL									
		799,749,933 00 6,391,028 91	799,749,933 00 6,393,900 56						-2,871 65
KRW - SOUTH KOREAN WON									
++ KRW ++	1972	-103,129,650 00 -78,935 82	-103,129,650 00 -79,483 35	11JUL01	11JUL01	1306 500000 547 53	-103,129,650 00	SS BTC	547 53
++ KRW ++	1987	-71,464,770 00 -55,057 60	-71,464,770 00 -54,699 40	12JUL01	12JUL01	1298 000000 -358 20	-71,464,770 00	SS BTC	-358 20
++ KRW ++	2001	-83,483,810 00 -64,070 46	-83,483,810 00 -64,317 27	13JUL01	13JUL01	1303 000000 246 81	-83,483,810 00	SS BTC	246 81
++ KRW ++	2017	-50,449,930 00 -38,511 40	-50,449,930 00 -38,718 29	16JUL01	16JUL01	1310 000000 206 89	-50,449,930 00	SS BTC	206 89
++ KRW ++	2048	-28,935,694 00 -22,258 23	-28,935,694 00 -22,139 02	19JUL01	19JUL01	1300 000000 -119 21	-28,935,694 00	SS BTC	-119 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	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)									
KRW - SOUTH KOREAN WON									
++ KRW ++	2087	516,365,970 00 397,816 62	516,365,970 00 397,204 59	31JUL01	31JUL01	1298 000000 612 03	516,365,970 00	SS	612 03
++ KRW ++	2095	76,115,470 00 59,279 96	76,115,470 00 58,912 90	02AUG01	02AUG01	1284 000000 367 06	76,115,470 00	SS	367 06
++ KRW ++	2225	463,336,020 00 363,116 00	463,336,020 00 362,122 72	04SEP01	04SEP01	1276 000000 993 28	463,336,020 00	SS	993 28
++ KRW ++	2417	-635,611,500 00 -488,180 88	-635,611,500 00 -488,931 92	24SEP01	24SEP01	1302 000000 751 04	-635,611,500 00	SS BTC	751 04
++ KRW ++	3193	41,815,840 00 31,862 11	41,815,840 00 31,957 08	02JAN02	02JAN02	1312 400024 -94 97	41,815,840 00	SS	-94 97
++ KRW ++	3198	2,809,800 00 2,148 66	2,809,800 00 2,140 96	03JAN02	03JAN02	1307 699951 7 70	2,809,800 00	SS	7 70
++ KRW ++	4033	63,647,870 00 50,650 86	63,647,870 00 50,650 85	17MAY02	17MAY02	1256 600000 01	63,647,870 00	SS	01
++ KRW ++	4065	51,033,640 00 41,004 05	51,033,640 00 41,004 06	21MAY02	21MAY02	1244 600000 - 01	51,033,640 00	SS	- 01
++ KRW ++	4095	133,373,710 00 108,152 54	133,373,710 00 108,152 53	24MAY02	24MAY02	1233 200000 01	133,373,710 00	SS	01
++ KRW ++	4138	113,545,630 00 92,781 20	113,545,630 00 92,073 98	27MAY02	27MAY02	1223 800000 707 22	113,545,630 00	SS	707 22
++ KRW ++	4558	76,899,200 00 63,885 49	76,899,200 00 63,885 70	25JUN02	25JUN02	1203 700000 - 01	76,899,200 00	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 SECY GN/LS BASE SECY GN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	OTL FUND RSN
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(CONTINUED)

KRW - SOUTH KOREAN WON

KRW TOTAL

565,867.796 00	565 867.796 00	00						
463,683 30	459 816 12	00				3.867 18	3 867 18	

SEK - SWEDISH KRONA

** SEK **	3983	2,245 539 11	2,245,539 11	13MAY02	13MAY02	10 267800	2,245,539 11	SS
		218,697 20	218,712 61			-15 41		-15 41

SEK TOTAL

2,245 539 11	2,245,539 11	00						
218,697 20	218 712 61	00				-15 41	15 41	

CURRENCY TRADES

AUD - AUSTRALIAN DOLLAR

** AUD **	2920	136,991 25	136,991 25	21NOV01	21NOV01	1 935172	136,991 25	CT
		70,790 22	71,009 43			-219 21		-219 21
** AUD **	3514	66 63	66 63	08MAR02	08MAR02	1 908944	66 63	CT
		34 90	34 46			44		44
** AUD **	3790	-155 533 90	-155,533 90	22APR02	22APR02	1 855116	155,533 90	CT BIC
		-83,840 53	-83 840 54			01		01
** AUD **	3795	4 965 30	4 965 30	22APR02	22APR02	1 855116	4 965 30	CT
		2 476 54	2,676 55			- 01		- 01
** AUD **	3898	2,282 06	2 282 06	02MAY02	02MAY02	1 863759	2 282 06	CT
		1,224 44	1 227 87			-3 43		-3 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 SECY GN/LS BASE SECY GN/LS	STL DT	SFLL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	OTL FUND RSN
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(CONTINUED)

AUD - AUSTRALIAN DOLLAR

** AUD **	4517	-2 100 000 00	-2,100,000 00	21JUN02	21JUN02	1 740493	-2 100 000 00	CT BIC
		-1,206,554 69	1,206,554 70			01		01
** AUD **	4521	900,000 00	-900 000 00	21JUN02	21JUN02	1 740493	-900 000 00	CT BIC
		-517,094 87	-517,094 86			01		- 01
AUD TOTAL		-3,011,228 66	3 011,228 66					
		-1,732,763 99	-1 732 541 79			-222 20	-222 20	

CAD - CANADIAN DOLLAR

** CAD **	1917	8,556 90	8,556 90	03 JUL01	03 JUL01	1 512500	8,556 90	CT
		5,657 45	5 618 08			39 37		39 37
** CAD **	2096	1 440 36	1,440 36	02AUG01	02AUG01	1 541300	1,440 36	CT
		934 51	941 29			6 78		6 78
** CAD **	2406	36,841 40	36 841 40	21SEP01	21SEP01	1 570200	36,841 40	CT
		23,462 87	23 487 13			-24 76		-24 76
** CAD **	2515	2 988 30	2 988 30	28SEP01	28SEP01	1 579200	2,988 30	CT
		1,892 29	1 892 27			02		02
** CAD **	2535	800 90	800 90	03OCT01	03OCT01	1 567900	800 90	CT
		510 81	510 46			35		35
** CAD **	2586	11,278 92	11,278 92	12OCT01	12OCT01	1 565800	11,278 92	CT
		7,203 30	7 202 47			83		83
** CAD **	2587	14 533 60	14,533 60	17OCT01	17OCT01	1 565800	14,533 60	CT
		9,281 90	9,280 84			1 06		1 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 RATE	LOCAL SECTY	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	NET BASE GN/LS	
(CONTINUED)									
CAD - CANADIAN DOLLAR									
** CAD **	2588	1,171,675 03 748,291 63	1,171,675 03 748,206 31	12OCT01	00 00	1 565800 85 32	12OCT01	1,171,675 03 85 32	CT 85 32
** CAD **	2604	879 84 564 71	879 84 562 33	15OCT01	00 00	1 558050 2 38	15OCT01	879 84 2 38	CT 2 38
** CAD **	2618	-121,859 01 -77,326 61	-121,859 01 -77 329 34	18OCT01	00 00	1 575900 2 73	18OCT01	-121,859 01 2 73	CT BTC 2 73
** CAD **	2695	10 216 59 6,485 69	10,216 59 6,485 70	26OCT01	00 00	1 575250 - 01	26OCT01	10,216 59 - 01	CT - 01
** CAD **	3189	1,459 90 916 85	1,459 90 914 77	31DEC01	00 00	1 592300 2 08	31DEC01	1,459 90 2 08	CT 2 08
** CAD **	3214	6,755 60 4,236 28	6,755 60 4,233 02	08JAN02	00 00	1 594700 3 26	08JAN02	6,755 60 3 26	CT 3 26
** CAD **	3640	1,459 90 916 62	1,459 90 914 12	02APR02	00 00	1 592700 2 50	02APR02	1,459 90 2 50	CT 2 50
** CAD **	3638	3,731 00 2,347 57	3,731 00 2,336 19	03APR02	00 00	1 589300 11 38	03APR02	3,731 00 11 38	CT 11 38
** CAD **	4337	2,477 16 1,610 22	2,477 16 1,614 84	10JUN02	00 00	1 538400 4 62	10JUN02	2,477 16 4 62	CT -4 62
** CAD **	4683	1,459 90 961 28	1,459 90 961 87	28JUN02	00 00	1 518700 - 59	28JUN02	1,459 90 - 59	CT - 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 RATE	LOCAL SECTY	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	NET BASE GN/LS	
(CONTINUED)									
CAD - CANADIAN DOLLAR									
CAD TOTAL									
		1,154,696 29 737,947 37	1 154,696 29 737,832 35		00 00	115 02		115 02	
CHF - SWISS FRANC									
** CHF **	2063	15 416 00 8,935 26	15,416 00 8,911 50	23JUL01	00 00	1 725300 23 76	23JUL01	15,416 00 23 76	CT 23 76
** CHF **	2180	11,984 00 7,206 69	11,984 00 7,197 18	20AUG01	00 00	1 662900 9 51	20AUG01	11,984 00 9 51	CT 9 51
** CHF **	2199	8,846 00 5,299 39	8,846 00 5,313 32	27AUG01	00 00	1 669250 -13 93	27AUG01	8,846 00 -13 93	CT -13 93
** CHF **	2452	227,554 02 143,097 74	227,554 02 143,097 73	25SEP01	00 00	1 590200 01	25SEP01	227,554 02 01	CT 01
** CHF **	3068	-140 78 -96 43	-140 78 -97 98	11DEC01	00 00	1 667300 1 55	11DEC01	-140 78 1 55	CT BTC 1 55
** CHF **	3996	41,674 75 25,797 61	41,674 75 25,845 56	14MAY02	00 00	1 615450 -47 95	14MAY02	41,674 75 -47 95	CT -47 95
** CHF **	4165	158,383 93 100,641 10	158,383 93 100,487 32	28MAY02	00 00	1 573750 153 78	28MAY02	158,383 93 153 78	CT 153 78
** CHF **	4169	157,817 13 100,280 94	157,817 13 100,127 71	28MAY02	00 00	1 573750 153 23	28MAY02	157,817 13 153 23	CT 153 23
** CHF **	4170	294,250 32 186,973 99	294,250 32 186,688 30	28MAY02	00 00	1 573750 285 69	28MAY02	294,250 32 285 69	CT 285 69

KAIFFMAN-JANUS/CHANG
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRIN IPAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL COST	LOCAL SETY GNLS	SIL DT	SELL RATE	TRD DTS OF ORIG BVS
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** CHF **	4174		15,695 50	28MAY02	15 695 50	00	8 689 16	15 30	00	15,695 50	CT 13 30
** CHF **	4187		-261,135 52	29MAY02	-261,135 52	00	-165,726 67	-261,135 52	00	-261,135 52	CT 01
** CHF **	4204		2,421 25	30MAY02	2 421 25	00	1,536 61	2,421 25	00	2,421 25	CT 13 49
** CHF **	2836		-600,000 00	09NOV01	600 000 00	00	365,920 59	-600 000 00	00	-600 000 00	CT 01
CHF TOTAL											

** DKK **	3569		49,525 60	20MAR02	49,525 60	00	5 883 30	49,525 60	00	49,525 60	CT 4 65
** DKK **	4576		8,942 12	27JUN02	8 942 12	00	0 942 12	8 942 12	00	8 942 12	CT 21 89
** DKK **	4588		224,022 91	27JUN02	224 022 91	00	29 802 57	-224,022 91	00	-224,022 91	CT 01
DKK TOTAL											

CHF - DANISH KRONER											

** EUR **	1910		1 749 027 05	03JUL01	-1 749,027 05	00	-1,482 757 72	-1,749 027 05	00	-1,749 027 05	CT BIC - 01
** EUR **	1930		151 575 27	05JUL01	151 575 27	00	128 497 94	151,575 27	00	151,575 27	CT -1 599 15
** EUR **	1937		177 218 87	06JUL01	177 218 87	00	149 544 93	177,218 87	00	177,218 87	CT 515 14
** EUR **	1945		9 551 58	09JUL01	9 551 58	00	7 924 06	9,551 58	00	9,551 58	CT 1 87
** EUR **	1958		41 100 88	10JUL01	41 100 88	00	35 149 20	41 100 88	00	41 100 88	CT 82
** EUR **	1959		309,077 10	10JUL02	309,077 10	00	264 471 87	309,077 10	00	309,077 10	CT 5 37
** EUR **	1978		759 43	11JUL01	759 43	00	649 85	759 43	00	759 43	CT 4 21
** EUR **	1990		355 476 01	12JUL01	355,476 01	00	301 540 99	355,476 01	00	355,476 01	CT -8 22
** EUR **	2111		-79 565 27	07AUG01	-79 565 27	00	69 822 53	-79 565 27	00	-79 565 27	CT BIC 01
** EUR **	2122		-211 682 52	09AUG01	-211 682 52	00	-188 132 80	-211 682 52	00	-211 682 52	CT BIC - 01
** EUR **	2135		147,646 40	10AUG01	147 646 40	00	-132 032 93	147,646 40	00	-147 646 50	CT BIC - 01

EUR - EURO CURRENCY

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRIN IPAL NET	MAT DATE	MAT RATE	TRD DT	LOCAL COST	LOCAL SETY GNLS	SIL DT	SELL RATE	TRD DTS OF ORIG BVS
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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 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)					
EUR - EURO CURRENCY					
++ EUR ++	2149 7,587 21 6,813 31	7 587 21 6,880 86	13AUG01 00 00	1 113586 -67 55	7,587 21 CT -67 55
++ EUR ++	2151 1 14 1 02	1 14 1 03	13AUG01 00 00	1 113586 - 01	1 14 CT - 01
++ EUR ++	2227 912,718 47 809,489 89	912,718 47 828,109 68	04SEP01 00 00	1 127523 -18,619 79	912,718 47 CT -18,619 79
++ EUR ++	2228 415,045 65 368,103 93	415,045 65 373,672 52	04SEP01 00 00	1 127523 -5,568 59	415,045 65 CT 5,568 59
++ EUR ++	2239 -446,674 77 -397,495 80	-446,674 77 -397,495 75	05SEP01 00 00	1 123722 - 05	-446,674 77 CT BTC - 05
++ EUR ++	2240 -1,814,224 83 -1,614,478 34	-1,814,224 83 -1,614,478 14	05SEP01 00 00	1 123722 - 20	-1,814,224 83 CT BTC - 20
++ EUR ++	2241 -236,891 67 -210,809 85	-236,891 67 -210,809 83	05SEP01 00 00	1 123722 - 02	-236,891 67 CT BTC - 02
++ EUR ++	2275 40,523 59 36,714 36	40,523 59 36,761 25	12SEP01 00 00	1 103753 -46 89	40,523 59 CT -46 89
++ EUR ++	2516 -61,661 71 -56,155 34	-61,661 71 -56,115 22	13SEP01 00 00	1 098056 -40 12	-61,661 71 CT BTC -40 12
++ EUR ++	2325 17,552 33 16,168 32	17,552 33 16,053 94	14SEP01 00 00	1 085600 114 38	17,552 33 CT 114 38
++ EUR ++	2361 29,085 33 26,838 49	29,085 33 26,602 40	18SEP01 00 00	1 083717 236 09	29,085 33 CT 236 09

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 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)					
EUR - EURO CURRENCY					
++ EUR ++	2399 1,043,087 52 949,678 99	1,043,087 52 949,689 83	21SEP01 00 00	1 098358 -10 84	1,043,087 52 CT -10 84
++ EUR ++	2405 1,184 54 1,078 46	1,184 54 1,078 48	21SEP01 00 00	1 098358 - 02	1,184 54 CT - 02
++ EUR ++	2482 -609,416 17 -559,535 28	-609,416 17 -559,802 34	27SEP01 00 00	1 089147 267 06	-609,416 17 CT BTC 267 06
++ EUR ++	2553 -81,312 49 -74,417 21	-81,312 49 74,416 91	09OCT01 00 00	1 092657 - 30	-81,312 49 CT BTC - 30
++ EUR ++	2564 -41,568 30 -37,904 84	-41,568 30 -37,904 23	10OCT01 00 00	1 096672 19	-41,568 30 CT BTC 19
++ EUR ++	2575 -41,700 65 -37,568 12	-41,700 65 -37,568 13	11OCT01 00 00	1 110001 01	-41,700 65 CT BTC 01
++ EUR ++	2605 236,938 02 215,080 47	236,938 02 215,059 71	15OCT01 00 00	1 101625 20 76	236,938 02 CT 20 76
++ EUR ++	2614 3,070 28 2,783 05	3,070 28 2,784 78	17OCT01 00 00	1 103205 -3 73	3,070 28 CT -3 73
++ EUR ++	2629 3,075,451 78 2,764,369 04	3,075,451 78 2,793,320 22	22OCT01 00 00	1 112533 -28,951 18	3,075,451 78 CT -28,951 18
++ EUR ++	2742 2,325 38 2,103 54	2,325 38 2,103 34	01NOV01 00 00	1 105461 20	2,325 38 CT 20
++ EUR ++	2782 -885,376 40 -793,606 88	-885,376 40 -793,606 87	05NOV01 00 00	1 115636 - 01	-885,376 40 CT BTC - 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT STL DT LOCAL SECY GN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SMS/PAR DTI FUND RSN NET BASE CN/LS
(CONTINUED)					
EUR - EURO CURRENCY					
** EUR **	2784 144 520 08 147 467 53	144 520 08 147 467 52	05NOV01 05NOV01	1 115636 01	144 520 08 01 CT
** EUR **	2798 -12 622 67 -11 325 06	-12 622 67 -11 315 57	06NOV01 06NOV01	1 114579 -9 49	-12 622 67 9 49 CT BIC
** EUR **	2799 -29 315 45 26 301 81	-29 315 45 -26 279 78	06NOV01 06NOV01	1 114579 -22 03	-29 315 45 -22 03 CT BIC
** EUR **	2807 -61 643 40 55 488 30	61 643 40 55 307 57	07NOV01 07NOV01	1 110976 -180 73	61 643 40 -180 73 CT BIC
** EUR **	2853 -36 039 90 -31 821 43	36 039 90 31 821 46	14NOV01 14NOV01	1 132567 01	36 039 90 01 CT BIC
** EUR **	2855 2 325 38 2 049 71	2 325 38 2 053 20	15NOV01 15NOV01	1 134494 -3 49	2 325 38 -3 49 CT
** EUR **	2863 -27 899 35 -24 692 31	27 899 35 -24 692 30	16NOV01 16NOV01	1 129880 -01	-27 899 35 01 CT BIC
** EUR **	2901 38 546 50 34 046 20	38 546 50 34 046 07	20NOV01 20NOV01	1 132182 13	38 546 50 13 CT
** EUR **	2902 766 107 67 676 664 77	766 107 67 676 662 18	20NOV01 20NOV01	1 132182 2 59	766 107 67 2 59 CT
** EUR **	2903 222 354 12 196 394 33	222 354 12 196 393 58	20NOV01 20NOV01	1 132182 75	222 354 12 75 CT
** EUR **	2904 57 384 13 50 684 55	57 384 13 50 684 35	20NOV01 20NOV01	1 132182 20	57 384 13 20 CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY CN/LS	TRD DT STL DT LOCAL SECY GN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SMS/PAR DTI FUND RSN NET BASE CN/LS
(CONTINUED)					
EUR - EURO CURRENCY					
** EUR **	2940 -312 637 97 -275 494 62	-312 637 97 275 374 03	26NOV01 26NOV01	1 134816 -122 59	-312 637 97 -122 59 CT BIC
** EUR **	2987 17 980 87 15 962 32	17 980 87 16 107 26	29NOV01 29NOV01	1 126443 144 74	17 980 87 -144 74 CT
** EUR **	2984 24 739 28 22 161 44	24 739 28 22 161 46	30NOV01 30NOV01	1 116321 -02	24 739 28 -02 CT
** EUR **	2996 -82 974 22 74 328 28	82 974 22 74 224 99	30NOV01 30NOV01	1 116321 -103 29	-82 974 22 103 29 CT BIC
** EUR **	2997 -52 249 16 46 804 78	-52 249 16 46 739 73	30NOV01 30NOV01	1 116321 -65 05	-52 249 16 -65 05 CT BIC
** EUR **	3002 313 059 87 -280 438 93	-313 059 87 -280 438 94	03DEC01 03DEC01	1 116321 01	313 059 87 01 CT BIC
** EUR **	3048 1 270 838 98 1 131 618 25	1 270 838 98 1 131 618 26	10DEC01 10DEC01	1 123028 01	1 270 838 98 01 CT
** EUR **	3112 464 745 45 420 222 84	464 745 45 420 222 70	17DEC01 17DEC01	1 105950 14	464 745 45 14 CT
** EUR **	3133 341 705 50 308 252 41	341 705 50 308 287 37	19DEC01 19DEC01	1 108525 -34 96	341 705 50 -34 96 CT
** EUR **	3186 -89 508 57 79 009 20	89 508 57 79 125 71	28DEC01 28DEC01	1 132888 116 51	-89 508 57 116 51 CT BIC
** EUR **	3194 -13 397 94 -12 105 70	-13 397 94 12 104 72	02JAN02 02JAN02	1 106746 -98	13 397 94 98 CT BIC

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)												
EUR - EURO CURRENCY												
** EUR **	3200	-43,171 52	-38,828 48			03JAN02	00 00	1 111852				
									30	-43,171 52	CT BTC 30	
** EUR **	3203	-39,210 87	-35,093 71			04JAN02	00 00	1 117319				
									32	-39,210 87	CT BTC 32	
** EUR **	3229	-457,839 85	-408,736 68			10JAN02	00 00	1 120134				
									17	-457,839 85	CT BTC 17	
** EUR **	3284	219,644 33	194,088 67			16JAN02	00 00	1 131670		219,644 33	CT	
									-1,145 89		-1,145 89	
** EUR **	3286	9,396 89	8,303 56			16JAN02	00 00	1 131670		9,396 89	CT	
									-49 02		-49 02	
** EUR **	3307	17,466 06	15,433 01			23JAN02	00 00	1 131734		17,466 06	CT	
									-64 93		-64 93	
** EUR **	3310	32,912 56	28,905 45			24JAN02	00 00	1 158628		32,912 56	CT	
									-298 43		-298 43	
** EUR **	3311	273,223 18	239,958 25			24JAN02	00 00	1 158628		273,223 18	CT	
									-1,646 13		-1,646 13	
** EUR **	3328	21,727 07	18,809 12			25JAN02	00 00	1 155155		21,727 07	CT	
									-178 17		-178 17	
** EUR **	3329	21,971 17	19,020 43			25JAN02	00 00	1 155135		21,971 17	CT	
									180 18		-180 18	
** EUR **	3337	38,992 00	33,540 93			28JAN02	00 00	1 162520		38,992 00	CT	
									-191 29		-191 29	

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)												
EUR - EURO CURRENCY												
** EUR **	3390	4,728 39	4,109 44			06FEB02	00 00	1 150616				
									40 50	4,728 39	CT 40 50	
** EUR **	3410	401,374 43	350,179 27			08FEB02	00 00	1 146197		401,374 43	CT	
									51 49		51 49	
** EUR **	3415	3,954 39	3,470 57			11FEB02	00 00	1 139406		3,954 39	CT	
									21 07		21 07	
** EUR **	3459	13,963 87	12,156 95			20FEB02	00 00	1 148633		13,963 87	CT	
									-35 61		-35 61	
** EUR **	3460	202,060 57	175,913 95			20FEB02	00 00	1 148633		202,060 57	CT	
									-515 28		-515 28	
** EUR **	3503	256 65	225 07			06MAR02	00 00	1 140316		256 65	CT	
									1 78		1 78	
** EUR **	3513	232 00	203 07			08MAR02	00 00	1 142465		232 00	CT	
									1 23		1 23	
** EUR **	3534	2,089 69	1,844 46			15MAR02	00 00	1 132952		2,089 69	CT	
									36 36		36 36	
** EUR **	3595	-114,592 87	-100,761 54			22MAR02	00 00	1 137268		-114,592 87	CT BTC	
									01		01	
** EUR **	3596	67,525 95	59,375 58			22MAR02	00 00	1 137268		67,525 95	CT	
									- 01		- 01	
** EUR **	3703	1 01	88			29MAR02	00 00	1 147118		1 01	CT	
									- 01		- 01	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY GN/LN	STL DT	SELL RATE BASE CURR GN/LN	TRD DTS OF ORIG BUYS SBS/PAR DTL FUND RSN
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	3639 10 470 24 9,218 52	10 470 24 9,206 48	03APR02	03APR02	1 155783 12 04	10 470 24 12 04 CT
** EUR **	3655 133 733 87 117,017 15	133,733 87 117,206 25	08APR02	08APR02	1 142857 -189 10	133 733 87 189 10 CT
** EUR **	3691 43 639 21 38 533 42	43 639 21 38 489 55	11APR02	11APR02	1 132503 43 87	43 639 21 43 87 CT
** EUR **	3692 88 509 22 78 153 75	88,509 22 78 864 65	11APR02	11APR02	1 132503 88 98	88 509 22 88 98 CT
** EUR **	3693 25 221 46 22 270 15	25 221 46 22 245 19	11APR02	11APR02	1 132503 25 36	25 221 46 25 36 CT
** EUR **	3694 71 508 66 63 142 14	71 508 66 63 070 25	11APR02	11APR02	1 132503 71 89	71,508 66 71 89 CT
** EUR **	3695 26 903 88 23 756 12	26,903 88 23 729 08	11APR02	11APR02	1 132503 27 04	26,903 88 27 04 CT
** EUR **	3699 29 988 00 26 479 40	29 988 00 26 449 25	11APR02	11APR02	1 132503 30 15	29,988 00 30 15 CT
** EUR **	3710 57 077 28 50 185 20	57 077 28 50 281 90	12APR02	12APR02	1 137333 96 70	57 077 28 -96 70 CT
** EUR **	3711 47 330 80 41 615 60	47 330 80 41 695 79	12APR02	12APR02	1 137333 -80 19	47 330 80 -80 19 CT
** EUR **	3724 113 317 18 99,747 44	113 317 18 99 819 28	15APR02	15APR02	1 136041 -71 84	113 317 18 -71 84 CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY GN/LN	STL DT	SELL RATE BASE CURR GN/LN	TRD DTS OF ORIG BUYS SBS/PAR DTL FUND RSN
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	3725 17,379 56 15,298 36	17,379 56 15,309 37	15APR02	15APR02	1 136041 -11 01	17 379 56 -11 01 CT
** EUR **	3733 10 221 40 9 026 52	10 221 40 9 004 09	16APR02	16APR02	1 132375 22 43	10 221 40 22 43 CT
** EUR **	3753 10 839 47 9 729 25	10 839 47 9 568 55	17APR02	17APR02	1 125482 80 70	10,839 47 80 70 CT
** EUR **	3778 16 020 26 14,222 78	16,020 26 14 085 81	23APR02	23APR02	1 126380 136 97	16 020 26 136 97 CT
** EUR **	3800 1 117 86 992 46	1,117 86 982 88	23APR02	23APR02	1 126380 9 56	1 117 86 9 56 CT
** EUR **	3802 3 382 93 3 003 36	3 382 93 2 974 44	23APR02	23APR02	1 126380 28 92	3 382 93 28 92 CT
** EUR **	3804 6 126 07 5 438 72	6 126 07 5 384 35	23APR02	23APR02	1 126380 52 37	6 126 07 52 37 CT
** EUR **	3806 1 514 49 1 366 56	1 514 49 1 351 62	23APR02	23APR02	1 126380 12 94	1 514 49 12 94 CT
** EUR **	3810 2,562 98 2 102 11	2 562 98 2 077 65	23APR02	23APR02	1 124101 24 46	2 562 98 24 46 CT
** EUR **	3812 115 08 102 38	115 08 101 18	23APR02	23APR02	1 124101 1 20	115 08 1 20 CT
** EUR **	3814 858 09 763 36	858 09 754 48	23APR02	23APR02	1 124101 8 88	858 09 8 88 CT

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 **	3816 937 00 853 55	937 00 823 86	23APR02	23APR02	1 124101 9 69	937 00 CT 9 69
** EUR **	3818 1,171 06 1,041 77	1,171 06 1,029 65	23APR02	23APR02	1 124101 12 12	1,171 06 CT 12 12
** EUR **	3820 5 56 4 95	5 56 4 89	23APR02	23APR02	1 124101 06	5 56 CT 06
** EUR **	3822 6,636 99 5,904 26	6,636 99 5,835 57	23APR02	23APR02	1 124101 68 69	6,636 99 CT 68 69
** EUR **	3824 853 81 759 55	853 81 750 71	23APR02	23APR02	1 124101 8 84	853 81 CT 8 84
** EUR **	3875 166,515 38 150,346 79	166,515 38 150,346 78	29APR02	29APR02	1 107542 01	166,515 38 CT 01
** EUR **	3880 443,493 10 399,343 30	443,493 10 399,351 50	30APR02	30APR02	1 110556 -8 20	443,493 10 CT -8 20
** EUR **	3897 82,273 63 74,321 86	82,273 63 74,355 91	02MAY02	02MAY02	1 106991 -34 05	82,273 63 CT -34 05
** EUR **	3899 9,706 27 8,768 16	9,706 27 8,772 17	02MAY02	02MAY02	1 106991 -4 01	9,706 27 CT -4 01
** EUR **	3906 53,671 08 49,033 90	53,671 08 48,989 52	03MAY02	03MAY02	1 094571 44 38	53,671 08 CT 44 38
** EUR **	3926 1,045,943 44 -956,881 68	-1,045,943 44 -956,881 69	07MAY02	07MAY02	1 093075 01	-1,045,943 44 CT BTC 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)						
EUR - EURO CURRENCY						
** EUR **	3928 692,035 12 633,108 54	692,035 12 633,108 55	07MAY02	07MAY02	1 093075 - 01	692,035 12 CT - 01
** EUR **	4056 20,910 09 19,129 60	20,910 09 19,231 20	07MAY02	07MAY02	1 093075 -101 60	20 910 09 CT -101 60
** EUR **	3959 399,343 11 -360,986 16	-399,343 11 360,986 15	08MAY02	08MAY02	1 106256 - 01	399 343 11 CT BTC - 01
** EUR **	3949 52,347 58 47,573 49	52,347 58 47,538 94	09MAY02	09MAY02	1 100352 34 53	52,347 58 CT 34 53
** EUR **	3951 8,240 80 7,489 24	8,240 80 7,483 80	09MAY02	09MAY02	1 100352 5 44	8,240 80 CT 5 44
** EUR **	3962 39,459 94 35,977 60	39,459 94 35,977 59	10MAY02	10MAY02	1 096792 01	39,459 94 CT 01
** EUR **	3998 19,040 25 17,177 16	19,040 25 17,196 38	14MAY02	14MAY02	1 108463 -19 22	19,040 25 CT -19 22
** EUR **	4016 4,945 09 4,486 68	4,945 09 4,469 72	15MAY02	15MAY02	1 102171 16 96	4,945 09 CT 16 96
** EUR **	4026 68,088 21 61,967 10	68,088 21 61,857 07	16MAY02	16MAY02	1 098780 110 03	68,088 21 CT 110 03
** EUR **	4036 65,107 99 59,957 96	65,107 99 59,661 87	17MAY02	17MAY02	1 085894 296 09	65,107 99 CT 296 09
** EUR **	4053 23,847 15 21,970 37	23,847 15 21,960 84	20MAY02	20MAY02	1 085423 9 53	23,847 15 CT 9 53

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SFCY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L	DIL FUND RSN
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	4061 558,005 85 513,058 35	558,005 85 513,084 59	21MAY02	00 00	21MAY02 1 087607 -28 24	558,005 85	CT -28 24
** EUR **	4074 109,606 20 101,561 14	109,606 20 101,170 62	22MAY02	00 00	22MAY02 1 079214 390 52	109,606 20	CT 390 52
** EUR **	4076 108,852 84 100,863 07	108,852 84 100,475 24	22MAY02	00 00	22MAY02 1 079214 387 83	108,852 84	CT 387 83
** EUR **	4100 101,540 33 93,635 44	101,540 33 93,679 21	24MAY02	00 00	24MAY02 1 084422 -43 77	101,540 33	CT 43 77
** EUR **	4166 35,084 00 32,577 25	35,084 00 32,550 13	28MAY02	00 00	28MAY02 1 076948 27 12	35,084 00	CT 27 12
** EUR **	4171 750,023 02 696,433 83	750,023 02 695,854 12	28MAY02	00 00	28MAY02 1 076948 579 71	750,023 02	CT 579 71
** EUR **	4172 63,487 32 58,951 15	63,487 32 58,902 08	28MAY02	00 00	28MAY02 1 076948 49 07	63,487 32	CT 49 07
** EUR **	4173 50,407 50 46,805 88	50,407 50 46,766 92	28MAY02	00 00	28MAY02 1 076948 38 96	50,407 50	CT 38 96
** EUR **	4199 182,586 87 171,220 89	182,586 87 171,060 79	30MAY02	00 00	30MAY02 1 066382 160 10	182,586 87	CT 160 10
** EUR **	4253 -427,733 80 403,074 89	-427,733 80 -403,074 90	04JUN02	00 00	04JUN02 1 061177 01	-427,733 80	CT BIC 01
** EUR **	4254 85,357 06 80,436 21	85,357 06 80,436 22	04JUN02	00 00	04JUN02 1 061177 - 01	85,357 06	CT - 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SFCY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L	DIL FUND RSN
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	4256 44,246 13 41,695 33	44,246 13 41,695 34	04JUN02	00 00	04JUN02 1 061177 01	44,246 13	CT - 01
** EUR **	4279 -192,691 95 -180,928 18	192,691 95 180,928 19	05JUN02	00 00	05JUN02 1 065019 01	-192,691 95	CT BIC 01
** EUR **	4296 23,714 01 22,429 90	23,714 01 22,422 21	06JUN02	00 00	06JUN02 1 057250 7 69	23,714 01	CT 7 69
** EUR **	4315 152,821 36 144,370 35	152,821 36 144,332 24	07JUN02	00 00	07JUN02 1 058457 38 11	152,821 36	CT 38 11
** EUR **	4331 104,532 29 98,741 22	104,532 29 98,741 04	10JUN02	00 00	10JUN02 1 058449 18	104,532 29	CT 18
** EUR **	4332 7,235 75 6,834 89	7,235 75 6,834 88	10JUN02	00 00	10JUN02 1 058449 01	7,235 75	CT 01
** EUR **	4333 532,687 57 503,176 76	532,687 57 503,175 87	10JUN02	00 00	10JUN02 1 058449 89	532,687 57	CT 89
** EUR **	4334 30,603 34 28,907 92	30,603 34 28,907 87	10JUN02	00 00	10JUN02 1 058449 05	30,603 34	CT 05
** EUR **	4407 22,841 94 21,561 45	22,841 94 21,583 02	13JUN02	00 00	13JUN02 1 059378 -21 37	22,841 94	CT -21 37
** EUR **	4480 7,257 81 7,001 25	7,257 81 6,987 02	20JUN02	00 00	20JUN02 1 036645 14 23	7,257 81	CT 14 23
** EUR **	4507 -335,769 78 -325,881 24	335,769 78 -325,881 23	21JUN02	00 00	21JUN02 1 030344 - 01	335,769 78	CT BIC 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 PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	4508	42,188 45 40,945 99	42,188 45 40,945 98	21JUN02	00 00	1 030344	42,188 45		CT 01
++ EUR ++	4550	78,902 01 76,483 67	78,902 01 74,530 22	25JUN02	00 00	1 031619	78,902 01		CT -46 55
++ EUR ++	4571	148,436 62 145,861 29	148,436 62 145,792 39	26JUN02	00 00	1 017656	148,436 62		CT 68 90
++ EUR ++	4577	11,066 62 10,938 80	11,066 62 10,875 84	27JUN02	00 00	1 011485	11,066 62		CT 64 96
++ EUR ++	2131	6,600,000 00 5,865,749 00	6,600,000 00 5,865,749 01	10AUG01	00 00	1 125176	6,600,000 00		CT - 01
++ EUR ++	2758	4,500,000 00 4,070,699 92	4,500,000 00 4,070,699 91	02NOV01	00 00	1 105461	4,500,000 00		CT 01
++ EUR ++	2827	1,500,000 00 1,340,250 22	1,500,000 00 1,340,244 75	09NOV01	00 00	1 119194	1,500,000 00		CT 5 47
++ EUR ++	2844	-1,000,000 00 -893,500 14	-1,000,000 00 893,500 13	09NOV01	00 00	1 119194	-1,000,000 00		CT BTC - 01
++ EUR ++	3400	-2,000,000 00 -1,736,500 01	-2,000,000 00 -1,736,500 02	07FEB02	00 00	1 151742	-2,000,000 00		CT BTC 01
++ EUR ++	4107	3,800,000 00 3,504,170 89	3,800,000 00 3,504,192 62	24MAY02	00 00	1 084422	3,800,000 00		CT -21 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 PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
EUR TOTAL		20,163,913 51 18,299,924 09	20,163,913 51 18,356,043 07		00 00				-56,118 98 -56,118 98
GBP - POUND STERLING									
++ GBP ++	1975	23,627 09 33,368 53	23,627 09 33,368 25	11JUL01	00 00	0 708065	23,627 09		CT 28
++ GBP ++	1976	129,765 10 183,267 21	129,765 10 183,265 63	11JUL01	00 00	0 708065	129,765 10		CT 1 58
++ GBP ++	1979	1,907 42 2,693 85	1,907 42 2,693 83	11JUL01	00 00	0 708065	1,907 42		CT 02
++ GBP ++	1991	-151,416 27 213,004 95	-151,416 27 -213,004 96	12JUL01	00 00	0 710858	-151,416 27		CT BTC 01
++ GBP ++	1993	54,130 09 76,147 54	54,130 09 76,147 55	12JUL01	00 00	0 710858	54,130 09		CT - 01
++ GBP ++	2032	26,481 59 37,180 14	26,481 59 37,180 13	17JUL01	00 00	0 712251	26,481 59		CT 01
++ GBP ++	2057	373,953 01 -530,526 88	-373,953 01 -530,526 89	19JUL01	00 00	0 704871	-373,953 01		CT BTC 01
++ GBP ++	2137	82,088 31 117,213 92	82,088 31 117,210 78	10AUG01	00 00	0 700329	82,088 31		CT 3 14
++ GBP ++	2335	-237,524 92 348,211 66	-237,524 92 -348,211 65	17SEP01	00 00	0 682128	-237,524 92		CT BTC - 01

KUUFFMAN-JANUS/CIAML
ANNUAL SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT SIL DT SEL RATE TRD DIS OF ORIG BUYS
LOT LOCAL PRINCIPAL NET BASE COST LOCAL COST BASE PRINCIPAL NET

(CONTINUED) GBP - POUND STERLING

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, SIL DT, SEL RATE, TRD DIS OF ORIG BUYS, LOT, LOCAL PRINCIPAL NET, BASE COST, LOCAL COST, BASE PRINCIPAL NET. Rows include entries for 2590, 2591, 2606, 2615, 2718, 2802, 3067, 3213, 3215, 3411, 3416.

KUUFFMAN-JANUS/CIAML
ANNUAL SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT SIL DT SEL RATE TRD DIS OF ORIG BUYS
LOT LOCAL PRINCIPAL NET BASE COST LOCAL COST BASE PRINCIPAL NET

(CONTINUED) GBP - POUND STERLING

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, SIL DT, SEL RATE, TRD DIS OF ORIG BUYS, LOT, LOCAL PRINCIPAL NET, BASE COST, LOCAL COST, BASE PRINCIPAL NET. Rows include entries for 2400, 2401, 2421, 2422, 2458, 2476, 2478, 2479, 2512, 2521, 2589.

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	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS		NET BASE	GN/LS
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	3567	293,798 52 418,986 13	293,798 52 418,978 36	20MAR02	00 00	0 701213 7 77	293,798 52		CT 7 77
** GBP **	3570	7,871 85 11,226 05	7,871 85 11,225 84	20MAR02	00 00	0 701213 21	7,871 85		CT 21
** GBP **	3714	10,399 10 14,945 06	10,399 10 14,939 39	12APR02	00 00	0 695822 5 67	10,399 10		CT 5 67
** GBP **	3793	313,998 17 454,999 25	313,998 17 454,969 04	22APR02	00 00	0 690107 30 21	313,998 17		CT 30 21
** GBP **	3796	6,173 04 8,945 05	6,173 04 8,944 45	22APR02	00 00	0 690107 60	6,173 04		CT 60
** GBP **	3834	303,000 52 438,729 34	303,000 52 438,745 94	24APR02	00 00	0 690632 -16 60	303,000 52		CT -16 60
** GBP **	3877	16,512 43 24,094 94	16,512 43 24,007 43	29APR02	00 00	0 685307 87 51	16,512 43		CT 87 51
** GBP **	3940	-465,475 62 -676,615 52	-465,475 62 -676,615 51	08MAY02	00 00	0 687947 - 01	-465,475 62		CT BTC - 01
** GBP **	3952	30,698 38 44,779 72	30,698 38 44,623 17	09MAY02	00 00	0 685542 156 55	30,698 38		CT 156 55
** GBP **	4205	14,174 30 20,780 23	14,174 30 20,497 30	30MAY02	00 00	0 682105 82 93	14,174 30		CT 82 93
** GBP **	4328	-180,702 10 -264,005 65	-180,702 10 -264,005 66	10JUN02	00 00	0 684463 01	180,702 10		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 RATE	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS	GN/LS		NET BASE	GN/LS
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	4380	-58,652 42 -86,277 67	-58,652 42 -86,277 68	12JUN02	00 00	0 679810 01	-58,652 42		CT BTC 01
** GBP **	4401	280,015 09 411,789 92	280,015 09 411,795 00	13JUN02	00 00	0 679995 -5 08	280,015 09		CT -5 08
** GBP **	4402	9,505 61 13,978 94	9,505 61 13,979 11	13JUN02	00 00	0 679995 - 17	9,505 61		CT - 17
** GBP **	4408	13,725 95 20,185 37	13,725 95 20,185 62	13JUN02	00 00	0 679995 - 25	13,725 95		CT - 25
** GBP **	2662	-300,000 00 -429,480 09	-300,000 00 -429,634 76	26OCT01	00 00	0 698519 154 67	300,000 00		CT BTC 154 67
** GBP **	2674	700,000 00 1,002,120 20	700,000 00 1,002,120 21	26OCT01	00 00	0 698519 - 01	700,000 00		CT - 01
** GBP **	2759	1,000,000 00 1,462,499 32	1,000,000 00 1,462,499 31	02NOV01	00 00	0 683761 01	1,000,000 00		CT 01
** GBP **	2868	1,000,000 00 1,427,949 25	1,000,000 00 1,427,992 35	16NOV01	00 00	0 700305 -43 10	1,000,000 00		CT -43 10
** GBP **	3846	1,100,000 00 1,599,290 58	1,100,000 00 1,599,192 23	26APR02	00 00	0 687805 98 27	1,100,000 00		CT 98 27
GBP TOTAL		4,585,701 93 4,591,885 80	4,585,701 93 4,595,470 86		00 00				-3,585 06 -3,585 06

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SELLTY CN/L BASE SELLTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE GN/L
HKD - HONG KONG DOLLAR									
** HKD **	1918	1 152,049 60 147,701 51	1 152,049 60 147,702 45		03JUL01	03JUL01	7 799850 - 94		CT - 94
** HKD **	2649	978,832 00 125,491 28	978,832 00 125,498 52		24OCT01	24OCT01	7 800000 -7 24		CT -7 24
** HKD **	3751	38,559 66 4,943 77	38,559 66 -4,943 78		17APR02	17APR02	7 799650 01		CT BFC UI
** HKD **	3752	19,165 17 2,457 18	19,165 17 2,457 19		17APR02	17APR02	7 799650 - 01		CT - 01
** HKD **	3768	-337,340 78 -43,252 42	337,340 78 -43,252 41		18APR02	18APR02	7 799350 - 01		CT BFC 01
** HKD **	3769	57,488 04 7,370 88	57,488 04 7,370 87		18APR02	18APR02	7 799350 01		CT 01
** HKD **	4578	82,800 00 10,615 45	82,800 00 10,615 58		27JUN02	27JUN02	7 799950 - 13		CT 13
HKD TOTAL									
		1 914,434 37 245,440 11	1,914,434 37 245,448 42						-8 31
JPY - JAPANESE YEN									
** JPY **	1900	985,341 00 7,932 54	985,341 00 7,909 52		02JUL01	02JUL01	124 214996 23 02		CT 23 02
** JPY **	1916	970,925 00 7,800 47	970,925 00 7,794 99		03JUL01	03JUL01	124 470001 5 48		CT 5 48

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SELLTY CN/L BASE SELLTY CN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DIS OF ORIG SHS/PAR	BUYRS DIL FUND RSN NET BASE GN/L
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	1919	4,448,899 00 35,742 74	4,448,899 00 35,717 62		03JUL01	03JUL01	124 470001 25 12		CT 25 12
** JPY **	1931	1,987,587 00 15,803 35	1,987,587 00 15,912 49		04JUL01	05JUL01	125 770004 -109 14		CT 109 14
** JPY **	1933	936,489 00 7,446 04	936,489 00 7,497 46		05JUL01	05JUL01	125 770004 51 42		CT 51 42
** JPY **	2280	26,646,613 00 222,853 67	26,646,613 00 222,872 54		12SEP01	12SEP01	119 570000 -18 87		CT -18 87
** JPY **	2516	4,960,595 00 41,741 80	4,960,595 00 41,737 63		13SEP01	13SEP01	118 839996 4 17		CT 4 17
** JPY **	2517	18,940,972 00 159,387 13	18,940,972 00 159,366 21		13SEP01	13SEP01	118 839996 15 92		CT 15 92
** JPY **	2527	7,392,593 00 62,942 47	7,392,593 00 62,926 81		14SEP01	14SEP01	117 449997 15 66		CT 15 66
** JPY **	2528	632,400 00 5,384 42	632,400 00 5,383 08		14SEP01	14SEP01	117 449997 1 34		CT 1 34
** JPY **	2475	20,809,850 00 176,556 66	20,809,850 00 176,546 67		26SEP01	26SEP01	117 864998 - 01		CT - 01
** JPY **	2477	5,977,055 00 50,711 03	5,977,055 00 50,711 02		26SEP01	26SEP01	117 864998 01		CT 01
** JPY **	2541	-32,354,747 00 -268,181 41	32,354,747 00 268,181 42		04OCT01	04OCT01	120 645004 01		CT BFC 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	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)		JPY - JAPANESE YEN							
++ JPY ++	2730 -63,695,400 00 -521,772 69	-63,695,400 00 -521,772 68		30OCT01	00	30OCT01 122 074997	-63,695,400 00 - 01	CT BTC - 01	
++ JPY ++	2956 119,852 00 965 41	119,852 00 965 20		28NOV01	00	28NOV01 124 119995	119,852 00 41	CT 41	
++ JPY ++	3012 155,127 00 1,252 24	155,127 00 1,252 77		04DEC01	00	04DEC01 123 880005	155,127 00 - 53	CT - 53	
++ JPY ++	3066 3,364,002 00 26,643 45	3,364,002 00 26,661 49		11DEC01	00	11DEC01 126 260002	3,364,002 00 -18 04	CT -18 04	
++ JPY ++	3137 40,372,601 00 315,534 21	40,372,601 00 315,688 55		19DEC01	00	19DEC01 127 949997	40,372,601 00 -154 34	CT -154 34	
++ JPY ++	3170 -6,301,248 00 -48,662 04	-6,301,248 00 -48,662 03		21DEC01	00	21DEC01 129 490005	-6,301,248 00 - 01	CT BTC - 01	
++ JPY ++	3309 16,938,418 00 126,189 51	16,938,418 00 126,189 52		23JAN02	00	23JAN02 134 229996	16,938,418 00 - 01	CT - 01	
++ JPY ++	3330 4,197,501 00 31,219 79	4,197,501 00 31,219 80		25JAN02	00	25JAN02 134 449997	4,197,501 00 - 01	CT - 01	
++ JPY ++	3440 -21,992,296 00 -165,579 69	-21,992,296 00 165 579 68		15FEB02	00	15FEB02 132 820007	-21,992,296 00 - 01	CT BTC - 01	
++ JPY ++	3498 54,888,520 00 414,879 20	54,888,520 00 414,879 19		05MAR02	00	05MAR02 132 300003	54,888,520 00 01	CT 01	
++ JPY ++	3598 4,982,056 00 37,497 13	4,982,056 00 37,497 12		22MAR02	00	22MAR02 132 864990	4,982,056 00 01	CT 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	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)		JPY - JAPANESE YEN							
++ JPY ++	3610 4,051,745 00 30,359 25	4,051,745 00 30,359 26		25MAR02	00	25MAR02 133 459991	4,051,745 00 - 01	CT - 01	
++ JPY ++	3620 5,034,631 00 37,917 09	5,034,631 00 37,917 08		26MAR02	00	26MAR02 132 779999	5,034,631 00 01	CT 01	
++ JPY ++	3636 632,401 00 4,741 17	632,401 00 4,767 98		02APR02	00	02APR02 133 385010	632,401 00 -26 81	CT -26 81	
++ JPY ++	4062 17,921,770 00 144,775 59	17,921,770 00 144,775 58		21MAY02	00	21MAY02 123 790000	17,921,770 00 01	CT 01	
++ JPY ++	4157 -58,075,294 00 -466,974 58	-58,075,294 00 -466,974 59		28MAY02	00	28MAY02 124 365000	-58,075,294 00 01	CT BTC 01	
++ JPY ++	4310 -6,581,905 00 -52,870 95	-6,581,905 00 -52,870 96		07JUN02	00	07JUN02 124 490000	-6,581,905 00 01	CT BTC 01	
++ JPY ++	4396 -1,107,120 00 -8,852 36	-1,107,120 00 -8,852 35		13JUN02	00	13JUN02 125 065000	-1,107,120 00 - 01	CT BTC - 01	
++ JPY ++	4406 7,857,701 00 62,828 94	7,857,701 00 62,828 93		13JUN02	00	13JUN02 125 065000	7,857,701 00 01	CT 01	
++ JPY ++	4435 -1,068,529 00 -8,592 22	-1,068,529 00 -8,592 21		17JUN02	00	17JUN02 124 360000	-1,068,529 00 - 01	CT BTC 01	
++ JPY ++	4447 -8,379,651 00 -67,298 33	-8,379,651 00 -67,298 32		18JUN02	00	18JUN02 124 515000	-8,379,651 00 - 01	CT BTC - 01	
++ JPY ++	4579 2,260,361 00 18,934 17	2,260,361 00 18 861 49		27JUN02	00	27JUN02 119 380000	2,260,361 00 72 68	CT 72 68	

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIC BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) JPY - JAPANESE YEN						
** JPY **	2676 810,000,000.00 6,600,660.28	810,000,000.00 6,600,660.29	26OCT01	26OCT01	122.714996 810,000,000.00 -01	CT -01
** JPY **	2677 20,000,000.00 162,979.27	20,000,000.00 162,979.26	26OCT01	26OCT01	122.714996 20,000,000.00 01	CT 01
** JPY **	2762 140,000,000.00 1,149,047.97	140,000,000.00 1,149,047.96	02NOV01	02NOV01	121.839996 140,000,000.00 01	CT 01
** JPY **	2843 -40,000,000.00 332,668.00	-40,000,000.00 -332,667.99	09NOV01	09NOV01	120.239998 -40,000,000.00 -01	CT BTC -01
** JPY **	3856 250,000,000.00 1,947,267.83	-250,000,000.00 1,947,267.84	26APR02	26APR02	128.385010 250,000,000.00 01	CT BTC 01
** JPY **	4516 390,000,000.00 3,218,220.08	390,000,000.00 3,218,191.78	21JUN02	21JUN02	121.185000 390,000,000.00 28.30	CT 28.30
** JPY **	4526 70,000,000.00 577,629.24	-70,000,000.00 577,629.25	21JUN02	21JUN02	121.185000 -70,000,000.00 01	CT BTC 01
JPY TOTAL	1,057,909,815.00 8,712,592.93	1,057,909,815.00 8,712,779.97				-187.04 -187.04
KRW - SOUTH KOREAN WON						
** KRW **	2204 1,150,220.00 901.43	1,150,220.00 899.31	28AUG01	28AUG01	1276.000000 1,150,220.00 2.12	CT 2.12
** KRW **	3678 2,905,800.00 2,199.86	2,905,800.00 2,194.22	29MAR02	29MAR02	1320.900074 2,905,800.00 5.64	CT 5.64

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 CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DIS OF ORIC BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) KRW - SOUTH KOREAN WON						
** KRW **	4052 105,907,770.00 84,821.22	-105,907,770.00 84,821.23	20MAY02	20MAY02	1248.600000 105,907,770.00 01	CT BTC 01
** KRW **	4542 75,364,850.00 62,621.40	75,364,850.00 -62,621.41	24JUN02	24JUN02	1203.500000 75,364,850.00 01	CT BTC 01
** KRW **	4612 -79,944,360.00 66,454.16	-79,944,360.00 -66,454.17	28JUN02	28JUN02	1203.000000 -79,944,360.00 01	CT BTC 01
** KRW **	3345 -50,000,000.00 -37,985.26	-50,000,000.00 -37,985.25	28JAN02	28JAN02	1316.300049 50,000,000.00 -01	CT BTC -01
KRW TOTAL	307,160,960.00 248,780.75	307,160,960.00 -248,788.53				7.78 7.78
SEK - SWEDISH KRONA						
** SEK **	3876 46,047.90 4,461.83	46,047.90 4,461.83	29APR02	29APR02	10.217200 46,047.90 45.07	CT 45.07
** SEK **	4001 159,122.50 15,420.66	159,122.50 15,497.23	14MAY02	14MAY02	10.252300 159,122.50 23.43	CT 23.43
** SEK **	4077 34,098.08 3,454.73	34,098.08 3,324.18	22MAY02	22MAY02	9.862100 34,098.08 131.55	CT 131.55
SEK TOTAL	239,268.48 23,483.29	239,268.48 23,283.24				200.05 200.05

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	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	
SGD - SINGAPORE DOLLAR									
** SGD **				28AUG01		1 751850			
2208	9,977 23	9,977 23	9,977 23	00	28AUG01				CT
	5,695 25	5,694 28	5,694 28	00			97		97
SGD TOTAL									
	9,977 23	9,977 23	9,977 23	00			97		97
	5,695 25	5,694 28	5,694 28	00					
MISCELLANEOUS RECEIPT									
EUR - EURO CURRENCY									
** EUR **				06SEP01		1 099989			
2243	-114 46	-114 46	-114 46	00	06SEP01			114 46	MR BTC
	-104 06	-102 33	-102 33	00			-1 73		-1 73
** EUR **				05DEC01		1 128350			
3017	-114 46	-114 46	-114 46	00	05DEC01			-114 46	MR BTC
	-101 44	-101 80	-101 80	00			36		36
EUR TOTAL									
	-228 92	-228 92	-228 92	00			-1 37		-1 37
	-205 50	-204 13	-204 13	00					
SEK - SWEDISH KRONA									
** SEK **				02AUG01		1 000000			
2100	- 01	- 01	- 01	00	02AUG01			- 01	MR BTC
	01	00	00	00			- 01		- 01
SEK TOTAL									
	- 01	- 01	- 01	00			- 01		- 01
	- 01	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	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	
FOREIGN CASH TOTAL									
	66,829,603 13	66,891,679 93	66,891,679 93	00		-62,076 80			-62,076 80

AND USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	00 00	164,049 60	164,049 60
	PREFERRED STOCK	00 00	18,548 09	18,548 09
=====				
	EQUITY TOTAL	00 00	182,597 69	182,597 69
FIXED INCOME				
	GOVERNMENT ISSUES	00 00	00	00
=====				
	FIXED INCOME TOTAL	00 00	00	00
CURRENCY TOTAL				
		00 00	182,597 69	182,597 69
=====				

AND USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-804,011 78 -457,028 48	00	457,028 48
	PREFERRED STOCK	64,963 80 -36,927 05	00	-36,927 05
=====				
	EQUITY TOTAL	-868,975 08 -493,955 53	00	-493,955 53
FIXED INCOME				
	GOVERNMENT ISSUES	-2,160 20 -1,111 64	136,672 53	-137,784 17
=====				
	FIXED INCOME TOTAL	-2,160 20 -1,111 64	-136,672 53	-137,784 17
CURRENCY TOTAL				
		-871,135 28 -495,067 17	-136,672 53	-451,739 70
=====				

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	-804,011 28 -457,028 48	164,049 60	-292,978 88
	PREFERRED STOCK	-64,963 80 -36,927 05	18,548 09	-18,378 96
	EQUITY TOTAL	-868,975 08 -493,955 53	182,597 69	-311,357 84
FIXED INCOME				
	GOVERNMENT ISSUES	-2,160 20 -1,111 64	-136,672 53	-137,784 17
	FIXED INCOME TOTAL	-2,160 20 -1,111 64	-136 672 53	-137,784 17
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	588 05	588 05
	CURRENCY TRADES SPOTS	00 00	-222 20	-222 20
	CURRENCY TRADES FORWARDS	00 00	00	00
	FOREIGN CASH TOTAL	00 00	365 85	365 85
	CURRENCY TOTAL	-871,135 28 -495,067 17	46,291 01	-448,776 16

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	607,274 48 386,687 76	52 64	386,740 40
	EQUITY TOTAL	607,274 48 386,687 76	52 64	386,740 40
	CURRENCY TOTAL	607,274 48 386,687 76	52 64	386,740 40

1AD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC BASE SEC	LOSS LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES					
EQUITY					
	COMMON STOCK		-334,789.06 -213,351.04 =====	-143,188.34 =====	-356,539.38 =====
	EQUITY TOTAL		-334,789.06 213,351.04	143,188.34	-356,539.38
	CURRENCY TOTAL		334,789.06 -213,351.04 =====	143,188.34 =====	356,539.38 =====

1AD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC BASE SEC	GN/LN GN/LN	BASE CURR GN/LN	BASE TOTAL GN/LN
NET GAINS/LOSSES					
EQUITY					
	COMMON STOCK		272,485.42 173,336.72 =====	143,135.70 =====	30,201.02 =====
	EQUITY TOTAL		272,485.42 173,336.72	-143,135.70	30,201.02
FOREIGN CASH					
	SECURITY SETTLEMENTS		00 00	-1,708.59	-1,708.59
	CURRENCY TRADES SPOTS		00 00 =====	115.02 =====	115.02 =====
	FOREIGN CASH TOTAL		00 00	-1,593.57	-1,593.57
	CURRENCY TOTAL		272,485.42 173,336.72 =====	-146,729.27 =====	28,607.45 =====

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	324,523 57 196,687 18 -----	170,945 52 -----	367,632 70 -----
	EQUITY TOTAL	324,523 57 196,687 18	170,945 52	367,632 70
	CURRENCY TOTAL	324,523 57 196,687 18 -----	170,945 52 -----	367,632 70 -----

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,328,478 96 -805,953 89 -----	59,810 53 -----	865,764 42 -----
	EQUITY TOTAL	-1,328,478 96 -805,953 89	-59,810 53	865,764 42
	CURRENCY TOTAL	-1,328,478 96 -805,953 89 -----	-59,810 53 -----	-865,764 42 -----

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GN/LN BASE SEC GN/LN	BASE CURR GN/LN	BASE TOTAL GN/LN
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-1 003 915 39 609 266 71	111 134 99	498 131 72
EQUITY TOTAL		-1 003 955 39 -609,266 71	111,134 99	-498,131 72
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	1,979 26	1 979 26
	CURRENCY TRADES SPOTS	00 00	592 43	592 43
	CURRENCY TRADES FORWARDS	00 00	01	- 01
FOREIGN CASH TOTAL		00 00	2 571 68	2,571 68
CURRENCY TOTAL		-1 003 955 39 -609 266 71	113,706 67	-495 560 04

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	00 00	61 585 39	61,585 39
EQUITY TOTAL		00 00	61,585 39	61 585 39
CURRENCY TOTAL		00 00	61 585 39	61 585 39

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-3,210,809 13 -395,301 53 -----	-6,024 54 -----	-401,326 07 -----
	EQUITY TOTAL	-3,210,809 13 -395,301 53	-6,024 54	-401,326 07
	CURRENCY TOTAL	-3,210,809 13 -395,301 53 -----	-6,024 54 -----	-401,326 07 -----

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-3,210,809 13 395,301 53 -----	55,560 85 -----	-339,740 68 -----
	EQUITY TOTAL	-3,210,809 13 395,301 53	55,560 85	-339,740 68
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-180 58	-180 58
	CURRENCY TRADES SPOTS	00 00 -----	26 55 -----	- 26 55 -----
	FOREIGN CASH TOTAL	00 00	-154 03	-154 03
	CURRENCY TOTAL	-3,210,809 13 -395,301 53 -----	55,406 82 -----	339,894 71 -----

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC CAIN BASE SEC CAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	819 304 58 759 924 56	666 665 19	1 401,589 75
	PREFERRED STOCK	97 087 33 86 724 01	9,861 80	96,585 81
EQUITY TOTAL		916,391 71 821 648 57	676,326 99	1 497 975 56
FIXED INCOME				
	GOVERNMENT ISSUES	132 236 78 107 314 21	00	107 314 21
FIXED INCOME TOTAL		132 236 78 928 962 78	00	107 314 21
CURRENCY TOTAL		1,048 628 49 928 962 78	676 326 99	1 605 289 77

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-4 919 430 76 -4,469,919 72	-307,663 05	4,777 582 77
	PREFERRED STOCK	-51 612 42 -46 759 13	-561 94	-47 321 07
EQUITY TOTAL		-4 971 043 18 -4 516,678 85	-308 224 99	-4 824 903 84
FIXED INCOME				
	GOVERNMENT ISSUES	00 00	-128,087 16	-128 087 16
FIXED INCOME TOTAL		00 00	-128,087 16	-128 087 16
CURRENCY TOTAL		-4,971 043 18 4 516 678 85	-436,312 15	-4 952 991 00

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-4,100,126 58 -3,734,995 16	358,802 14	-3,376,193 02
	PREFERRED STOCK	45,474 91 39,964 88	9,299 86	49,264 74
EQUITY TOTAL				
		-4,054,651 47 -3,695,030 28	368,102 00	-3,326,928 28
FIXED INCOME				
	GOVERNMENT ISSUES	132,236 78 107,314 21	-128,087 16	-20,772 95
FIXED INCOME TOTAL				
		132,236 78 107,314 21	-128,087 16	-20,772 95
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-2,563 57	-2,563 57
	CURRENCY TRADES SPOTS	00 00	-56,102 72	56,102 72
	CURRENCY TRADES FORWARDS	00 00	-16 26	-16 26
	MISCELLANEOUS RECEIPT	00 00	-1 37	-1 37
FOREIGN CASH TOTAL				
		00 00	-58,683 92	-58,683 92
CURRENCY TOTAL				

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-3,922,414 69 -3,587,716 07	181,350 92	-3,406,385 15

GBP USD	POUND STERLING US DOLLAR	TOTAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	625,246 68 900,624 72 =====	70,681 44 =====	971,306 16 =====
	EQUITY TOTAL	625,246 68 900,624 72	70,681 44	971,306 16
	CURRENCY TOTAL	625,246 68 900,624 72 =====	70,681 44 =====	971,306 16 =====

GBP USD	POUND STERLING US DOLLAR	TOTAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,018,253 73 -1,462,696 23 =====	-232,421 30 =====	-1,695,117 53 =====
	EQUITY TOTAL	-1,018,253 73 -1,462,696 23	-232,421 30	-1,695,117 53
	CURRENCY TOTAL	-1,018,253 73 -1,462,696 23 =====	-232,421 30 =====	-1,695,117 53 =====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-393,007 05 -562,071 51 =====	-161,739 86 =====	-723,811 37 =====
	EQUITY TOTAL	-393,007 05 -562,071 51	-161,739 86	-723,811 37
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-1,991 31	-1,991 31
	CURRENCY TRADES SPOTS	00 00	-3,794 90	-3,794 90
	CURRENCY TRADES FORWARDS	00 00	209 84 =====	209 84 =====
	FOREIGN CASH TOTAL	00 00	-5,576 37	-5,576 37
	CURRENCY TOTAL	-393,007 05 -562,071 51 =====	-167,316 23 =====	-729,387 74 =====

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	398,309 12 51,067 54 =====	11 04 =====	51,078 58 =====
	EQUITY TOTAL	398,309 12 51,067 54	11 04	51,078 58
	CURRENCY TOTAL	398,309 12 51,067 54 =====	11 04 =====	51,078 58 =====

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEL LOSS BASE SEL LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-151,938.52 -19,480.45 =====	-14.14 =====	-19,494.59 =====
	EQUITY TOTAL	-151,938.52 -19,480.45	-14.14	-19,494.59
	CURRENCY TOTAL	-151,938.52 -19,480.45 =====	-14.14 =====	-19,494.59 =====

HKD USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEL GN/LS BASE SEL GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	246,370.60 31,587.09 =====	-3.10 =====	31,583.99 =====
	EQUITY TOTAL	246,370.60 31,587.09	-3.10	31,583.99
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00 =====	-8.31 =====	-8.31 =====
	FOREIGN CASH TOTAL	00 00	-8.31	-8.31
	CURRENCY TOTAL	246,370.60 31,587.09 =====	-11.41 =====	31,575.68 =====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	135,058,535 00 1,064,343 28 =====	83,530 65 =====	1,147,873 93 =====
	EQUITY TOTAL	135,058,535 00 1,064,343 28	83,530 65	1,147,873 93
	CURRENCY TOTAL	135,058 535 00 1,064,343 28 =====	83,530 65 =====	1,147,873 93 =====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-92,617,333 00 -753,919 12 =====	-863,409 46 =====	-1,617,328 58 =====
	EQUITY TOTAL	-92,617,333 00 -753,919 12	-863,409 46	-1,617,328 58
	CURRENCY TOTAL	-92,617,333 00 -753,919 12 =====	-863,409 46 =====	-1,617,328 58 =====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	42 441 202 00 310,424 16	-779,878 81	-469 454 65
EQUITY TOTAL		42 441 202 00 310,424 16	779,878 81	469,454 65
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-2,871 65	2 871 65
	CURRENCY TRADES SPOTS	00 00	-215 36	-215 36
	CURRENCY TRADES FORWARDS	00 00	28 32	28 32
FOREIGN CASH TOTAL		00 00	-3,058 69	-3 058 69
CURRENCY TOTAL		42 441 202 00 310 424 16	-782,957 50	472 513 34

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	117 426 989 00 89,190 50	00	89,190 50
EQUITY TOTAL		117 426 989 00 89 190 50	00	89,190 50
CURRENCY TOTAL		117 426 989 00 89,190 50	00	89,190 50

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-241,579,230 00 -186,475 22 -----	-11,681 21 -----	-198,156 43 -----
	EQUITY TOTAL	-241,579,230 00 -186,475 22	-11,681 21	-198,156 43
	CURRENCY TOTAL	-241,579,230 00 -186,475 22 -----	-11,681 21 -----	-198,156 43 -----

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-124,152,241 00 -97,284 72 -----	-11,681 21 -----	-108,945 93 -----
	EQUITY TOTAL	-124,152,241 00 -97,284 72	-11,681 21	-108,945 93
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	3,867 18	3,867 18
	CURRENCY TRADES SPOTS	00 00	7 79	7 79
	CURRENCY TRADES FORWARDS	00 00 -----	- 01 -----	- 01 -----
	FOREIGN CASH TOTAL	00 00	3,874 96	3,874 96
	CURRENCY TOTAL	-124,152,241 00 -97,284 72 -----	-7,806 25 -----	-105,090 97 -----

SEK USD	SWEDISH KRONA US DOLLAR	LOIAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-15 41	-15 41
	CURRENCY TRADES SPOTS	00 00	200 05	200 05
	MISCELLANEOUS RECEIPT	00 00	- 01	- 01
	FOREIGN CASH TOTAL	00 00	184 63	184 63
	CURRENCY TOTAL	00 00	184 63	184 63

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOIAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	3 478 53 1 990 01	33,288 25	35,278 26
	EQUITY TOTAL	5 478 53 1,990 01	33 288 25	55,278 26
	CURRENCY TOTAL	3 478 53 1 990 01	33,288 25	55 278 26

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-57,856 21 -33,067 97 =====	00 =====	-33,067 97 =====
EQUITY TOTAL				
		-57,856 21 -33,067 97	00	33,067 97
CURRENCY TOTAL				
		-57 856 21 -33,067 97 =====	00 =====	-33,067 97 =====

SGD USD	SINGAPORE 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	-54,377 68 -31,077 96 =====	33,288 25 =====	2,210 29 =====
EQUITY TOTAL				
		-54,377 68 -31,077 96	33 288 25	2,210 29
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00 =====	97 =====	97 =====
FOREIGN CASH TOTAL				
		00	97	97
CURRENCY TOTAL				
		-31,077 96 =====	33,289 22 =====	2,211 26 =====

USD	US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	6 586,310 79	00	6 586 310 79
	PREFERRED STOCK	143 460 85	00	143,460 85
	DEPOSITORY RECEIPTS	2 175 337 68	00	2,175,337 68
	REAL ESTATE INV TRST	176 421 07	00	176 421 07
	EQUITY TOTAL	9,081,530 39	00	9 081 530 39
	CURRENCY TOTAL	9,081,530 39	00	9,081,530 39

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-22 040 692 52	00	-22 040 692 52
	DEPOSITORY RECEIPTS	-4,090,196 85	00	4 090 196 85
	EQUITY TOTAL	-26 130 889 37	00	-26 130 889 37
	CURRENCY TOTAL	-26 130 889 37	00	-26 130 889 37

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-15,454,381 73	00	-15,454,381 73
	PREFERRED STOCK	143,460 85	00	143,460 85
	DEPOSITORY RECEIPTS	1,914,859 17	00	-1,914,859 17
	REAL ESTATE INV TRST	176,421 07	00	176,421 07
	EQUITY TOTAL	-17,049,358 98	00	-17,049,358 98
	CURRENCY TOTAL	-17,049,358 98	00	-17,049,358 98

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN	
GROSS GAINS				
EQUITY				
	COMMON STOCK	10,011,826 34	1,250,609 72	11,262,436 06
	PREFERRED STOCK	230,184 86	28,409 89	258,594 75
	DEPOSITORY RECEIPTS	2,175,337 68	00	2,175,337 68
	REAL ESTATE INV TRST	176,421 07	00	176,421 07
	EQUITY TOTAL	12,593,769 95	1,279,019 61	13,872,789 56
FIXED INCOME				
	GOVERNMENT ISSUES	107,314 21	00	107,314 21
	FIXED INCOME TOTAL	107,314 21	00	107,314 21
	CURRENCY TOTAL	12,701,084 16	1,279,019 61	13,980,103 77

FUND GAIN/LOSS TOTALS		BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-30,837,886.17	-1,624,212.57	-32,462,098.74
	PREFERRED STOCK	85,686.18	561.94	86,248.12
	DEPOSITORY RECEIPTS	4,090,196.85	00	-4,090,196.85
	EQUITY TOTAL	-35,011,769.20	1,624,774.51	-36,636,543.71
FIXED INCOME				
	GOVERNMENT ISSUES	-1,111.64	-264,759.69	-265,871.33
	FIXED INCOME TOTAL	-1,111.64	264,759.69	-265,871.33
	CURRENCY TOTAL	-35,012,880.84	1,889,534.20	-36,902,415.04

FUND GAIN/LOSS TOTALS		BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-20,826,059.83	-373,602.85	-21,199,662.68
	PREFERRED STOCK	146,498.68	27,847.95	174,346.63
	DEPOSITORY RECEIPTS	-1,914,859.17	00	1,914,859.17
	REAL ESTATE INV TRST	176,421.07	00	176,421.07
	EQUITY TOTAL	-22,417,999.25	-345,754.90	-22,763,754.15
FIXED INCOME				
	GOVERNMENT ISSUES	106,202.57	264,759.69	-158,557.12
	FIXED INCOME TOTAL	106,202.57	-264,759.69	158,557.12
FOREIGN CASH				
	SECURITY SETTLEMENTS	00	2,896.62	2,896.62
	CURRENCY TRADES SPOTS	00	59,400.68	-59,400.68
	CURRENCY TRADES FORWARDS	00	221.88	221.88
	MISCELLANEOUS RECEIPT	00	-1.38	1.38
	FOREIGN CASH TOTAL	00	-62,076.80	62,076.80
	CURRENCY TOTAL			

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
	-22,311,796 68	-672,591 39	-22,984,388 07

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	189,061,252 58	210,260,915 26	14,581,570 751	734
PREFERRED STOCK	1,851,589 56	1,677,242 93	48,812 000	20
DEPOSITORY RECEIPTS	24,339,488 79	26,254,347 96	1,208,620 000	150
REAL ESTATE INV TRST	1,233,372 07	1,056,951 00	35,320 000	1
TOTAL	216,485,703 00	239,249,457 15	15,874,322 751	905
FIXED INCOME				
GOVERNMENT ISSUES	4,941,020 37	5,099,577 49	7,460,000 00	2
FOREIGN CASH				
SECURITY SETTLEMENTS	14,266,840 57	14,263,904 63	N/A	N/A
SECURITY SETTLEMENTS	34,160,367 98	34,163,264 60	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	23,523,844 05	23,519,507 82	N/A	N/A
SPOTS	9,310,404 49	9,349,805 17	N/A	N/A
FORWARDS	23,359,034 17	23,358,814 29	N/A	N/A
MISCELLANEOUS RECEIP	205 51	204 13	N/A	N/A
MISCELLANEOUS RECEIP	-205 51	-204 13	N/A	N/A
TOTAL	104,620,495 26	104,675,296 51	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-14,266,840 57	-14,263,904 63	-1,076,861,239 60	62
CURRENCY TRADES	-23,523,844 05	-23,519,507 82	-891,963,484 43	78
MISCELLANEOUS RECEIP	-205 51	-204 13	-228 93	3
TOTAL	-37,790,892 13	-37,783,616 58	-1,968,824,952 96	143

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	10,011,826.34	1,250,609.72	11,262,436.06
PREFERRED STOCK	250,184.84	28,409.89	278,594.73
DEPOSITORY RECEIPTS	2,175,337.68	00	2,175,337.68
REAL ESTATE INV TRST	176,421.07	00	176,421.07
EQUITY TOTAL	12,593,769.95	1,279,019.61	13,872,789.56
FIXED INCOME			
GOVERNMENT ISSUES	107,314.21	00	107,314.21
FIXED INCOME TOTAL	107,314.21	00	107,314.21
CURRENCY TOTAL	12,701,084.16	1,279,019.61	13,980,103.77

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-50,837,886.17	-1,624,212.57	-52,462,098.74
PREFERRED STOCK	-83,686.18	561.94	-83,124.24
DEPOSITORY RECEIPTS	-4,090,196.85	00	-4,090,196.85
EQUITY TOTAL	-55,011,769.20	-1,624,774.51	-56,636,543.71
FIXED INCOME			
GOVERNMENT ISSUES	1,111.64	-264,759.69	-263,648.05
FIXED INCOME TOTAL	1,111.64	-264,759.69	-263,648.05
CURRENCY TOTAL	-53,900,657.56	-1,889,534.20	-55,790,191.76

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-20,826,059 83	-373,602 85	-21,199,662 68
PREFERRED STOCK	146,498 68	27 847 95	174,346 63
DEPOSITORY RECEIPTS	-1,914,859 17	00	-1,914,859 17
REAL ESTATE INV TRST	176,421 07	00	176,421 07
EQUITY TOTAL	-22,417,999 25	-345,754 90	-22,763 754 15
FIXED INCOME			
GOVERNMENT ISSUES	106 202 57	-264 759 69	-158,557 12
FIXED INCOME TOTAL	106,202 57	-264,759 69	-158,557 12
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-2,896 62	-2,896 62
CURRENCY TRADES SPOTS	00	-59,400 68	-59,400 68
CURRENCY TRADES FORWARDS	00	221 88	221 88
MISCELLANEOUS RECEIPT	00	-1 38	-1 38
FOREIGN CASH TOTAL	00	-62,076 80	-62,076 80
CURRENCY TOTAL			

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
	-22,311,796 68	-672,591 39	-22,984,388 07

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ANNU

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
MBS PAYDOWN/UP REPORT
JULY 1 2001 TO JUNE 30, 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLL RATE	TRD DTS	OF ORIG	BOYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SEC	TY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SEC	TY GN/LS			NET BASE	GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17 JUL02

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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/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L
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EQUITY

COMMON STOCK

AUD AUSTRALIAN DOLLAR

618041909	COMPUTERSHARE REC 526	147,919 40 85 530 19	NPV (POST REC) 253 673 43 130 959 11	30MAY02 105 704 83 59 690 95	04JUN02	1 770852 12 262 03	11 JAN02 TO 11 JAN02 76 453 000
	11JAN02 BUY LOT 005		153 115 70	-145 827 51 S -82,348 78 S		12,763 27 S	76 453 000
	550	314 048 89 178 847 56	533,709 59 275,582 30	31MAY02 -217 640 70 -123,151 98	05JUN02	1 767253 26,417 24	11 JAN02 TO 12FEB02 160 883 000
	11JAN02 BUY LOT 005		93,221 47	-87 396 82 S -49 453 49 S		7,976 34 S	46 547 000
	12FEB02 BUY LOT 246		192,088 31	-152 945 97 S -86 544 47 S		21,459 18 S	116 336 000
	574	457,104 26 261 212 29	779 295 01 402 390 96	03JUN02 -322 190 75 -184 115 94	06JUN02	1 769934 42,937 27	12FEB02 TO 06MAR02 254 913 000
	12FEB02 BUY LOT 246		41,774 83	-49,876 01 S -28 501 45 S		7,615 34 S	36 770 000
	15FEB02 BUY LOT 294		182,446 77	-131 756 37 S -75 297 17 S		19 117 71 S	113 559 000
	06MAR02 BUY LOT 409		126 285 09	77 732 65 S 46 420 33 S		12,188 70 S	84,586 000
618041909 TOTAL		921,092 75 523,590 04	1,566 628 03 808 932 37	645 535 28 -366 958 87		81 616 54	-285,342 33
688492003	NEWS CORPORATION 429	358 659 98 200,257 83	NPV 579 295 82 194,402 37	23MAY02 -20 635 84 -11,522 02	28MAY02	1 790991 17,377 48	05DEC01 TO 18DEC01 76 777 000

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/L BASE SECY GN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L
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(CONTINUED)

AUD - AUSTRALIAN DOLLAR

	05DEC01 BUY LOT 537		58 895 48	-10 395 37 S 5,806 26 S		4 704 37 S	1,728 000
	06DEC01 BUY LOT 558		38,307 43	-10 411 78 S -5 813 62 S		2 940 19 S	4 738 000
	07DEC01 BUY LOT 573		33 438 64	-11 343 50 S -6 335 69 S		2,772 51 S	3 995 000
	13DEC01 BUY LOT 634		16,519 21	-4 083 73 S -2,280 15 S		1 286 77 S	2,076 000
	14DEC01 BUY LOT 657		23,508 05	-4 187 31 S -2 896 34 S		1,794 55 S	2 996 000
	17DEC01 BUY LOT 676		25 990 77	-5,073 05 S -2 852 54 S		1 883 77 S	3,081 000
	18DEC01 BUY LOT 694		17 125 72	-4 277 10 S 2,360 20 S		1 410 97 S	2 163 000
	528	107,681 57 60 807 78	114 283 10 58,574 09	30MAY02 6,401 53 3,727 88	04JUN02	1 770852 5 961 57	18DEC01 TO 17JAN02 8 068 000
	17JAN02 BUY LOT 049		36,283 36	5,906 15 S -3,355 20 S		5 598 31 S	4 849 000
	18DEC01 BUY LOT 694		25 486 69	4,443 99 S -3 638 92 S		2,413 54 S	3 219 000
	553	239,976 74 135 790 82	266 967 48 156 850 17	31MAY02 26 950 74 -15 272 71	05JUN02	1 767253 16 233 34	17 JAN02 TO 12FEB02 18,847 000
	17JAN02 BUY LOT 049		13 855 41	5,387 14 S 1,916 61 S		1 403 07 S	1,849 000
	18JAN02 BUY LOT 061		37 113 88	-8,469 48 S -4 792 45 S		3,652 65 S	4 993 000
	21JAN02 BUY LOT 080		23 316 82	-4 286 62 S -2 425 58 S		2,193 27 S	3 204 000
	22JAN02 BUY LOT 085		13 679 80	2 781 72 S 1,574 04 S		1 259 34 S	1 855 000
	23JAN02 BUY LOT 101		14 487 04	-2 405 99 S -1 361 43 S		1,269 79 S	1 998 000
	12FEB02 BUY LOT 246		54 059 93	3 945 94 S 2 232 81 S		3 822 74 S	4,948 000

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	LOCAL SECY GN/LS	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	BASE SECY GN/LS		
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
575	138,927 30 79,390 02	152,556 90 78,190 74		03JUN02 -13,629 60 -7,788 64	06JUN02	1 749934 8,987 92	12FEB02 TO 12FEB02 10,770 000
12FEB02 BUY LOT 245		74,136 11		-6,794 78 S -3,882 88 S		9,136 79 S	10,770 000
600	54,637 99 31,403 18	61,022 76 31,276 30		04JUN02 -6,384 77 -3,669 65	07JUN02	1 739887 3,796 53	12FEB02 TO 12FEB02 4,308 000
12FEB02 BUY LOT 245		29,654 44		-3,650 84 S -2,098 32 S		3,847 06 S	4,308 000
621	64,535 23 36,962 56	72,921 35 37,374 74		05JUN02 -8,386 12 -4,803 15	11JUN02	1 745962 4,390 97	12FEB02 TO 12FEB02 5,148 000
12FEB02 BUY LOT 245		35,436 65		-5,119 11 S -2,931 97 S		4,457 88 S	5,148 000
677	26,101 43 15,012 24	29,590 65 15,166 25		06JUN02 -3,489 22 -2,006 82	12JUN02	1 738677 1,852 81	12FEB02 TO 12FEB02 2,089 000
12FEB02 BUY LOT 245		14,379 79		-2,163 51 S 1,244 34 S		1,876 79 S	2,089 000
689	157,367 29 89,848 85	183,068 27 93,828 89		07JUN02 -25,700 98 -14,673 97	13JUN02	1 751467 10,693 93	12FEB02 TO 12FEB02 12,924 000
12FEB02 BUY LOT 245		88,963 33		-17,499 21 S -9,991 17 S		10,876 69 S	12,924 000
713	39,429 08 22,512 03	45,767 07 23,457 22		07JUN02 -6,337 99 -3,618 68	13JUN02	1 751467 2,673 49	12FEB02 TO 12FEB02 3,231 000
12FEB02 BUY LOT 245				-4,287 55 S			3,231 000

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	LOCAL SECY GN/LS	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	BASE SECY GN/LS		
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
		22,240 83		-2,447 98 S		2,719 18 S	
745	90,472 35 51,429 00	110,600 21 56,686 47		11JUN02 20,127 86 -11,441 68	14JUN02	1 759170 6,184 21	12FEB02 TO 12FEB02 7,808 000
12FEB02 BUY LOT 245		53,746 96		-15,172 78 S -8,624 97 S		6,307 01 S	7,808 000
761	85,876 06 49,099 64	106,067 41 54,363 26		12JUN02 -20,191 35 -11,544 41	17JUN02	1 749016 6,280 79	12FEB02 TO 12FEB02 7,488 000
12FEB02 BUY LOT 245		51,544 21		-15,439 35 S -8,827 45 S		6,382 88 S	7,488 000
688692003 TOTAL							
	1,363,665 02 772,513 95	1,522,141 02 780,150 50		-158,476 00 -90,069 61		82,433 06	-7,436 55
AUD TOTAL							
	2,284,757 77 1,296,103 99	3,088,749 05 1,589,082 87		-804,011 28 -457,028 48		164,049 60	-292,978 88
CAD - CANADIAN DOLLAR							
097751200	BOMBARDIER INC	CLASS B		30AUG01	05SEP01	1 544500	27FEB01 TO 27FEB01
275	633,790 30 409,822 37	689,155 34 451,609 00		-55,365 04 -35,800 22		-5,986 41	31,726 000
27FEB01 BUY LOT 262		451,609 00		-55,365 04 S -35,800 22 S		-5,986 41 S	31,726 000
136375961	CANADIAN NATL RY CO	COM		29AUG01	04SEP01	1 546150	20AUG01 TO 20AUG01
258	6,628 01 4,286 78	6,523 25 4,220 53		104 76 67 76		-1 51	97 000
20AUG01 BUY LOT 171		4,220 53		104 76 S 67 76 S		-1 51 S	97 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SELLY CN/L	STL DT LOCAL SELLY CN/L	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG SHS/PAR	BUY DIL FUND PSN NET BASE CN/L
(CONTINUED) CAD - CANADIAN DOLLAR							
136651951	CANADIAN PAPER 100 8 561 86 5 612 58	1 TO COM 8 700 43 5 550 16	2201101 -158 57 100 48	2501101	1 578150 -37 10	0301101 318 000	10 0301101
	0301101 BUY LOT 736	5 550 16	158 57 S 100 48 S		-37 10 S	318 000	
	119 10 216 59 6 499 51	10 314 66 6 479 91	2301101 98 07 62 39	2601101	1 571950 -18 21	0301101 577 000	10 0301101
	0301101 BUY LOT 736	6 479 91	98 07 S -62 39 S		18 21 S	577 000	
	148 6 716 61 4 281 29	6 867 32 4 380 79	2401101 -250 71 -159 19	2901101	1 574900 -20 51	0301101 251 000	10 0301101
	0301101 BUY LOT 736	4 380 79	250 71 S 159 19 S		-20 51 S	251 000	
	165 18 985 57 11 985 15	19 972 68 12 740 93	2501101 -1,069 11 677 83	3001101	1 577250 77 95	0301101 730 000	10 0301101
	0301101 BUY LOT 736	12,740 93	-1 069 11 S 677 83 S		-77 95 S	730 000	
	172 10 662 80 6 756 26	11,244 90 7 173 32	2601101 602 10 382 23	3101101	1 575250 -36 83	0301101 411 000	10 0301101
	0301101 BUY LOT 736	7 173 32	602 10 S -382 23 S		36 83 S	411 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SELLY CN/L	STL DT LOCAL SELLY CN/L	SELL RATE BASE CURR CN/L	TRD DIS OF ORIG SHS/PAR	BUY DIL FUND RSN NET BASE CN/L
(CONTINUED) CAD - CANADIAN DOLLAR							
136651951	TOTAL	56 921 43 56 856 59	57 099 99 36 425 11	-2 178 56 -1 382 12		-188 40	-1 570 52
224094953	CP SHIPS LTD COM 001 11 278 92 7 213 89	COM 13 004 27 8 295 66	0901101 1 725 35 1,103 52	1201101	1 563500 21 75	0301101 965 000	10 0301101
	0301101 BUY LOT 736	8 295 66	-1,725 35 S 1 103 52 S		21 75 S	965 000	
	003 879 86 461 16	1 051 12 670 53	1001101 171 28 109 24	1801101	1 567900 13	0301101 78 000	10 0301101
	0301101 BUY LOT 736	670 53	171 28 S -109 24 S		-13 S	78 000	
224094953	TOTAL	12 158 76 7 775 05	14 055 39 8 966 19	-1 896 63 1 212 76		21 62	1 191 14
292505955	ENVIRO CORP 151 1 276 159 25 791 628 71	COM 1 231 667 26 810 247 05	28JAN02 66,471 97 27 580 37	31JAN02	1 612650 46,398 71	0301101 30 246 000	10 0301101
	0301101 BUY LOT 025	763 809 16	66 718 96 S 41 377 38 S		19 200 44 S	30 038 000	
	0301101 BUY LOT 036	7,763 89	1 012 05 S 627 65 S		-2 948 93 S	208 000	
505204950	FAIRMONT HOTELS RESURTS INC 669 37 756 60 26,088 68	COM 52 816 86 20 934 45	15DEC01 4 939 74 3 151 55	18DEC01	1 567400 2 68	0301101 1,043 000	10 0301101
	0301101 BUY LOT 738	20 934 45	4 939 74 S 3,151 55 S		2 68 S	1 043 000	

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	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 SELTY GN/LS	BASE SELTY GN/LS		NET BASE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
345426951	FORDING INC	COM		09OCT01	12OCT01	1 563500	03OCT01 TO 03OCT01
002	14,533 60	16,845 72	10,758 94	-2,332 12	-1,491 60	28 21	693 000
	9,295 55	10,758 94					
03OCT01	BUY LOT 732			-2,332 12 S	-1,491 60 S	28 21 S	693 000
39945C950	CGI GROUPE INC	CL A SUB VTG		15MAR02	20MAR02	1 585800	05DEC01 TO 05DEC01
501	715,941 61	771,038 38	490,700 94	-55,096 77	-34,743 83	-4,486 80	65 921 000
	451,470 31						
05DEC01	BUY LOT 548			-55,096 77 S	-34,743 83 S	-4,486 80 S	65,921 000
775109960	ROGERS COMMUNICATIONS INC	CL B		20SEP01	25SEP01	1 570100	31JUL00 TO 31JUL00
554	963,792 13	1,131,598 78	750,315 39	-147,806 65	-106,876 41	-29,597 74	49,022 000
	613,841 24						
31JUL00	BUY LOT 021			-147,806 65 L	-106,876 41 L	-29,597 74 L	49,022 000
82028K952	SHAW COMMUNICATIONS	CL B NY		19SEP01	24SEP01	1 571700	31JUL00 TO 31JUL00
510	596,107 52	439,648 60	287,592 61	156,458 92	99,547 57	-7,864 54	19,304 000
	379,275 64						
31JUL00	BUY LOT 065			156,458 92 L	99,547 57 L	-7,864 54 L	19,304 000
544	573,736 24	457,243 18	295,831 26	121,493 06	77 379 19	-7,796 63	19,857 000
	365,413 82						
31JUL00	BUY LOT 065			121,493 06 L	77 379 19 L	7,796 63 L	19,857 000
792	1,171,675 03	891,869 00	583,408 97	279,806 03	178,961 32	-12,977 88	39,160 000
	749,392 41						
31JUL00	BUY LOT 065			279,806 03 L			39,160 000

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	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 SELTY GN/LS	BASE SELTY GN/LS		NET BASE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
82028K952	TOTAL		583,408 97	178,961 32 L		-12,977 88 L	
	2,341,518 79	1,783,740 78		557,758 01		-28,639 05	327,249 03
	1,494,081 87	1,166,832 84		355,888 08			
87425E954	TALISMAN ENERGY INC	COM		17OCT01	22OCT01	1 548250	01MAY01 TO 02MAY01
054	955,627 38	969,940 43	632,917 41	14,313 05	9,124 77	-14 431 56	16,097 000
	609,359 08						
01MAY01	BUY LOT 065			-32,202 43 S	-20,533 99 S	-12,144 30 S	13,869 000
02MAY01	BUY LOT 082			1,040 03 S	663 18 S	-2,041 54 S	2,228 000
		85,720 29					
063	712,940 51	748,740 75	488 577 49	18OCT01	23OCT01	1 575900	02MAY01 TO 02MAY01
	452,402 13			-35,800 24	-22,717 33	13,458 03	12,426 000
02MAY01	BUY LOT 082			18,950 89 S	-12,025 44 S	-13,451 60 S	12 426 000
		478 079 17					
87425E954	TOTAL						
	1,668,567 89	1,718 681 18		-50,113 29	-31,844 10	-27,889 59	-59,733 69
	1,061,761 21	1,121,494 90					
CAD TOTAL							
	7,725,748 35	7,453,262 93		272,485 42	173,336 72	-143,155 70	30,201 02
	4,902,706 36	4,872,505 34					
CHF - SWISS FRANC							
411695000	JULIUS BAER HLDC	CHF50(BR)		21AUG01	21AUG01	1 662900	10JUL01 TO 13JUL01
ADJC-	6 750 00	6 750 00		00	00	259 58	000
	4 059 17	3 799 59					
10JUL01	BUY LOT 703			00 S	00 S	132 56 S	000
13JUL01	BUY LOT 765		1 897 03	00 S	00 S		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	LOCAL SECY GN/L	LOCAL SECY GN/L	BASE (CURR GN/L)	SMS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE SECY GN/L		NET FUND RSN
							NET BASE GN/L
(CONTINUED)							
CHF - SWISS FRANC							
10JUL01	BUY LOT 703		1 902 59		00 S	126 99 S	
					-2,070 12 S		750 000
13JUL01	BUY LOT 765		260 855 67		00 S	380 64 S	
					-1 165 30 S		750 000
			259 286 32		00 S	-380 61 S	
					1,165 30 S		
174	924 036 34	924 036 34		21AUG01	21AUG01	1 776407	10 MAR 01 TO 13JUL01
	520 142 02	520 142 02			00	00	1 500 000
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							
411695000	TOTAL						
	930 786 34	930 786 34			00		
	524,201 19	523 941 61			00	259 58	259 58
424561900	CREDIT SUISSE GRP	(HF20(RECD))		15AUG01	15AUG01	1 680000	01AUG 01 TO 01AUG01
ADJC-	11 984 00	11 984 00			00		000
	7 133 33	6,986 53			00	146 80	
01AUG01	BUY LOT 015		6 986 53		00 S		000
					00 S	146 80 S	
435664909	SYNGENTA AG	(HF10)		21NOV01	28NOV01	1 657200	20SEP01 TO 20SEP01
431	526,202 98	447 860 95			58 362 03		6,591 000
	317 525 33	293,974 84			35 205 18	-11 654 69	
20SEP01	BUY LOT 552		293 974 84		58 362 03 S		6 591 000
					35 205 18 S	11,654 69 S	
762	839,955 18	905 439 33		12JUN02	17JUN02	1 559550	10MAY02 TO 10MAY02
	538 588 17	567,780 35			-65 484 15		8,907 000
					41 989 13	12,797 95	
10MAY02	BUY LOT 254		467 780 35		65,484 15 S		8 907 000
					41,989 13 S	12 796 95 S	

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/L	LOCAL SECY GN/L	BASE (CURR GN/L)	SMS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE SECY GN/L		NET FUND RSN
							NET BASE GN/L
(CONTINUED)							
CHF - SWISS FRANC							
435664909	TOTAL						
	1 366 158 14	1 373 300 28			7,142 12		
	856 113 50	861 755 19			6 783 95	1,142 26	-5 641 69
485002901	SWISS REINSURANCE	(HF10(RECD))		17AUG01	17AUG01	1 661000	11 JUL 01 TO 11 JUL 01
ADJC-	2 094 00	2 094 00			00		000
	1 261 89	1,190 50			00	71 39	
11JUL01	BUY LOT 725		1,190 50		00 S		000
					00 S	71 39 S	
596255905	UBS AG	(HF20(RECD))		16 JUL 01	19 JUL 01	1 773900	09 JAN 01 TO 22 FEB 01
ADJC	15 416 00	15,416 00			00		000
	8,690 46	9,494 73			00	-804 27	
21FEB01	BUY LOT 208		740 75		00 S		000
					00 S	35 49 S	000
22FEB01	BUY LOT 230		411 94		00 S		000
					00 S	19 58 S	000
11 JAN 01	BUY LOT 738		5,213 27		00 S		000
					00 S	474 33 S	000
09 JAN 01	BUY LOT 777		3,115 42		00 S		000
					00 S	271 52 S	000
21FEB01	BUY LOT 208		121,671 44		35 047 16 S		2,379 000
					-21 585 70 S		1,305 000
22FEB01	BUY LOT 230		67,799 74		-20 977 55 S	4 976 77 S	
					-12 920 09 S	2 752 35 S	15,762 000
11 JAN 01	BUY LOT 738		879,381 88		287 807 19 S		9 459 000
					-177 260 72 S	-6 052 32 S	
09 JAN 01	BUY LOT 777		313 669 02		170 322 48 S		
					104,901 78 S	858 00 S	
774	2 072 599 79	2 072 599 79		16JUL01	20JUL01	1 624637	09 JAN 01 TO 22FEB01
	1 276 516 17	1 276,516 17			00		28 905 000
					00	00	
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **							

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	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	BASE GN/LS		
(CONTINUED) CHF - SWISS FRANC							
596235903	TOTAL						
	2,088,015 79	2,088,015 79		00			
	1,285,206 63	1,286,010 90		00		-804 27	-804 27
598107902	SERONO SA	B CHF25 BR		09APR02	12APR02	1 666600	31JUL00 TO 31JUL00
788	78,918 62	78,993 17		74 55			56 000
	47,353 07	48,406 30		-44 73		-1,008 50	
31JUL00	BUY LOT 184			-7,881 38 L		-504 84 L	56 000
		52,586 93		-4 729 02 L			
724	16,770 75	16,927 11		10APR02	15APR02	1 670000	31JUL00 TO 31JUL00
	10,042 37	10,372 78		-156 36			12 000
				-93 63		-236 78	
31JUL00	BUY LOT 184			-1,829 25 L		-130 90 L	12 000
		11 268 63		-1,095 36 L			
738	43,736 22	43,728 36		11APR02	16APR02	1 659900	31JUL00 TO 09JAN01
	26,548 71	26,796 34		7 86			31 000
				4 74		-452 37	
31JUL00	BUY LOT 184			-974 08 L			7 000
		6,573 37		-586 83 L		-36 83 L	
31JUL00	BUY LOT 185			-1,391 54 L			10 000
		9,390 52		-838 33 L		-52 61 L	
09JAN01	BUY LOT 714			660 96 L			14 000
		11,789 59		398 19 L		-288 36 L	
772	26,742 00	26,801 25		15APR02	18APR02	1 666500	09JAN01 TO 09JAN01
	16,046 80	16,423 57		-59 25			19 000
				-35 55		-341 22	
09JAN01	BUY LOT 714			832 94 L			19 000
		16 000 16		499 81 L		-453 17 L	
788	125,751 59	125,542 71		16APR02	19APR02	1 664400	09JAN01 TO 09JAN01
	75,553 71	76,931 44		208 88			89 000
				125 50		-1 503 23	

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	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	BASE GN/LS		
(CONTINUED) CHF - SWISS FRANC							
09JAN01	BUY LOT 714			4,388 11 L			89 000
		74,948 11		2,636 45 L		-2,030 85 L	
804	99,833 05	98,741 46		17APR02	22APR02	1 655300	09JAN01 TO 09JAN01
	60 311 15	60,507 87		1 091 59			70 000
				659 45		-856 17	
09JAN01	BUY LOT 714			4 378 63 L			70 000
		58,947 95		2,645 22 L		-1,282 02 L	
431	294,250 32	330,078 58		25MAY02	28MAY02	1 575000	09JAN01 TO 09JAN01
	186,825 60	202,269 18		-35,828 26			234 000
				-22,748 10		7 304 52	
09JAN01	BUY LOT 714			-24,840 17 L			234 000
		197,054 59		-15,771 54 L		5 542 55 L	
702	175 529 99	217,231 21		07JUN02	12JUN02	1 555300	09JAN01 TO 09JAN01
	112,859 25	133,117 32		-41,701 22			154 000
				-26,812 33		6 554 24	
09JAN01	BUY LOT 714			-34,469 74 L			154 000
		129 685 50		-22,162 76 L		5,336 51 L	
598107902	TOTAL						
	861,532 54	938,043 85		-76,511 31			
	535,340 66	574,824 80		-48,944 65		9,460 51	-39,484 14
710306903	NOVARTIS AG	CHF0 50 REGD		09JUL01	12JUL01	1 796700	07MAY01 TO 07MAY01
667	366,074 49	396,037 17		-29,962 68			5,988 000
	203,748 26	231,261 71		-16,676 51		10,836 94	
07MAY01	BUY LOT 108			-29,962 68 S			5,988 000
		231,261 71		-16,676 51 S		-10,836 94 S	
694	296,804 07	323,549 41		10JUL01	13JUL01	1 779100	07MAY01 TO 07MAY01
	166,828 21	188,933 24		-26,745 34			4,892 000
				-15 033 07		-7,071 96	
07MAY01	BUY LOT 108			-26,745 34 S			4,892 000

KAUFFMAN-JANUS/CIVIAN
JANUS CAPITAL MANAGEMENT
DETAILED REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	LOCAL PURCHASE NET	LOCAL SELL NET	LOCAL COST	LOCAL SELL COST	TRD DT	SELL RATE	TRD DIS OF ORIG BUYS	SHT/PAR	INT FUND RSN	NET BASIC CNLS
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CHF - SWISS FRANC

(CONTINUED)

12SEP01	BUY LOT	155,146.88		93,953.93		07JAN02					
12SEP01	BUY LOT	89,768.97		5,621.59		07JAN02					
12SEP01	BUY LOT	155,146.88		417.11		07JAN02					
12SEP01	BUY LOT	271,488.87		7,556.59		09JAN02					
12SEP01	BUY LOT	164,410.49		4,578.64		09JAN02					
12SEP01	BUY LOT	465,436.65		5,106.60		03JAN02					
12SEP01	BUY LOT	281,861.78		3,096.22		03JAN02					
12SEP01	BUY LOT	13,009.50		7,887.89		13JAN02					
12SEP01	BUY LOT	269,306.77		13,009.50		13JAN02					
12SEP01	BUY LOT	265,932.28		159,920.19		09JAN02					
12SEP01	BUY LOT	416,726.04		258,399.96		07JAN02					
12SEP01	BUY LOT	263,260.98		10,936.42		10JAN02					
12SEP01	BUY LOT	155,146.89		5,165.48		08JAN02					
12SEP01	BUY LOT	93,953.93		3,109.24		08JAN02					
12SEP01	BUY LOT	92,190.53		10,918.62		10JAN02					
12SEP01	BUY LOT	6,482.83		-547.53		03JAN02					
12SEP01	BUY LOT	15,32		13,32		03JAN02					

CHF - SWISS FRANC

(CONTINUED)

ASSET ID	SECURITY DESCRIPTION	LOCAL PURCHASE NET	LOCAL SELL NET	LOCAL COST	LOCAL SELL COST	TRD DT	SELL RATE	TRD DIS OF ORIG BUYS	SHT/PAR	INT FUND RSN	NET BASIC CNLS
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CHF - SWISS FRANC

(CONTINUED)

01NOV01	BUY LOT	212,964.68		5,728.50		09JAN02					
01NOV01	BUY LOT	128,968.97		3,668.41		09JAN02					
01NOV01	BUY LOT	90,132.70		5,892.57		09JAN02					
01NOV01	BUY LOT	45,835.22		4,970.51		09JAN02					
01NOV01	TOTAL	2,515,828.29		2,406,457.01		09JAN02					
01NOV01	BUY LOT	1,441,743.96		90,428.72		09JAN02					
01NOV01	BUY LOT	210,566.58		89,139.12		09JAN02					
01NOV01	BUY LOT	126,754.38		-51,251.58		09JAN02					
01NOV01	BUY LOT	174,978.66		-85,139.12		09JAN02					
01NOV01	BUY LOT	555,617.42		-159,091.52		10JAN02					
01NOV01	BUY LOT	327,595.84		94,269.03		10JAN02					
01NOV01	BUY LOT	295,703.50		78,810.55		29JAN02					
01NOV01	BUY LOT	174,978.66		46,281.56		29JAN02					
01NOV01	BUY LOT	174,978.66		-46,281.56		30JAN02					
01NOV01	BUY LOT	171,125.21		106,058.65		30JAN02					
01NOV01	BUY LOT	219,608.47		-41,070.87		30JAN02					
01NOV01	BUY LOT	156,758.44		179,978.66		30JAN02					
01NOV01	BUY LOT	267,066.54		179,978.66		30JAN02					
01NOV01	BUY LOT	2,517,000		1,799.20		30JAN02					

CHF - SWISS FRANC

(CONTINUED)

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	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	BASE CURR GN/LS	NET BASE CN/LS	
(CONTINUED)								
CHF - SWISS FRANC								
		219,608 47		-61,070 87 S		-1,799 20 S		
175	211,844 96 123,244 49	293,971 48 173,953 76		31JAN02 -82,126 52 -47,778 53	05FEB02	1 718900	04MAY01 TO 04MAY01	1,867 000
04MAY01	BUY LOT 095			-82,126 52 S -47,778 53 S		-2,930 74 S		1,867 000
498	196,855 56 118,680 63	240,121 32 142,088 64		15MAR02 -43,265 76 -26 084 14	20MAR02	1 658700	04MAY01 TO 04MAY01	1,525 000
04MAY01	BUY LOT 095			-43,265 76 S -26 084 14 S		2,676 13 S		1,525 000
566	591,046 04 356,804 13	720,521 42 426,359 09		21MAR02 -129,475 38 -78,162 02	26MAR02	1 656500	04MAY01 TO 04MAY01	4,576 000
04MAY01	BUY LOT 095			-129,475 38 S -78,162 02 S		8,607 06 S		4,576 000
711038901 TOTAL								
	2 088,796 35 1,247,087 11	2,770,763 85 1,639,563 12		-681,967 50 -406,397 73		13,921 72		392,476 01
712387901	NESTLE SA 019	642 555 32 393,577 92	CHF1 (REGD)	120CT01 691,141 52 414,577 12	17OCT01	1 632600	24AUG01 TO 24AUG01	1,954 000
24AUG01	BUY LOT 222			-48,586 20 S 29,760 01 S		8,760 81 S		1,954 000
712611904	UBS AG 337	935,610 41 558,007 04	CHF 80 (REGD)	07SEP01 844,405 03 532,511 05	12SEP01	1 676700	16JUL01 TO 16JUL01	12,058 000
16JUL01	BUY LOT 775			71,005 38 S 42,348 29 S		-16,852 30 S		12,058 000

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	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	BASE CURR GN/LS	NET BASE CN/LS	
(CONTINUED)								
CHF - SWISS FRANC								
548	282,641 32 177,594 29	307,322 70 189,280 34		20SEP01 -24,681 38 -15,508 25	25SEP01	1 591500	16JUL01 TO 16JUL01	4,286 000
16JUL01	BUY LOT 775			-24,681 38 S -15,508 25 S		3,822 20 S		4 286 000
579	133 339 35 84,072 73	155,095 43 95,523 42		21SEP01 -21,756 08 -13,717 58	26SEP01	1 586000	16JUL01 TO 16JUL01	2,163 000
16JUL01	BUY LOT 775			-21,756 08 S -13,717 58 S		2,266 89 S		2 163 000
622	642,856 10 389,810 57	548,612 55 333 824 70		12DEC01 94,243 55 57,146 74	17DEC01	1 649150	16JUL01 TO 16JUL01	7,409 000
16JUL01	BUY LOT 775			111,602 28 S 67,672 61 S		-1,160 87 S		7,409 000
732	1,008,330 44 616,376 58	922,400 67 561,270 66		20DEC01 85,929 77 52,527 52	27DEC01	1 635900	16JUL01 TO 23OCT01	12,457 000
23OCT01	BUY LOT 120			40,949 59 S 25,031 84 S		2,578 40 S		9,468 000
16JUL01	BUY LOT 775			27 621 45 S 16,884 56 S		7,554 01 S		2,989 000
712611904 TOTAL								
	5,002,777 62 1,825,861 21	2,798 036 38 1,712,410 17		204,741 24 122,796 72		-9,345 68		113,451 04
717158901	CREDIT SUISSE GRP 341	398,269 07 237,531 50	CHF3 (REGD)	07SEP01 426,015 34 248,362 00	12SEP01	1 676700	15AUG01 TO 15AUG01	5,992 000
15AUG01	BUY LOT 144			-27,746 27 S		5,717 64		5 992 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	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 DEL FUND RSN NET BASE GN/LS
(CONTINUED)		CHF - SWISS FRANC				
		248 362 00	-16 548 14 S		5 717 64 S	
592	661 412 99 421,550 66	706 548 14 418,379 50	51MAY02 -45 135 15 28,766 83	04JUN02	1 569000 31,937 99	03JAN02 TO 06FEB02 11 349 000
24JAN02	BUY LOT 126		-11,133 68 S 7,096 04 S		2,658 61 S	936 000
25JAN02	BUY LOT 133	39 204 49	10 577 78 S			901 000
30JAN02	BUY LOT 168	37,063 44	6 741 73 S		3 145 30 S	1 500 000
31JAN02	BUY LOT 171	50 226 05	9 816 94 S -6,256 81 S		4,318 35 S	465 000
01FEB02	BUY LOT 178	17 857 00	3 596 48 S 2 290 94 S		1 706 04 S	169 000
06FEB02	BUY LOT 208	6 454 41	-1 236 87 S -788 32 S		411 30 S	1 899 000
03JAN02	BUY LOT 784	67 974 37	-4 574 55 S -2,915 58 S		5 478 24 S	1 412 000
04JAN02	BUY LOT 801	61,179 62	-18 613 03 S -11,862 99 S		3,151 12 S	1 283 000
07JAN02	BUY LOT 839	56 640 38	18,706 81 S -11,922 76 S		2 938 52 S	2 053 000
08JAN02	BUY LOT 856	91,694 90	31 685 65 S 20 194 81 S		4,757 16 S	931 000
		41 109 85	13,774 56 S 8,779 20 S		2 250 49 S	
717158901	TOTAL	1,059,482 04 659 082 16	1,132,563 48 664,741 50	-72,881 42 45,314 97	37 695 63	-7 659 34
718981905	SWISS REINSURANCE	CHF 0 1	17MAY02	23MAY02	1 581100	17AUG01 TO 17AUG01 999 000
333	167 858 25 106 169 49	159 625 72 95 667 02	8 232 53 5 206 84		5 291 63	
17AUG01	BUY LOT 162	100 098 50	8,375 17 S 5,297 05 S		11 364 04 S	999 000
350	142 042 09 89,939 90	137 575 32 82,451 75	21MAY02 4 466 77 2 828 32	24MAY02	1 579300 4 659 83	17AUG01 TO 17AUG01 861 000
17AUG01	BUY LOT 162		9 846 78 S			861 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECY GN/LS BASE COST BASE SECY GN/LS	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 DEL FUND RSN NET BASE GN/LS
(CONTINUED)		CHF - SWISS FRANC				
		84,271 08	-6,234 90 S		9,903 72 S	
383	158 383 93 100 994 06	157 388 72 94 326 34	22MAY02 995 21 634 60	27MAY02	1 568250 6,033 12	17AUG01 TO 17AUG01 985 000
17AUG01	BUY LOT 162	98,695 72	-15 379 76 S -9 806 94 S		12,105 30 S	985 000
406	157 817 13 100 201 35	159 785 50 95,762 78	23MAY02 -1 968 37 -1,249 76	28MAY02	1 574000 5,688 33	17AUG01 TO 17AUG01 1 000 000
17AUG01	BUY LOT 162	100 198 71	18 592 70 S 11 804 89 S		11 807 53 S	1 000 000
718981905	TOTAL	626 101 40 397,300 80	614 375 26 368 207 89	11,726 14 7 420 00	21 672 91	29 072 91
719417909	JULIUS BAER HLIG	CHF 0 5	07SEP01	12SEP01	1 676700	21AUG01 TO 21AUG01 750 000
353	382 104 71 227 892 12	462 018 17 260 071 01	79 911 46 -47,659 96		15 481 07	
21AUG01	BUY LOT 174	260 071 01	-79,911 46 S 67,159 96 S		15,481 07 S	750 000
549	227 554 02 142,980 85	345 589 59 194,533 12	20SEP01 118 035 37 -74 166 24	25SEP01	1 591500 22,613 97	21AUG01 TO 21AUG01 561 000
21AUG01	BUY LOT 175	194,533 12	118 035 37 S -74 166 24 S		22 613 97 S	561 000
580	71 670 11 45 189 22	116 428 58 65 537 89	21SEP01 -46 758 47 28 220 98	26SEP01	1 586000 7 872 31	21AUG01 TO 21AUG01 189 000
21AUG01	BUY LOT 174		-46,758 47 S 28 220 98 S		7,872 31 S	189 000

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	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) CHF - SWISS FRANC							
719417909	TOTAL						
	681,330 84	924,036 34		-242,705 50			
	416,062 19	520,142 02		-150,047 18		45,967 35	-104,079 83
CHF TOTAL							
	15,677,644 71	16,681,600 10		-1,003,955 39		111,134 99	-498,131 72
	9,519,963 59	10,018,095 31		-609,266 71			
DKK - DANISH KRONE							
707752903	NOVO NORDISK AS	DKK2 SERIES B		20DEC01	28DEC01	8 292749	27JUN01 TO 08AUG01
730	4,350,300 58	4,499,030 32		-348,729 74		13,574 00	
	524,590 89	557,967 51		-42,052 37		8,675 75	
08AUG01	BUY LOT 101			-63,486 17 S			1,635 000
27JUN01	BUY LOT 553	69,292 62		-7,655 62 S		1,550 42 S	11,939 000
		552,486 70		-773,423 46 S		22,181 80 S	
				-93,265 03 S			
103	2,654,863 54	3,033,564 36		23JAN02	28JAN02	8 408751	08AUG01 TO 23OCT01
	315,726 26	360,208 43		-378,700 82		554 34	8,763 000
				-45,036 51			
08AUG01	BUY LOT 101			-347,142 73 S			6,160 000
23OCT01	BUY LOT 117	261,065 77		-41,283 51 S		2,159 29 S	2,603 000
		107,614 74		-111,036 18 S			
				-13,204 84 S		-625 19 S	
118	1,705,872 74	1,947,601 63		24JAN02	29JAN02	8 460550	23OCT01 TO 30OCT01
	201,626 70	251,260 14		-241,728 89		5,626 000	
				-28,571 30		-1,062 14	
23OCT01	BUY LOT 117			-159,028 12 S			3,750 000
30OCT01	BUY LOT 190	155,034 69		-18,796 43 S		-1,844 35 S	1,876 000
		76,208 76		-57,243 81 S			
				-6,765 97 S		-2,210 00 S	

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 NET BASE GN/LS
(CONTINUED) DKK - DANISH KRONE							
132	529,269 74	606,505 17		25JAN02	30JAN02	8 581249	30OCT01 TO 30OCT01
	61,677 47	72,017 02		77,235 43		1,752 000	
				-9,000 49		-1,339 06	
30OCT01	BUY LOT 190			-55,418 42 S			1,752 000
		71,171 51		-6,458 08 S		-3,035 96 S	
158	644 115 69	761,247 07		29JAN02	01FEB02	8 594351	30OCT01 TO 30OCT01
	74,946 40	90,391 23		-117,131 38		2,199 000	
				-13,628 88		-1,815 95	
30OCT01	BUY LOT 190			-89,748 05 S			2,199 000
		89,329 99		-10,442 68 S		-3,940 91 S	
164	639,753 76	759,169 99		30JAN02	04FEB02	8 594000	30OCT01 TO 30OCT01
	74,441 91	90,144 60		-119,416 23		2 193 000	
				-13,895 30		-1,807 39	
30OCT01	BUY LOT 190			-92,107 62 S			2,193 000
		89,086 25		-10,717 67 S		-3,924 67 S	
543	5,180,221 58	7,108,088 22		30MAY02	04JUN02	7 929800	30OCT01 TO 21NOV01
	653,260 05	844,021 43		-1,927,866 44		20,533 000	
				-243,116 68		52,355 30	
30OCT01	BUY LOT 190			465 828 26 S			5,720 000
09NOV01	BUY LOT 307	232,363 59		58,744 01 S		8,362 96 S	4,407 000
				-390,359 07 S		12,386 38 S	8,406 000
21NOV01	BUY LOT 430	240,680 00		-49,226 85 S			
		321,675 74		-605,987 24 S		22,181 22 S	
				76,418 98 S			
707752903	TOTAL						
	15,704,397 63	18,915,206 76		-5,210,809 13		55,560 85	-339,740 68
	1,906,269 68	2,246,010 36		-395,301 53			

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SETTY CN/LS BASE SETTY 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) DKK - DANISH KRONE						
DKK TOTAL						
	15 704 397 63 1 906 269 68	18 915 206 76 2 246,010 36	3 210 809 13 395,301 53		55,560 85	-339,740 68
EUR - EURO CURRENCY						
BEIGIUM						
475531901	INTERBREW 501 202 060 57 176,398 93	NPV 172 990 29 161 183 74	15FEB02 21FEB02 29 070 28 25,378 36		1 145475	19SEP01 TO 19SEP01 6 278 000
19SEP01	BUY LOT 509	161,183 74	29 070 28 S 25 378 36 S		-10 163 17 S	6 278 000
BEIGIUM TOTAL						
	202,060 57 176 398 93	172 990 29 161 183 74	29,070 28 25 378 36		-10 163 17	15,215 19
GERMANY						
572797900	SIEMENS AG NPV (REGD) 199 566 894 35 335,556 96	NPV (REGD) 384 101 44 337,932 43	22AUG01 27AUG01 -19,207 09 -17,662 85		1 087429	25JUL01 TO 25JUL01 6 576 000
25JUL01	BUY LOT 858	337,932 43	-19 207 09 S -17 662 85 S		15 287 36	6 576 000
575402909	BAYER(SCHIFF MOLOREN WERKE AF 551 95 226 76 88 156 10	EUR1 144,460 51 124 537 36	20SEP01 25SEP01 49 233 85 45 578 25		1 080205	20SEP00 TO 20SEP00 3 752 000
20SEP00	BUY LOT 661	119 192 37	-45 604 36 S -62,218 25 S		9 196 99	3 752 000
582	38 520 09 55 070 61	61 372 62 52 908 46	21SEP01 26SEP01 -22,852 53 20 806 09		1 098358	20SEP00 TO 20SEP00 1 594 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SETTY CN/LS BASE SETTY 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						
20SEP00	BUY LOT 441	50 637 70	-21 310 58 L 19 402 22 L		3 835 13 L	1 594 000
601	72 530 18 66 073 60	106 766 79 92 062 14	24SEP01 27SEP01 -34 436 61 -31 457 84		1 094691	20SEP00 TO 21SEP00 2 773 000
20SEP00	BUY LOT 441	55 593 45	-20 039 58 L 18 304 15 L		4 410 79 L	1,750 000
21SEP00	BUY LOT 457	32 063 14	-10 777 68 L -9 845 41 L		2,157 78 L	1,023 000
616	28 062 49 25 890 46	60 850 91 35 216 99	25SEP01 28SEP01 -12,788 42 11 798 60		1 083893	21SEP00 TO 22SEP00 1 061 000
21SEP00	BUY LOT 457	30 684 09	9 956 43 L -9 185 81 L		2,391 22 L	979 000
22SEP00	BUY LOT 487	2 693 29	-895 56 L 826 24 L		135 91 L	82 000
269	68 088 21 62 007 96	56 020 80 48 294 74	13MAY02 17MAY02 12 067 41 10,989 79		1 098056	22SEP00 TO 22SEP00 1 455 000
22SEP00	BUY LOT 487	47 789 49	13,714 00 L 12 489 34 L		1,729 13 L	1 455 000
278	168 389 28 151 912 60	139 493 72 120 255 56	14MAY02 17MAY02 28 895 56 26 068 13		1 108463	22SEP00 TO 27SEP00 3 623 000
22SEP00	BUY LOT 487	51,566 67	14 298 41 L 12 899 31 L		1 366 12 L	1 570 000
25SEP00	BUY LOT 508	40,249 83	11 845 80 L 10 686 69 L		1 348 26 L	1 246 000
26SEP00	BUY LOT 518	17 909 32	5 156 85 L 4 634 21 L		454 11 L	548 000
27SEP00	BUY LOT 551	8 469 86	2 420 02 L 2 183 22 L		206 80 L	259 000

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 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)									
EUR - EURO CURRENCY									
530	167,905 88 157,453 78	143,882 98 124,039 48		30MAY02 24,022 90 22,527 48	04JUN02	1 066382 10.886 82	27SEP00 3,737 000	TO 02OCT00	
27SEP00	BUY LOT 551			4,841 65 L			621 000		
28SEP00	BUY LOT 567	20,308 04		4,540 26 L		1,316 75 L	823 000		
29SEP00	BUY LOT 578	26,916 99		6,487 47 L		1 675 45 L	1 837 000		
02OCT00	BUY LOT 600	63,406 95		6 083 63 L		3,874 41 L	11 000		
02OCT00	BUY LOT 605	387 10		10,789 99 L		25 97 L	445 000		
		15,581 06		10,118 32 L		1,045 18 L			
				53 75 L					
				50 40 L					
				2,264 22 L					
				2,123 27 L					
552	392,662 81 366,747 00	333,121 62 287,179 45		31MAY02 59 541 19 55,611 46	06JUN02	1 070664 23 956 09	02OCT00 8,652 000	TO 12OCT00	
02OCT00	BUY LOT 605			7,043 28 L			1 271 000		
04OCT00	BUY LOT 621	44,502 32		6,578 42 L		2,795 29 L	2,951 000		
05OCT00	BUY LOT 638	105,658 01		12 837 28 L		7,441 01 L	780 000		
05OCT00	BUY LOT 639	27,783 08		11,990 02 L		2,072 97 L	1,960 000		
09OCT00	BUY LOT 664	70,329 41		3,433 76 L		5,247 45 L	214 000		
11OCT00	BUY LOT 729	7,251 37		3,207 13 L		551 34 L	510 000		
12OCT00	BUY LOT 779	17,276 72		8,035 31 L		1,237 94 L	966 000		
		32,053 87		7,504 98 L		2,582 95 L			
				1,358 08 L					
				1,268 45 L					
				3,322 89 L					
				3,103 58 L					
				6,756 61 L					
				6,310 67 L					
575602909	TOTAL	1,031,185 60 953,311 91	1,025,969 95 884,474 18	5,215 65 5 556 08		63,281 65		68,837 73	
588950907	INFINEON TECHNOLOGIES AG	ORD NPV		24APR02	29APR02	1 121579	08JAN02	TO 08JAN02	
047	166,515 38 148,465 14	183,331 12 161,965 46		-16,815 74 -14,992 92		1,492 60	7,329 000		

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 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)									
EUR - EURO CURRENCY									
08JAN02	BUY LOT 858			-14,571 88 S -12,992 29 S		-172 06 S	7,329 000		
		161,629 49							
054	443,493 10 398,190 20	516 373 89 456,194 99		25APR02 -72,880 79 -65,436 00	30APR02	1 113772 7,431 21	08JAN02 20,643 000	TO 25FEB02	
14FEB02	BUY LOT 285			-25,014 57 S			5,078 000		
15FEB02	BUY LOT 295	116,850 12		22,459 33 S		3 560 57 S	3,129 000		
22FEB02	BUY LOT 331	71,204 35		-14,339 53 S		2,026 79 S	4,569 000		
25FEB02	BUY LOT 338	90,964 81		-12,874 74 S		2,300 88 S	330 000		
08JAN02	BUY LOT 858	6,884 39		-10,013 36 S		208 55 S	7,737 000		
		170,627 29		-8 990 49 S		1,013 09 S			
				810 23 S					
				-727 46 S					
				-24,946 96 S					
				-22 398 62 S					
588950907	TOTAL	610,008 48 546,655 34	699 705 01 618,160 45	89 696 53 -80 428 92		8 923 81		-71,505 11	
592877906	THIEL LOGISTIK AG	ORD SHS	NPV	14MAR02	19MAR02	1 134173	04DEC01	TO 04DEC01	
463	81,774 35 72,100 42	116,813 34 103 836 14		-35,038 99 -30,893 87		-841 85	4 647 000		
04DEC01	BUY LOT 525			-34,692 60 S		-937 61 S	4,647 000		
		103,626 49		-30,588 46 S					
492	166,687 74 147,126 92	245,893 72 218,574 53		15MAR02 -79,205 98 -69,911 15	20MAR02	1 132952 -1,538 46	04DEC01 9,782 000	TO 07DEC01	
04DEC01	BUY LOT 525			-13,510 02 S			1,684 000		
04DEC01	BUY LOT 526	37,552 62		-11,924 62 S		-299 67 S	192 000		
05DEC01	BUY LOT 545	4,289 17		-1,548 91 S		-34 23 S	4,537 000		
07DEC01	BUY LOT 586	101,696 05		-1,367 15 S		-361 65 S	851 000		
		18,906 13		-37,495 39 S					
				-33,895 30 S					
				-6,730 85 S					
				-5,940 98 S					

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/L'S BASE SECY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L'S	DTL FUND M%N
(CONTINUED)							
EUR - EURO CURRENCY							
06DELD1	BUY LOT 587	56,342 21		-20,247 20 S -17,888 84 S		2 518 000	
592877906	TOTAL				-581 20 S		
	248 462 09 219 227 34	362 707 04 322,412 67		-114 244 97 -100 805 02		-2,480 31	-105 185 53
702196908	DEUTSCHE BUERSE AG 550	NPV	20SEP01	25SEP01	1 080205	01JUN01 TO 01JUN01	
	863,197 65 799 105 40	950 624 79 883,807 42		-87,427 14 -80,935 69	3 766 33	26,410 000	
01JUN01	BUY LOT 269			87 427 14 S -80,935 69 S		26 410 000	
GERMANY	TOTAL				-3 766 33 S		
	3 117 748 17 2,853,854 93	3 423 108 25 3,046 787 15		505 360 08 -274,276 40		81,346 18	192 930 22
SPAIN							
566935904	REPSOL YPF SA)	EUR (REGD)	15NOV01	20NOV01	1 154494	1000 100 TO 1000 100	
	370	272 354 12 195,994 09	292 895 24 256,257 61	70 541 14 62,178 50	1 934 98	14,164 000	
10OCT00	BUY LOT 701			92,522 04 L -81 553 59 L		14 164 000	
10OCT00	BUY LOT 701			-17 919 58 L 15 795 22 L	4,156 43 L 745 37 L	2 540 000	
	372	58 546 50 33 974 82	52 524 28 45,950 55	15NOV01 -13 977 78 -12 320 72	1 134494	1000 100 TO 1000 100	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...							
	381	46 983 71 41,582 92	44 642 09 46,551 74	16NOV01 -17 458 38 -15,628 54	1 129880	1000 100 TO 1000 100	
1000 100	BUY LOT 701			22 509 58 L	659 72	3 124 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/L'S BASE SECY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/L'S	DTL FUND M%N
(CONTINUED)							
EUR - EURO CURRENCY							
		60,337 55		-19,922 10 L		1 167 47 L	
055	17 466 04 15 389 34	26 220 78 22 939 09		17JAN02 -8 754 72 7 713 78	25JAN02	1 134945	1000 100 TO 1000 100
10OCT00	BUY LOT 701			-10 722 52 L 9 447 61 L		1,268 000	
	24,474 73				362 22 L		
067	32 912 56 29 088 11	49,939 43 43,689 20		18JAN02 -17,076 87 -15 048 34	24JAN02	1 131478	1000 100 TO 1000 100
10OCT00	BUY LOT 701			-20 774 67 L 18 360 65 L		2,415 000	
	46 613 94				447 25		
083	21 727 07 19,202 38	33 685 85 29,449 86		21JAN02 -11 958 78 10,569 17	25JAN02	1 131478	1000 100 TO 1000 100
1000 100	BUY LOT 701			14,486 80 L -12,805 43 L		1,629 000	
	51 442 69				301 69		
087	21 971 17 19,421 41	34 843 87 30,482 94		22JAN02 12 872 70 11 378 82	25JAN02	1 131286	1000 100 TO 1000 100
10OCT00	BUY LOT 701			15,447 62 L -13 690 28 L		1,685 000	
	32,523 60				317 29		
110	38 992 00 34,453 53	41 685 02 33 964 76		25JAN02 -22 693 02 -20 051 54	28JAN02	1 131734	1000 100 TO 1000 100
1000 100	BUY LOT 701			-27 322 29 L -24 141 97 L		2,983 000	
	57,577 59				540 12		
293	13 963 87 12 190 46	20 740 89 18 145 04		15FEB02 6,777 02 5 914 34	20FEB02	1 145475	1000 100 TO 1000 100
						1 003 000	
					38 24		

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
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
100CT00	BUY LOT 701						
		19 359 74		-8,333 56 L -7,275 20 L		105 92 L	1,003 000
406	50,140 71 43,970 89	70,452 85 61,635 24		06MAR02 -20,312 14 -17,812 73	11MAR02	1 140316 148 38	100CT00 TO 100CT00 3,407 000
100CT00	BUY LOT 701						
		65,761 37		25,599 42 L -22,449 41 L		658 93 L	3,407 000
428	34 193 29 30,072 99	47 602 72 41,644 94		07MAR02 -13,409 43 11,793 59	12MAR02	1 137010 221 64	100CT00 TO 08AUG01 2,302 000
08AUG01	BUY LOT 110						
		22,284 52		-4,708 96 S -4,141 53 S		41 89 S	1,392 000
100CT00	BUY LOT 701						
		17 564 67		-6,713 07 L -5,904 14 L		227 58 L	910 000
664	43,439 21 38,428 70	62,139 95 54,362 75		05APR02 -18,500 74 -16,291 76	11APR02	1 135589 357 71	08AUG01 TO 08AUG01 3,005 000
08AUG01	BUY LOT 110						
		48 107 04		-11,161 78 S -9,829 07 S		150 73 S	3,005 000
686	71,508 66 62,570 09	103,559 69 90,598 56		08APR02 -32,051 03 -28,044 65	11APR02	1 142857 16 18	08AUG01 TO 09AUG01 5,008 000
08AUG01	BUY LOT 110						
		7,700 33		-1,903 66 S -1,665 70 S		25 00 S	481 000
09AUG01	BUY LOT 119						
		72,867 46		-17,348 20 S -15,179 68 S		4,527 000 -1,127 32 S	
704	57,077 28 50,215 72	82,839 48 72 471 61		09APR02 -25,762 20 -22,664 29	12APR02	1 136687 406 40	09AUG01 TO 09AUG01 4,006 000
09AUG01	BUY LOT 119						
				-15,475 59 S			4,006 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
		64,481 35		-15,614 65 S		-652 98 S	
723	113,317 18 99,662 43	167,808 89 146,806 56		10APR02 -54,491 71 -47,925 44	15APR02	1 137010 781 31	09AUG01 TO 10AUG01 8,115 000
09AUG01	BUY LOT 119						
		19,701 74		-5,076 09 S -4,464 42 S		1,224 000 -205 06 S	
10AUG01	BUY LOT 128						
		111,734 41		-28,722 21 S 25 261 18 S		6,891 000 -1,843 06 S	
566935904	TOTAL						
	824 793 39 726,217 68	1 171,581 05 1,024,950 45		-346 787 66 -505 338 22		6,605 45	-298,732 77
573252905	TELEFONICA SA						
200	425,025 08 390,853 18	EUR 1 486,867 32 519 308 07		22AUG01 -61,842 24 -56 870 14	29AUG01	1 087429 -71,584 75	31JUL00 TO 09APR01 33,255 000
02FEB01	BUY LOT 042						
		-7,510 30		8 166 92 S 7 510 30 S		639 000 00 S	
31JUL00	BUY LOT 082						
		519 308 07		-78 342 24 L -72 043 54 L		31 964 000 71,584 75 L	
09APR01	BUY LOT 741						
		-7,663 10		8,333 08 S 7,663 10 S		652 000 00 S	
578813909	AMADEUS GLOBAL TRAVEL						
555	262,716 91 232,044 77	SER A EURO 01 234 330 78 208,470 24		21MAR02 28,386 13 25,072 06	26MAR02	1 132182 -1,497 53	09JAN02 TO 09JAN02 32 620 000
09JAN02	BUY LOT 880						
		209 502 75		26,870 03 S 23,732 96 S		32 620 000 -1,190 94 S	
678	88 509 22 77,445 58	85,126 30 75,751 83		08APR02 3,382 92 2,960 06	11APR02	1 142857 -1 246 31	09JAN02 TO 09JAN02 11,850 000
09JAN02	BUY LOT 880						
		76 106 92		2 832 16 S 2,478 14 S		11,850 000 -1,139 48 S	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CH/LS BASE SECY CH/LS	TRD DT LOCAL SECY CH/LS BASE SECY CH/LS	STL DT	SELL RATE BASE CURR CH/LS	TRD DIS OF ORIG BUYS SUS/PAR NET BASE CH/LS	09JAN02 TO 16JAN02
(CONTINUED)								
EUR - EURO CURRENCY								
	859	684 291 79 608 576 76	617 866 05 519 678 89	19APR02 66 425 74 59 875 72	26APR02	1 124617 179 86		09JAN02 TO 16JAN02 86,010 000
11JAN02	BUY LOT 003		55 314 05	6 384 06 S 5 677 66 S				8 609 000
14JAN02	BUY LOT 016		59 300 63	8 978 21 S 7 984 77 S		-77 63 S		9 471 000
16JAN02	BUY LOT 057		72 793 31	10 770 33 S 9 578 59 S		-272 14 S		11 708 000
09JAN02	BUY LOT 880		129 099 16	14 589 80 S 12 975 44 S		469 56 S		20 101 000
10JAN02	BUY LOT 892		231,764 14	27 770 20 S 26 697 42 S		152 60 S		36,121 000
578813909 TOTAL						-882 81 S		
-----		1 056,617 92 918 066 10	937 323 13 833,880 96	98 194 79 87 107 84		-2,923 70		86 184 14
FINLAND								
711131906	INDIFEX 473	1 045 087 97 962 509 14	EURO 15 1 137 060 96 977 701 48	18SEP01 93 973 44 -86,714 00	21SEP01	1 085717 71 521 66		23MAY01 TO 23MAY01 62 623 000
23MAY01	BUY LOT 217		977 701 48	-93 973 44 S 86,714 00 S		71 521 66 S		62 623 000
SPAIN TOTAL								
-----		3 328 423 91 2 997 646 10	3 732 832 46 3 356 840 96	404 408 55 361 814 52		3 618 66		358,195 86
FINLAND								
590294906	NOKIA (AB) NY 631	509 077 09 258 759 28	EURO 06 440 183 65 407 765 58	05JUN01 -131 106 56 109,762 39	10JUL01	1 194458 -39 223 91		31JUL01 TO 09JAN01 12 635 000
31JUL01	BUY LOT 182		11,650 30	840 59 S 703 74 S		2 426 25 S		475 000
09JAN01	BUY LOT 714		425 982 03	-153 587 15 S -128 583 13 S		46,367 41 S		12,160 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECY CH/LS BASE SECY CH/LS	TRD DT LOCAL SECY CH/LS BASE SECY CH/LS	STL DT	SELL RATE BASE CURR CH/LS	TRD DIS OF ORIG BUYS SUS/PAR NET BASE CH/LS	09JAN01 TO 20APR01
(CONTINUED)								
EUR - EURO CURRENCY								
	729	84 264 91 72 573 16	136 984 73 126 890 04	11JUN01 52 719 82 45 406 95	16JUL01	1 161103 -8 911 93		09JAN01 TO 20APR01 5 932 000
09JAN01	BUY LOT 716		55 054 90	24 730 23 S 21,298 91 S				1 579 000
20APR01	BUY LOT 870		72 781 59	30 160 31 S 25 975 97 S		-4 612 29 S		2 353 000
	685	26 903 88 23 540 90	36 815 49 33 160 80	08APR02 -9 911 61 -8 672 66	11APR02	1 162857 947 26		20APR01 TO 20APR01 1,230 000
20APR01	BUY LOT 870		38 045 62	-15 221 60 S -13,318 90 S		1 185 82 S		1 230 000
	707	47 330 80 41 639 26	63 035 31 56 777 75	09APR02 -14 704 51 -13,816 04	12APR02	1 136687 1,322 45		20APR01 TO 20APR01 2 107 000
20APR01	BUY LOT 870		65,141 53	24 796 25 S 21 814 49 S		-1 687 78 S		2 106 000
	725	17 379 56 15 284 32	26 004 90 21,621 92	10APR02 6 625 34 4 826 98	15APR02	1 137010 509 62		20APR01 TO 20APR01 802 000
20APR01	BUY LOT 870		24 806 98	-10 087 62 S -8 872 06 S		-649 60 S		802 000
	740	10 221 40 9 025 49	14 596 95 12,967 76	11APR02 -4 175 54 -3 687 01	17APR02	1 132503 -255 26		20APR01 TO 20APR01 481 000
20APR01	BUY LOT 870		14 878 00	-6 252 06 S -5 520 57 S		331 96 S		481 000
	774	8 697 66	11 942 59	15APR02 3 245 13	18APR02	1 136041 399 000		20APR01 TO 20APR01 399 000

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 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			NET	
(CONTINUED)									
	7,655 94	10,757 04		-2 856 53		-244 57			
20APR01	BUY LOT 870			-4,967 64 S			399 000		
		12,341 63		-4,372 76 S		-312 93 S			
	781	31,336 81	41,634 43	16APR02	19APR02	1 132375	20APR01	TO 20APR01	
		27,673 53	37,501 35	-10,297 62		-734 00	1,391 000		
20APR01	BUY LOT 870			-16,302 66 S			1,391 000		
		45,025 58		-14,396 87 S		955 18 S			
590294906	TOTAL								
	535,211 91	768,998 05		-233,786 14					
	456,152 88	707,422 24		199 120 38		-52 148 98			-251,269 36
FINLAND TOTAL									
	535,211 91	768,998 05		-233,786 14					
	456,152 88	707,422 24		-199,120 38		-52,148 98			-251,269 36
FRANCE									
473681906	AVENTIS SA	EUR3 82		04JUN02	07JUN02	1 061177	13FEB02	TO 13FEB02	
	605	152,821 37	175,929 56	23,108 19		12,200 65	2 173 000		
		144,011 20	153,586 55	-21,776 00					
13FEB02	BUY LOT 274			-23,108 19 S			2,173 000		
		153,586 55		-21,776 00 S		12,200 65 S			
483410007	SCHNEIDER ELECTRIC	EUR8		02JUL01	05JUL01	1 182802	10OCT00	TO 10OCT00	
	593	151,575 27	168,443 50	-16,868 23		-6,809 75	2,567 000		
		128,149 32	149,220 32	-14,261 25					
10OCT00	BUY LOT 695			-17,283 18 S			2,367 000		
		146,611 35		-14,612 07 S		-3,849 96 S			
	601	177,218 87	195,770 21	03JUL01	06JUL01	1 179593	10OCT00	TO 10OCT00	
		150,237 30	173,428 43	18,551 34		-7,464 23	2 751 000		
				-15,726 90					
10OCT00	BUY LOT 695			-19,033 59 S			2,751 000		

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 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			NET	
(CONTINUED)									
		170,396 21		-16 135 73 S		-4,023 18 S			
	611	9,351 58	10,247 51	04JUL01	09JUL01	1 179593	10OCT00	TO 10OCT00	
		7,927 80	9,078 04	-895 93		-390 72	144 000		
10OCT00	BUY LOT 695			-921 18 S			144 000		
		8,919 32		-780 93 S		-210 59 S			
	629	41,100 88	45,900 32	05JUL01	10JUL01	1 194458	10OCT00	TO 10OCT00	
		34,409 65	40,662 06	4,799 44		-2,234 32	645 000		
				4,018 09					
10OCT00	BUY LOT 695			-4,912 51 S			645 000		
		39,951 13		-4,112 75 S		1,428 73 S			
	263	912,718 47	1,063,250 68	30AUG01	04SEP01	1 092180	10OCT00	TO 17JAN01	
		835,685 02	941,909 90	-150,532 21		31,602 41	14,941 000		
				-137,827 29					
17NOV00	BUY LOT 263			-842 40 S			74 000		
			4,567 61	771 30 S		342 68 S			
20NOV00	BUY LOT 274			-3,076 64 S			248 000		
			15,466 10	-2,816 97 S		1,222 09 S			
21NOV00	BUY LOT 287			-6,913 19 S			601 000		
			36,897 68	-6,329 72 S		3,047 37 S			
22NOV00	BUY LOT 296			-48,221 63 S			4,440 000		
			269,550 92	44,151 72 S		23,387 83 S			
28NOV00	BUY LOT 324			-1,174 16 S			106 000		
			6,537 83	-1,076 89 S		467 89 S			
29NOV00	BUY LOT 330			-894 72 S			82 000		
			5,064 94	-821 04 S		342 55 S			
30NOV00	BUY LOT 346			-1,279 41 S			126 000		
			7,805 98	-1,171 43 S		412 92 S			
01DEC00	BUY LOT 354			-11,285 49 S			943 000		
			60,373 17	-10,332 99 S		2,704 01 S			
04DEC00	BUY LOT 365			-2,138 06 S			177 000		
			11,493 72	1,957 61 S		363 91 S			
06DEC00	BUY LOT 399			-13,759 43 S			766 000		
			53,771 04	12,598 13 S		1,671 26 S			
07DEC00	BUY LOT 418			-6,555 33 S			348 000		
			24,728 06	-6,002 06 S		738 45 S			
08DEC00	BUY LOT 433			-14,585 00 S			770 000		

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 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			
(CONTINUED)							
EUR - EURO CURRENCY							
	200,739 60	200,805 48		-2,575 79		2,509 91	
25MAR02 BUY LOT 579		206,824 99		-10,274 92 S -9,140 57 S		3,055 18 S	1,748 000
106	638,041 96 574 524 80	666,159 70 585,299 72		30APR02 06MAY02 -28,117 74 -25,318 62		110556 14,543 70	25MAR02 TO 05APR02 5,095 000
25MAR02 BUY LOT 579		186,828 76		-15,380 03 S -13 848 95 S		5,072 13 S	1,579 000
05APR02 BUY LOT 660		392,451 45		-5,358 24 S 4,824 83 S		8,846 24 S	3,516 000
550507909 TOTAL	863,693 55 775,264 40	894,706 74 786,105 20		-31,013 19 -27,894 41		17,053 61	-10,840 80
564156909 CARREFOUR 432	750 023 02 692,608 54	EUR2 50 781,174 54 684,723 57		23MAY02 28MAY02 -31,151 52 -28,766 86		1 082896 36,651 83	20FEB02 TO 18MAR02 15,110 000
20FEB02 BUY LOT 314		88,297 25		-4,330 14 S -3 998 67 S		5,360 08 S	1,954 000
21FEB02 BUY LOT 322		279,642 24		-15,175 59 S -14,013 89 S		16,686 41 S	6,159 000
18MAR02 BUY LOT 518		316 784 08		-11,645 79 S -10,754 30 S		14 605 34 S	6,995 000
596233908 STMICROELECTRONICS 574	235,865 51 218,352 54	EUR 1 04 (SICOVAM) 424,621 99 385,597 69		20SEP01 25SEP01 -190,756 48 -176,592 85		1 080205 9,347 70	27JUL00 TO 31JUL00 10,682 000
31JUL00 BUY LOT 193		256,361 73		-93,712 68 L -86,754 53 L		-13,825 07 L	7,621 000
27JUL00 BUY LOT 240		185,803 74		-131,578 99 L 121,809 28 L		-1,424 05 L	3,061 000
602	97,573 28 89,133 17	181,639 85 144,173 22		24SEP01 27SEP01 -84,066 57 -76,794 79		1 094691 1,754 74	31JUL00 TO 31JUL00 4,548 000

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 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			
(CONTINUED)							
EUR - EURO CURRENCY							
31JUL00 BUY LOT 193		152,989 52		-58,774 63 L -53,690 61 L		-10,165 74 L	4,548 000
229	103 681 87 93 256 62	130 918 08 118,328 89		31OCT01 05NOV01 27 236 21 24,497 60		1 111791 -574 67	31JUL00 TO 31JUL00 3,278 000
31JUL00 BUY LOT 193		110,268 17		-9,006 88 L 8,101 23 L		-8,910 32 L	3,278 000
271	409,497 19 370,431 15	524,750 64 474,290 21		01NOV01 07NOV01 -115,253 45 -104,258 27		1 105461 399 21	31JUL00 TO 31JUL00 13,139 000
31JUL00 BUY LOT 193		441,980 95		-42,186 01 L 38 161 46 L		-53,388 34 L	13,139 000
847	719,341 63 639,746 31	763,080 96 682,079 14		19APR02 24APR02 -43,739 33 -38,899 56		1 124417 3,433 27	31JUL00 TO 14MAY01 20,180 000
14MAY01 BUY LOT 147		44,528 36		-9,269 27 S -8,243 62 S		743 19 S	1,168 000
31JUL00 BUY LOT 193		207,148 08		7,814 35 L 6,949 69 L		18,876 87 L	6,158 000
15MAR01 BUY LOT 464		442,541 53		-31,177 72 L 27,727 90 L		7,316 15 L	12,854 000
168	52,347 58 47,984 41	61,712 00 55,161 21		06MAY02 09MAY02 9,364 42 -8,583 90		1 090929 1,407 10	14MAY01 TO 14MAY01 1,632 000
14MAY01 BUY LOT 147		62,217 71		-16,778 71 S -17,213 50 S		2,980 20 S	1,632 000
191	39,459 94 34,099 94	47 607 48 42,553 90		07MAY02 10MAY02 -8,147 54 -7,453 78		1 093075 999 82	14MAY01 TO 15MAY01 1 259 000
14MAY01 BUY LOT 147				-1,211 76 S			99 000

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT SELL RATE TRD DT SELL RATE SHT/PAR NET FUND RSN

LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET

BASE CURR GNLS BASE CURR GNLS BASE CURR GNLS BASE CURR GNLS BASE CURR GNLS BASE CURR GNLS

TRD DTS OF ORIG BYS TRD DTS OF ORIG BYS TRD DTS OF ORIG BYS TRD DTS OF ORIG BYS TRD DTS OF ORIG BYS TRD DTS OF ORIG BYS

15A901 BUY LOT 160 3 774 24 -1 108 58 S 173 02 S 1,160 000 1,827 57 S

15A901 BUY LOT 160 69 669 52 20 766 06 S 1,816 000 1,997 19 S

15A901 BUY LOT 167 66 879 30 -17 103 58 S 1 733 000 1 479 81 S

596233908 TOTAL 2 270 511 91 -698 458 17 445 066 08 11 256 19 -445,807 89

70882901 AXA 29 EUR2 29 276 938 02 216 051 86 276 938 02 216 051 86

15A901 BUY LOT 172 361 475 62 -166 318 83 S 10 808 000 7 997 02 S

15A901 BUY LOT 172 186 029 65 -60,257 39 S 5 888 000 151 52 S

15A901 BUY LOT 172 297,165 63 -87 571 50 -78 766 15 8 732 000 1 855 21 S

15A901 BUY LOT 172 275 885 01 100,066 76 S 8,732 000 2,621 37 S

15A901 BUY LOT 172 51 486 69 15 664 92 15 664 92 15 664 92 15 664 92

15A901 BUY LOT 172 151 52 5 888 000 151 52 5 888 000 151 52 5 888 000

15A901 BUY LOT 172 200 365 72 51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 178,967 90 -51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 186 029 65 -60,257 39 S 5 888 000 151 52 S

15A901 BUY LOT 172 297,165 63 -87 571 50 -78 766 15 8 732 000 1 855 21 S

15A901 BUY LOT 172 275 885 01 100,066 76 S 8,732 000 2,621 37 S

15A901 BUY LOT 172 51 486 69 15 664 92 15 664 92 15 664 92 15 664 92

15A901 BUY LOT 172 151 52 5 888 000 151 52 5 888 000 151 52 5 888 000

15A901 BUY LOT 172 200 365 72 51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 178,967 90 -51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 186 029 65 -60,257 39 S 5 888 000 151 52 S

15A901 BUY LOT 172 297,165 63 -87 571 50 -78 766 15 8 732 000 1 855 21 S

15A901 BUY LOT 172 275 885 01 100,066 76 S 8,732 000 2,621 37 S

15A901 BUY LOT 172 51 486 69 15 664 92 15 664 92 15 664 92 15 664 92

15A901 BUY LOT 172 151 52 5 888 000 151 52 5 888 000 151 52 5 888 000

15A901 BUY LOT 172 200 365 72 51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 178,967 90 -51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 186 029 65 -60,257 39 S 5 888 000 151 52 S

15A901 BUY LOT 172 297,165 63 -87 571 50 -78 766 15 8 732 000 1 855 21 S

15A901 BUY LOT 172 275 885 01 100,066 76 S 8,732 000 2,621 37 S

15A901 BUY LOT 172 51 486 69 15 664 92 15 664 92 15 664 92 15 664 92

15A901 BUY LOT 172 151 52 5 888 000 151 52 5 888 000 151 52 5 888 000

15A901 BUY LOT 172 200 365 72 51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 178,967 90 -51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 186 029 65 -60,257 39 S 5 888 000 151 52 S

15A901 BUY LOT 172 297,165 63 -87 571 50 -78 766 15 8 732 000 1 855 21 S

15A901 BUY LOT 172 275 885 01 100,066 76 S 8,732 000 2,621 37 S

15A901 BUY LOT 172 51 486 69 15 664 92 15 664 92 15 664 92 15 664 92

15A901 BUY LOT 172 151 52 5 888 000 151 52 5 888 000 151 52 5 888 000

15A901 BUY LOT 172 200 365 72 51 831 82 -46 257 31 5 888 000 151 52 S

15A901 BUY LOT 172 178,967 90 -51 831 82 -46 257 31 5 888 000 151 52 S

(CONTINUED) EUR - EURO CURRENCY

(CONTINUED) 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 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)									
EUR - EURO CURRENCY									
006	219,644 33 195,615 16	322,123 29 287,722 50		11JAN02 -102,478 96 -91,267 72	16JAN02	1 122839 -839 62	16MAY01 9,466 000	TO 14SEP01	
16MAY01	BUY LOT 172			-21,167 81 S			1,727 000		
14SEP01	BUY LOT 443	54,564 06		-18,852 04 S		-25 52 S	7,739 000		
		160,932 56		4,863 50 S 4,331 43 S		-5,337 33 S			
708842901	TOTAL								
	1,628,979 53 1,465,766 69	2,371,414 08 2,118,161 44		-742,434 55 -668,641 97		16,247 02			-652,394 95
715377909	EURONEXT 639	104,532 29 98,150 63	EUR1	05JUN02 -1,420 52 -1,333 80	10JUN02	1 065019 5,751 08	26NOV01 4,705 000	TO 27NOV01	
26NOV01	BUY LOT 453			-977 22 S			2,902 000		
27NOV01	BUY LOT 465	57,676 10		-917 56 S		3 779 85 S	1,803 000		
		35,591 68		-320 80 S -301 22 S		2,321 78 S			
671	346,641 33 327,870 73	355,533 04 314,529 66		06JUN02 -8,891 71 -8,410 22	11JUN02	1 057250 21,751 29	27NOV01 15,788 000	TO 28NOV01	
27NOV01	BUY LOT 465			-855 36 S			1 902 000		
28NOV01	BUY LOT 473	37,545 97		-790 13 S		2,743 15 S	13,886 000		
		277,449 26		-8,178 85 S -7,735 97 S		18,658 45 S			
715377909	TOTAL								
	451,173 62 426,021 36	461,485 85 408,263 01		-10,312 23 -9,744 02		27,502 37			17,758 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)									
EUR - EURO CURRENCY									
FRANCE TOTAL									
	9,420,888 90 8,515,753 90	11,185,602 47 9,966,725 27		-1,764,713 57 -1,597,552 41		146,581 04			-1,450,971 37
ITALY									
405671009	ASSIC GENERALI 204	401,374 43 348,072 07	EUR1 00	05FEB02 -31,778 02 -27,557 91	08FEB02	1 153134 -12,626 09	05NOV01 14,048 000	TO 05NOV01	
05NOV01	BUY LOT 270			-31,778 02 S			14,048 000		
		388,256 07		-27,557 91 S		-12,626 09 S			
705339901	RECORDATI 676	25,221 46 22,068 78	EUR0 50	08APR02 5 283 00 4,622 63	11APR02	1 142857 -477 34	23OCT01 936 000	TO 23OCT01	
23OCT01	BUY LOT 124			5 043 03 S			936 000		
		17,928 90		4,430 15 S		-290 27 S			
849	1,015,674 92 903,290 26	835,755 99 751,292 86		19APR02 179 920 93 160,012 64	24APR02	1 124417 -8 015 24	23OCT01 39,234 000	TO 05NOV01	
23OCT01	BUY LOT 124			1,505 39 S			346 000		
24OCT01	BUY LOT 150	6,627 57		1,358 82 S		- 38 S	3,845 000		
25OCT01	BUY LOT 165	72,351 12		18,467 67 S		-251 33 S	4,358 000		
26OCT01	BUY LOT 170	80,984 07		16,424 22 S		-650 36 S	1 282 000		
29OCT01	BUY LOT 179	23,867 24		22,489 67 S		-77 58 S	5 127 000		
30OCT01	BUY LOT 193	96,543 44		20 001 18 S		-1 543 60 S	5,127 000		
31OCT01	BUY LOT 221	96,219 14		6,438 43 S		-1 775 49 S	4,056 000		
01NOV01	BUY LOT 241	75,858 92		5 726 02 S		-851 81 S	1,410 000		
02NOV01	BUY LOT 252	26 518 76		25 906 40 S		-447 08 S	2,871 000		
				23,039 85 S					
				26,529 54 S					
				23,594 04 S					
				20,660 93 S					
				18,374 79 S					
				7,186 10 S					
				6,390 96 S					
				12,679 96 S					

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 CN/LS BASE SECY GN/LS	STL DT	SFL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY				
05NOV01	BUY LOT 268	55,761 04 216,576 15	11 276 92 S 38,276 81 S 34 041 47 S		-918 50 S 10 812 000 -1,691 31 S	
705339901	TOTAL	1 040 896 38 925 359 04	855,692 45 749,216 35	185,203 93 166,635 27	-8 497 58	156,142 69
ITALY TOTAL		1 442 270 81 1,273,431 11	1,288 844 90 1 157,472 42	153 425 91 137,077 36	-21 118 67	115 958 69
NETHERLANDS						
520270901	ROYAL DUTCH PETROL 077	53 517 75 48 104 42	EUR0 56(BR) 47 370 74 43 273 14	19OCT01 24OCT01 6 147 01 5 525 24	1 112533 -693 98	24SEP01 TO 24SEP01 975 000
24SEP01	BUY LOT 604	43 273 14	6,147 01 S 5,525 24 S		693 98 S	975 000
459	371,124 58 325 624 71	330 521 07 291 780 94	13MAR02 18MAR02 40 603 51 35 625 52	1 139731	2100001 TO 24JAN02 5,970 000	
23 JAN02	BUY LOT 104	50,461 41	7 813 60 S 6,855 65 S		355 47 S	1 048 000
24 JAN02	BUY LOT 120	77 195 48	9 888 48 S 8 676 15 S		-74 69 S	1 573 000
21 DEC01	BUY LOT 741	79,380 70	12,628 40 S 11,080 16 S		845 89 S	1 643 000
24 DEC01	BUY LOT 745	11,755 35	1,770 30 S 1,553 26 S		00 S	244 000
27 DEC01	BUY LOT 754	38 176 57	4,695 67 S 4,119 81 S		297 88 S	770 000
28 DEC01	BUY LOT 761	34 611 43	3 807 26 S 3,340 49 S		-207 82 S	692 000

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 CN/LS BASE SECY GN/LS	STL DT	SFL RATE BASE CURR CN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY				
520270901	TOTAL	426 642 33 373 729 13	377,891 81 335 054 10	46,750 52 41,150 76	-2 475 73	38 675 04
520536905	VEDIOR 675	353,476 01 299,588 69	CVA NLG0 05 482 398 50 423 280 59	09JUL01 12JUL01 -128,922 49 109,268 29	1 179871 -14 423 61	18MAY01 TO 18MAY01 32 775 000
18MAY01	BUY LOT 191	437 122 70	144,697 87 S 122,638 72 S		-14,895 29 S	32 775 000
201	119 494 28 109 886 97	135 050 38 118,499 97	2/AUG01 27AUG01 -15,556 10 -14,305 39	1 087429	18MAY01 TO 18MAY01 9,175 000	
18MAY01	BUY LOT 193	104 657 86	219 28 S 201 65 S		5 027 46 S	9 175 000
520536905	TOTAL	477,970 29 409,475 66	617,448 88 541 780 54	144 478 59 123,575 68	8 731 22	-132 304 90
525260907	ANOLD (KON) NV 138	692 035 12 625 149 73	EURO 25 769 149 54 697,645 42	07MAY02 07MAY02 77,114 42 -69,661 29	1 106991 -2 834 40	09 JAN01 TO 09 JAN01 25,431 000
09 JAN01	BUY LOT 713	746 069 53	-122 932 63 L 111,041 16 L		27,531 000 29,868 64 L	
522	85 357 04 80 043 61	104 994 13 97,019 90	30MAY02 04 JUN02 -21 439 07 -20,292 04	1 064382	09 JAN01 TO 09 JAN01 5 610 000	
09 JAN01	BUY LOT 713	108,319 73	-29,874 72 L 28 016 90 L		5 610 000 259 22 L	
891	78 902 01	110 137 85	20 JUN02 25 JUN02 -31,235 84	1 036445	09 JAN01 TO 09 JAN01 3,716 000	

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 LOCAL SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
	76.112 85	99,868 68		-30,131 67		6.375 84	
09JAN01	BUY LOT 713	111,500 31		-39,715 36 L -38,311 44 L		2.923 98 L	3,716 000
	003	148,436 62 144,065 11	207,679 20 188,315 36	21JUN02 59,242 58 -57,497 84	26JUN02	1 030344	09JAN01 TO 09JAN01 7,007 000
09JAN01	BUY LOT 713			-75,231 82 L 73,016 22 L		6.833 04 L	7,007 000
	022	146,268 46 143,160 31	213,962 62 194,012 93	24JUN02 -67,694 16 -66,255 68	27JUN02	1 021711	09JAN01 TO 09JAN01 7,219 000
09JAN01	BUY LOT 713			84,167 18 L -82,378 66 L		8,929 52 L	7,219 000
	033	237,511 16 230,231 47	346,122 11 313,849 97	25JUN02 -108,610 95 -105,282 04	28JUN02	1 031619	09JAN01 TO 09JAN01 11,678 000
09JAN01	BUY LOT 713			-135,258 94 L -131,115 27 L		10,940 91 L	11,678 000
	059	174,925 31 171,890 41	267,460 69 242,522 88	26JUN02 -92,535 38 90,929 92	01JUL02	1 017656	09JAN01 TO 31AUG01 9,024 000
31AUG01	BUY LOT 287			-41,738 72 S -41,014 57 S		7,441 20 S	3,066 000
09JAN01	BUY LOT 713			-74,691 03 L -73,395 16 L		8,111 41 L	5,958 000
	068	341,174 56 337,233 98	503,474 60 456,531 04	27JUN02 -162,300 04 -160,425 47	02JUL02	1 011685	31AUG01 TO 19OCT01 16,987 000
19OCT01	BUY LOT 076			-5,873 76 S -5,805 92 S		1,588 05 S	590 000

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 LOCAL SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
31AUG01	BUY LOT 287			-53,112 88 S -52,499 42 S		10,769 40 S	4,113 000
03SEP01	BUY LOT 293	123,383 25		-23,162 09 S -22,894 57 S		4,767 14 S	1,838 000
04SEP01	BUY LOT 296	54,616 28		25,420 53 S -25,126 92 S		6,640 21 S	1,990 000
06SEP01	BUY LOT 327	57,993 13		-59,857 57 S 59,166 21 S		15,198 97 S	5,066 000
07SEP01	BUY LOT 351	144,539 87		16,701 13 S -16,508 23 S		3,792 93 S	1,418 000
10SEP01	BUY LOT 369	40,846 11		-22,055 17 S -21,800 43 S		5,512 54 S	1,972 000
	071	224,658 82 221,457 43	320,128 87 290,280 32	28JUN02 -95,470 05 -94,109 60	03JUL02	1 014456	19OCT01 TO 17DEC01 10,801 000
19OCT01	BUY LOT 076			-57,797 10 S -56,973 49 S		16,328 55 S	6,255 000
17DEC01	BUY LOT 681			43,463 32 S -42,843 97 S		11,283 11 S	4,546 000
525260907	TOTAL						
	2,129,269 12 2,029,344 90	2,845,111 61 2,580,046 50		-715,842 49 -694,585 57		143,883 97	-550,701 60
545831901	AKZO NOBEL NV 249	57,933 46 52,386 32	EUR2 58,278 55 52,194 26	02NOV01 -345 09 -312 05	07NOV01	1 105889	26MAR01 TO 26MAR01 1,292 000
26MAR01	BUY LOT 567			-345 09 S 312 05 S		504 11 S	1,292 000
564089902	UNILEVER NV 536	1,270,838 98 1,125,709 18	CVA NLG1 12 1,284,404 66 1,166,394 51	05DEC01 13,565 68 -12,016 48	10DEC01	1 128923	31AUG01 TO 31AUG01 20,293 000
31AUG01	BUY LOT 281			-83,987 86 S -74,396 45 S		-31,567 45 S	20,293 000

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	LOCAL SECY GN/LS	STL DT	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET	BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
353	101,540 33	92 154 60	83 687 50	21MAY02	24MAY02	1 087607	31AUG01 TO 31AUG01	
	93 361 23			9 385 73		1 044 02	1 456 000	
31AUG01	BUY LOT 281			8 629 71				
		88 571 16		4 335 02 S		1 006 08 S	1 456 000	
				3 983 99 S				
584	35 084 00	31 962 96	29 026 23	22MAY02	27MAY02	1 079214	31AUG01 TO 31AUG01	
	32 508 84			3 121 04		590 65	505 000	
31AUG01	BUY LOT 281			2,891 94				
		30,450 71		1 368 55 S		590 03 S	505 000	
				1 268 10 S				
424	63 487 32	57 723 21	52 419 64	23MAY02	28MAY02	1 082894	31AUG01 TO 31AUG01	
	58 627 35			5 764 11		884 84	912 000	
31AUG01	BUY LOT 281			5 322 87				
		55,353 37		2 599 23 S		873 72 S	912 000	
				2 400 26 S				
472	182 586 87	163 675 67	148 637 27	27MAY02	03JUN02	1 086012	31AUG01 TO 31AUG01	
	178 126 02			18 911 20		2 075 31	2,586 000	
31AUG01	BUY LOT 281			17,413 44				
		156 955 92		9,937 08 S		2 020 04 S	2 586 000	
				9 150 04 S				
511	54 714 86	33 292 11	30 233 24	29MAY02	03JUN02	1 073480	31AUG01 TO 31AUG01	
	54 201 72			3 422 74		780 00	526 000	
31AUG01	BUY LOT 281			3,188 44				
		31 924 30		1 597 39 S		788 37 S	526 000	
				1 488 05 S				
520	44 244 33	40 001 17	36,425 89	30MAY02	04JUN02	1 066382	31AUG01 TO 31AUG01	
	41 491 82			4 244 96		1 185 22	632 000	
31AUG01	BUY LOT 281			3,980 71				
				2 051 75 S			632 000	

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	LOCAL SECY GN/LS	STL DT	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET	BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
		38 358 91		1 924 03 S		1 208 88 S		
569	29,457 28	26 446 35	24 198 10	31MAY02	05JUN02	1 070464	31AUG01 TO 18SEP01	
	27 513 09			2 810 93		689 58	421 000	
31AUG01	BUY LOT 281			2,625 41				
		16 023 34		846 52 S		458 87 S	264 000	
18SEP01	BUY LOT 483			790 45 S		112 42 S	157 000	
		9,220 80		992 52 S				
				927 01 S				
573	23 714 01	21 329 74	19 369 98	03JUN02	06JUN02	1 065019	18SEP01 TO 18SEP01	
	22 277 28			2,384 27		657,59	337 000	
18SEP01	BUY LOT 483			2,238 71				
		19 792 43		2,264 62 S		347 48 S	337 000	
				2,126 37 S				
634	7,235 75	6 645 74	6 035 14	05JUN02	10JUN02	1 065019	18SEP01 TO 18SEP01	
	6 794 01			589 99		204 88	105 000	
18SEP01	BUY LOT 483			553 97				
		6 166 78		552 71 S		108 26 S	105 000	
				518 97 S				
665	21 103 84	19 367 64	17 588 17	06JUN02	11JUN02	1 057250	18SEP01 TO 18SEP01	
	19 961 02			1 734 18		730 73	306 000	
18SEP01	BUY LOT 483			1 642 17				
		17 971 74		1 627 54 S		449 90 S	306 000	
				1 539 41 S				
848	42 188 45	39 874 58	36 210 94	18JUN02	21JUN02	1 054241	18SEP01 TO 18SEP01	
	40 017 84			2,313 87		1 412 08	630 000	
18SEP01	BUY LOT 483			2 194 82				
		37 000 68		2 090 18 S		1 834 52 S	630 000	
				1 982 44 S				

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					
564089902	TOTAL	1,858,197 82 1,670,578 45	1,817,078 47 1,650,126 65	41,119 35 38,665 75	-18,213 95 20,451 80
592737902	AEGON NV 257	770,727 92 701,208 05	EUR0 12 800,116 81 710,204 80	29AUG01 03SEP01 -29,388 89 -26,738 00	1 099143 31JUL00 TO 31JUL00 22,893 000 17,741 25
	31JUL00 BUY LOT 086		804,762 73	-77,089 61 L -70,136 11 L	22,893 000 -35,418 57 L
	546	463,838 36 429,398 46	638,262 06 566,538 25	20SEP01 25SEP01 -174,423 70 -161,472 78	1 080205 31JUL00 TO 11APR01 18,262 000 24,352 99
	31JUL00 BUY LOT 086		55,120 25	18,243 40 L -16,888 83 L	1,568 000 L
	05APR01 BUY LOT 703		38,986 00	-9,680 62 S	1,329 000
	09JAN01 BUY LOT 712		6,377 40	-8,961 84 S	167 000
	09JAN01 BUY LOT 715		238,587 75	-2,542 82 S -2,354 02 S	96 67 S 6,225 000
	10JAN01 BUY LOT 727		64,781 93	95,707 41 S -88,601 15 S	-3,616 79 S 1,469 000
	06APR01 BUY LOT 729		39,943 30	-26,617 59 S 24,641 24 S	-897 12 S 1,329 000
	11JAN01 BUY LOT 744		41,201 28	-10,608 79 S -9,821 09 S	1,126 86 S 1,052 000
	09APR01 BUY LOT 747		16,780 30	16,538 36 S -15,310 39 S	-1,154 98 S 531 000
	12JAN01 BUY LOT 757		48,663 24	-5,129 93 S -4,749 03 S	454 25 S 1,228 000
	10APR01 BUY LOT 765		24,662 21	-20,101 84 S -18,609 28 S	-1,179 72 S 797 000
	11APR01 BUY LOT 798		73,510 03	-7,496 87 S -6,940 23 S	1,018 06 S 2,367 000
	225	164,520 88 147,977 52	208,268 73 184,864 82	31OCT01 05NOV01 -43,748 65 -39,349 71	1 111791 11APR01 TO 05JUN01 5,959 000 2,462 41

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					
05JUN01	BUY LOT 301			-24,035 63 S	4,543 000
11APR01	BUY LOT 798	127,124 74		-21,618 84 S	7,308 65 S 303 000
12APR01	BUY LOT 824	9,410 03		2,259 57 S	146 62 S 468 000
17APR01	BUY LOT 844	20,664 72		-4,713 76 S	163 25 S 445 000
		13,490 30		-4,239 79 S -3,017 08 S	273 92 S
	243	143,191 89 129,531 38	182,230 77 161,752 84	01NOV01 06NOV01 -39,038 88 35,314 57	1 105461 05JUN01 TO 05JUN01 3,093 11 5,214 000
05JUN01	BUY LOT 301			28,345 41 S -25,641 26 S	9,271 61 S 5,214 000
	254	84,001 76 75,958 58	104,151 84 92,447 92	02NOV01 07NOV01 -20,150 08 -18,220 71	1 105889 05JUN01 TO 05JUN01 1,731 37 2,980 000
05JUN01	BUY LOT 301			-14,038 35 S -12,694 18 S	5,264 75 S 2,980 000
	267	185,025 88 165,847 89	224,171 11 198,980 20	05NOV01 08NOV01 -39,145 23 -35,087 82	1 115636 05JUN01 TO 05JUN01 1,955 51 6,414 000
05JUN01	BUY LOT 301			-25,990 66 S -23,296 72 S	6 414 000 9,664 52 S
	717	617,016 54 555,191 52	756,533 81 671,519 39	19DEC01 24DEC01 -139,517 27 -125,537 65	1 111358 05JUN01 TO 06JUN01 9,209 78 21,646 000
05JUN01	BUY LOT 301			-70,417 34 S	16,024 000
06JUN01	BUY LOT 308			448,392 43 28,285 76 S	25,963 69 S 5,622 000
		159,373 00		-25,451 53 S	10,275 46 S

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL BASE	LOCAL COST	LOCAL SECY CN/L	LOCAL SECY CN/L	BASE CURR CN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET								NET BASE CN/L
(CONTINUED) EUR - EURO CURRENCY									
063	543,744 39	648,811 87			25APR02	30APR02	1 113772	06JUN01 TO 11JUN01	
	488 200 81	575 612 91			-105,067 48		8 922 72	20 320 000	
06JUN01 BUY LOT	308				11,880 19 S			1 753 000	
07JUN01 BUY LOT	328				10,666 63 S		3 089 35 S	11 147 000	
08JUN01 BUY LOT	339				76 357 00 S		17,955 67 S	397 000	
11JUN01 BUY LOT	360				68 557 12 S		629 53 S	6 823 000	
		194,630 19			-2,699 92 S		12,762 08 S		
					-2,424 12 S				
					-48,410 56 S				
					-43,465 40 S				
069	82 273 63	99,620 72			26APR02	02MAY02	1 113462	11JUN01 TO 25FEB02	
	73 889 93	88,074 42			-17,347 09		1,594 93	3,170 000	
25FEB02 BUY LOT	341				-15,579 42			1 996 000	
11JUN01 BUY LOT	360				3 974 23 S		1 296 77 S	1 124 000	
		42,404 58			3 569 76 S		2,111 89 S		
		32,062 78			-8 417 60 S				
					-7,595 45 S				
083	53,671 08	66,349 96			29APR02	03MAY02	1 107542	25FEB02 TO 25FEB02	
	48 459 63	58,659 82			12,678 88		1 247 57	2 078 000	
25FEB02 BUY LOT	341				-11,447 76			2 078 000	
		44,146 65			3,012 27 S		1 593 25 S		
					2 719 73 S				
107	45,112 16	57,249 98			30APR02	06MAY02	1 110556	25FEB02 TO 25FEB02	
	41,071 46	50 614 57			-11 637 82		936 16	1,793 000	
25FEB02 BUY LOT	341				-10,479 27			1 793 000	
		38 091 89			1 901 22 S		1 267 62 S		
					1 711 95 S				
139	54 797 48	69,287 49			02MAY02	07MAY02	1 106991	25FEB02 TO 25FEB02	
	49 501 29	61,256 89			-14,490 01		1 335 95	2,170 000	
25FEB02 BUY LOT	341				13,089 55			2,170 000	
					1,895 79 S				

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL BASE	LOCAL COST	LOCAL SECY CN/L	LOCAL SECY CN/L	BASE CURR CN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET								NET BASE CN/L
(CONTINUED) EUR - EURO CURRENCY									
		46,101 17					1 687 56 S		
159	13 580 99	17 273 98			03MAY02	08MAY02	1 094571	25FEB02 TO 25FEB02	
	12,407 59	15,271 88			-3,692 99		509 63	541 000	
25FEB02 BUY LOT	341				-3,375 92			541 000	
		11,493 42			392 14 S		555 91 S		
					358 26 S				
592737902 TOTAL									
	3 222 002 16	3 872 329 13			-640 326 97		79 871 38		515 154 40
	2 918 646 11	3 453 798 71			-590 025 98				
594936908	ASML HOLDING NV		CURD	02	20SEP01	25SEP01	1 080205	07MAR01 TO 07MAR01	
547	67,521 33	146,527 50			-79 006 17		2,185 80	5 599 000	
	62,507 89	133 462 07			-73 139 98			5 599 000	
07MAR01 BUY LOT	343				-83 665 65 S		287 19 S		
		140,248 57			77 453 49 S				
408	29 184 50	37,214 16			20NOV01	27NOV01	1 132182	07MAR01 TO 07MAR01	
	25,777 22	33,894 89			-8 029 66		-1,026 47	1,422 000	
07MAR01 BUY LOT	343				-7,092 20			1 422 000	
		35 619 48			9 213 05 S		-1 706 83 S		
					-8 137 43 S				
440	14 478 82	18 607 08			22NOV01	27NOV01	1 138678	07MAR01 TO 07MAR01	
	12,714 02	16 947 94			4 178 26		-606 28	711 000	
07MAR01 BUY LOT	343				3 625 64			711 000	
		17 809 74			-4,719 95 S		968 42 S		
					4 145 30 S				
443	4 715 90	5,940 66			23NOV01	28NOV01	1 140251	07MAR01 TO 07MAR01	
	4,135 84	5 410 95			1,224 76		201 00	227 000	
07MAR01 BUY LOT	343				-1 074 11			227 000	
		5,686 09			1 413 67 S		310 44 S		
					-1 249 79 S				

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 SECY GN/LS	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	BASE SECY GN/LS			NET	
(CONTINUED)									
EUR - EURO CURRENCY									
452	17,980 87 15,844 74	22,454 12 20,451 95		26NOV01 4,473 25 -3,941 85	29NOV01	1 134816 -665 38	07MAR01 858 000	TO 07MAR01	
07MAR01	BUY LOT 343			-5,187 27 S 4,571 02 S			858 000		
		21,491 92				-1,076 16 S			
459	24,739 28 21,806 44	31,247 34 28,461 10		27NOV01 -6,508 04 -5,736 53	30NOV01	1 134494 -918 13	07MAR01 1,194 000	TO 07MAR01	
07MAR01	BUY LOT 343			-7,501 70 S -6,612 38 S			1,194 000		
		29,908 34				-1,489 52 S			
481	583,701 23 518,180 88	779,246 78 709,763 64		29NOV01 -195,545 55 -173,595 60	04DEC01	1 126443 -17,987 16	07MAR01 29,776 000	TO 13MAR01	
07MAR01	BUY LOT 343			-39,320 52 S -34,906 80 S			5,314 000		
08MAR01	BUY LOT 372			-68,393 88 S -60,716 68 S		-5 725 24 S	9,355 000		
13MAR01	BUY LOT 434			-75,626 29 S -67,137 25 S		-10,071 09 S	15,107 000		
		340,206 63				-10,167 77 S			
084	273,223 18 241,474 58	356,805 83 324,990 51		21JAN02 -83,582 65 -73,870 33	24JAN02	1 131478 -9,645 60	13MAR01 13,634 000	TO 30MAY01	
15MAY01	BUY LOT 158			-1,233 21 S -1,089 91 S			166 000		
16MAY01	BUY LOT 168		4,006 94	-5,643 28 S -4,987 53 S		23 03 S	829 000		
30MAY01	BUY LOT 251		19,677 91	-62,261 65 S -55,026 83 S		-7 79 S	8,630 000		
13MAR01	BUY LOT 434		201,747 47	-18,318 24 S -16,189 66 S		6,127 07 S	4,009 000		
		90,281 88				-3,088 00 S			

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 SECY GN/LS	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	BASE SECY GN/LS			NET	
(CONTINUED)									
EUR - EURO CURRENCY									
594936908 TOTAL									
	1,015,545 11 902,443 61	1,398,043 47 1,273,384 05		-382,498 36 -342,076 22		-28,864 22			-370,940 44
598662906	PHILIPS ELEC(KON)	EUR0 20		22AUG01	27AUG01	1 087429	02AUG01	TO 03AUG01	
198	93,532 56 86,012 57	109,225 23 96,405 37		-15,692 67 -14,430 98		4 038 18	3,300 000		
02AUG01	BUY LOT 034			-8,250 53 S -7,587 19 S			1,630 000		
03AUG01	BUY LOT 052		47,978 55	-7,442 14 S 6,843 79 S		2,093 64 S	1,670 000		
		48,426 82				1,944 54 S			
029	596,774 14 530,890 14	529,179 89 464,745 31		23APR02 67,594 25 60,131 83	26APR02	1 124101 6,013 00	25FEB02 17,124 000	TO 15MAR02	
25FEB02	BUY LOT 344			94,590 00 S 84,147 24 S			14,680 000		
15MAR02	BUY LOT 496		363,403 60	5,870 66 S 4,510 86 S		7,568 71 S	2,444 000		
		70,703 02				556 71 S			
638	532,687 57 500,167 20	529,179 88 464,745 31		05JUN02 3,507 69 3,293 55	10JUN02	1 045019 32,128 34	15MAR02 17,124 000	TO 15MAR02	
15MAR02	BUY LOT 496			-28,558 72 S -26,815 22 S			17,124 000		
		495,384 00				31,598 42 S			
598662906 TOTAL									
	1,222,994 27 1,117,069 91	1 167,585 00 1 025,895 99		55,409 27 48,994 40		42,179 52			91,173 92
710804907	HEINEKEN NV	EUR2		03APR02	08APR02	1 135783	24SEP01	TO 24SEP01	
634	133,733 87 117,745 97	113,755 32 102,779 54		19,978 55 17,590 11		-2,623 68	2,857 000		
24SEP01	BUY LOT 606			22,757 90 S 20,037 19 S			2,857 000		
		101,376 52				3,667 74 S			

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 SECURITY GN/LN BASE SECURITY GN/LN	SIL DT	SELL RATE BASE CURR GN/LN	TRD DIS OF ORIG SHS/PAR	BUY DIL FUND RSN NET BASE GN/LN
(CONTINUED) EUR - EURO CURRENCY									
	766	559 257 68 492 268 92	472 699 72 427,090 89		15APR02 86 537 96 76 175 03	18APR02	1 136091 10 997 00	26SEP01 11 872 000	10 26SEP01
26SEP01	BUY LOT	606			98 087 27 S 86 341 31 S		15 333 19 S	11 872 000	
	312	558 005 85 507,861 29	472 659 90 427 054 91		14MAY02 85 345 95 77,673 37	21MAY02	1 098780 3 113 01	26SEP01 11 871 000	10 06DEC01
19OCT01	BUY LOT	072			3 099 48 S			420 000	
22OCT01	BUY LOT	092		14 959 52	2 820 86 S 1 475 67 S		187 24 S	210 000	
25OCT01	BUY LOT	156		7 478 34	1 343 01 S		162 45 S	714 000	
29OCT01	BUY LOT	178		25 606 00	5 001 54 S 4 551 90 S		387 01 S	840 000	
30OCT01	BUY LOT	188		50,371 06	5 881 14 S 5 352 43 S		211 70 S	572 000	
31OCT01	BUY LOT	220		20,711 65	4 028 04 S 3 665 92 S		97 59 S	76 000	
01NOV01	BUY LOT	260		2 739 80	2 186 16 S 479 04 S		32 44 S	315 000	
08NOV01	BUY LOT	296		11 418 47	1 987 80 S 498 56 S		69 43 S	126 000	
09NOV01	BUY LOT	306		4,833 75	413 74 S 3 666 97 S		102 79 S	840 000	
13NOV01	BUY LOT	316		32,201 66	3 135 27 S 2 701 43 S		598 26 S	651 000	
16NOV01	BUY LOT	337		24 583 50	2 478 57 S 1 819 29 S		807 71 S	420 000	
17NOV01	BUY LOT	348		15,825 24	1 655 74 S 878 12 S		486 62 S	197 000	
15NOV01	BUY LOT	366		7,511 97	799 18 S 1 325 05 S		116 51 S	294 000	
16NOV01	BUY LOT	386		11 013 42	1,205 93 S 1 267 06 S		357 97 S	252 000	
19NOV01	BUY LOT	398		9 362 41	1 153 15 S 1 072 95 S		265 00 S	218 000	
20NOV01	BUY LOT	416		8 056 42	976 49 S 3 264 23 S		293 13 S	630 000	
				23 273 13	2 970 78 S		707 49 S		

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 SECURITY GN/LN BASE SECURITY GN/LN	SIL DT	SELL RATE BASE CURR GN/LN	TRD DIS OF ORIG SHS/PAR	BUY DIL FUND RSN NET BASE GN/LN
(CONTINUED) EUR - EURO CURRENCY									
27NOV01	BUY LOT	460		10 893 24	1 457 32 S 1 326 31 S		357 27 S		294 000
27NOV01	BUY LOT	466		46 055 03	7 025 15 S 6 393 59 S		1 496 95 S		1 261 000
28NOV01	BUY LOT	471		50 544 33	5 020 18 S 4 568 87 S		821 99 S		840 000
29NOV01	BUY LOT	486		15,065 26	2 772 28 S 2,523 05 S		379 29 S		420 000
30NOV01	BUY LOT	488		4 969 51	820 54 S 746 77 S		79 02 S		135 000
05DEC01	BUY LOT	546		22 831 09	3 859 11 S 3 493 98 S		626 33 S		630 000
06DEC01	BUY LOT	545		19 938 50	3 778 88 S 3 459 16 S		407 99 S		556 000
26SEP01	BUY LOT	606		36,064 22	7,855 78 S 7 131 35 S		-126 78 S		960 000
710804907	TOTAL								
		1 250 977 40 1 117 856 18		1 059,114 94 956 925 34		191 862 44 171,638 51		10 507 47	160 930 84
726611908	FORN								
751		390 321 96 350 296 51		406,326 29 346 616 71		20DEC01 16 004 33 -14,363 09		17DEC01 15,971 000	10 17DEC01
17DEC01	BUY LOT	750		346 616 71	16 004 33 S -14 363 09 S		18 040 89 S	15 971 000	
NETHERLANDS	TOTAL								
		12 044 853 92 10 941 822 78		13 619,208 15 12 195 822 87		1 574,354 23 1 464 687 17	210 687 08		-1 254 000 09
CUR	TOTAL								
		50 091 458 19 27,215 061 63		34 191 584 57 30 591 254 65		4 100 126 38 3 734 995 16	358 802 14		3 376 193 02
GBP - POUND STERLING									
000445007	ABBEY NATIONAL								
122		147 393 98		142 057 23	23JUN01 5 336 76	26OCT01	0 703087	07SEP01 14 221 000	10 07SEP01

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 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)									
GBP - POUND STERLING									
		209,638 32	208,025 90		7 590 45		-5.978 03		
07SEP01	BUY LOT 357		214,361 35		895 95 S 1,274 31 S		-5 977 34 S	14,221 000	
	753	280,015 09 409,101 87	305,151 83 446,858 54		10JUN02 -25,136 74 -36,724 76	13JUN02	0 684463	07SEP01 TO 10SEP01	30,548 000
07SEP01	BUY LOT 357		178,605 23		-13,451 30 S -19,452 34 S		-256 51 S	11,850 000	
10SEP01	BUY LOT 375		275,334 88		-17,566 67 S -25,372 69 S		443 30 S	18,698 000	
	791	132,456 05 194,789 74	154,623 72 226,428 03		13JUN02 -22,167 67 -32,599 75	18JUN02	0 679995	10SEP01 TO 12SEP01	15,479 000
10SEP01	BUY LOT 375		108,452 32		-11,327 74 S -16,458 56 S		888 35 S	7,365 000	
12SEP01	BUY LOT 408		114,084 68		-8,478 03 S -12,467 78 S		490 73 S	8,114 000	
000445007 TOTAL									
		559,865 12 813,529 93	601,832 78 881,312 47		-41,967 66 -61,734 06		-6,048 48		-67,782 54
004924007 SAFEWAY									
	598	877,425 35 1,258,623 34	ORD GBP0 25 1,085,940 49 1,552,008 13		10DEC01 -288,515 14 -299,104 67	13DEC01	0 697131	26JUN01 TO 26SEP01	295,714 000
03AUG01	BUY LOT 046		57,668 36		-6,575 46 S -9,432 17 S		288 95 S	11,401 000	
06AUG01	BUY LOT 058		29 062 75		-3,583 53 S 5,140 40 S		342 35 S	5,701 000	
07AUG01	BUY LOT 092		62,594 81		-6,963 40 S -9,988 65 S		775 33 S	12,542 000	
08AUG01	BUY LOT 108		5,659 50		-421 92 S -892 11 S		84 70 S	1,140 000	
09AUG01	BUY LOT 116		28,755 38		-3,307 52 S 4 744 47 S		253 79 S	5,701 000	
15AUG01	BUY LOT 141				-9,979 69 S			15,034 000	

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 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)									
GBP - POUND STERLING									
			78,502 56		-14,315 37 S -2,549 73 S		-199 20 S		2,240 000
24JUN01	BUY LOT 539		13,022 64		-3 457 46 S -8 880 07 S		168 75 S		7,466 000
27JUN01	BUY LOT 552		44,030 83		-12,738 02 S -11,194 57 S		484 12 S		9,146 000
28JUN01	BUY LOT 568		54,004 09		16,058 06 S -14,450 72 S		981 34 S		13,443 000
29JUN01	BUY LOT 578		76,524 22		-20,728 84 S -17,255 94 S		1,420 96 S		16,661 000
02JUL01	BUY LOT 592		94,521 84		-24,752 79 S -1 866 61 S		1,143 80 S		1,851 000
04JUL01	BUY LOT 610		10,345 72		-2,677 56 S -7,112 67 S		210 10 S		7,405 000
05JUL01	BUY LOT 628		40,720 98		-10,202 77 S -28 248 36 S		999 09 S		84,530 000
26SEP01	BUY LOT 633		411,503 10		-40 520 88 S -20,213 66 S		-11,204 09 S		22,137 000
06JUL01	BUY LOT 651		121,188 10		-28 995 50 S -34,644 41 S		2,027 30 S		39,355 000
09JUL01	BUY LOT 671		213,178 88		-49,695 70 S -13,685 78 S		4,020 29 S		17,218 000
10JUL01	BUY LOT 698		91,337 80		-19 631 58 S -5,149 06 S		1,577 35 S		6,887 000
11JUL01	BUY LOT 723		36,131 95		-7,386 07 S -7,575 97 S		566 70 S		9,839 000
12JUL01	BUY LOT 745		51,725 77		-10,867 35 S -4,656 07 S		1,018 51 S		6,017 000
13JUL01	BUY LOT 764		31,528 85		-6,678 90 S		759 72 S		
006774004 BBA GROUP									
	121	57,606 01 81,932 98	ORD GBP0 25 66,419 34 93,342 97		23OCT01 -8,813 33 -12,535 19	26OCT01	0 703087	13JUL01 TO 13JUL01	25,727 000
13JUL01	BUY LOT 767		93,316 27		-9,015 18 S -12,822 28 S		1,438 99 S		25,727 000
	149	216,249 91 308,426 99	256,886 37 359,893 88		24OCT01 -39,836 46 -56,816 78	29OCT01	0 701139	13JUL01 TO 13JUL01	99,193 000
13JUL01	BUY LOT 767		359,790 12		-40,614 69 S -57,926 73 S		5,350 29 S		99,193 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL LOSS BASE LOSS	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT SELL RATE BASE CURR CN/L	TRD DIS ORC SHS/PAR NET	ORIG BUY'S DTL (MM) RSN BASE CN/L
(CONTINUED)						
GBP - POUND STERLING						
166	58,301 49 83,464 43	71 528 52 100,523 20	25OCT01 -13,277 05 -18 935 82	30OCT01 0 698519 1 877 05	15JUL01 TO 15JUL01 27 706 000	
15JUL01 BUY LOT 767		100,494 44	-13,464 41 S 19,247 02 S	2,217 01 S	27 706 000	
577	303,808 39 434,840 67	270,626 49 380 327 17	07DEC01 33 181 90 47 493 22	12DEC01 0 698666 7,020 28	15JUL01 TO 16JUL01 104,825 000	
13JUL01 BUY LOT 767		259,117 72	20 550 74 S 29 128 00 S	5 225 74 S	65 924 000	
16JUL01 BUY LOT 788		139 960 03	12,901 44 S 18,445 82 S	2 945 36 S	58 901 000	
594	53 565 85 76 837 57	49 862 91 70 075 26	10DEC01 3,702 94 5 311 68	13DEC01 0 697131 1 450 63	16JUL01 TO 16JUL01 19 314 000	
16JUL01 BUY LOT 788		69 488 91	3 994 62 S 5,730 09 S	1 418 57 S	19 314 000	
006774004 TOTAL	689,531 65 985 502 24	714 523 43 1 004 161 68	24,991 98 -35 482 89	16,823 45	18,659 64	
014622904 CAMBRIDGE ANTI BODY	743 7,348 96 10 338 15	ORD CBPO 10 8,559 85 13 321 64	12JUL01 -1 210 89 1 703 42	17JUL01 0 710858 -1 280 07	31JUL00 TO 31JUL00 368 000	
31JUL00 BUY LOT 005		13,321 64	-1 210 89 S -1 703 42 S	-1 280 07 S	368 000	
784	279 84 392 31	325 45 506 80	16JUL01 -45 79 -44 19	19JUL01 0 715369 50 30	31JUL00 TO 31JUL00 14 000	
31JUL00 BUY LOT 005			-45 79 S		14 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL LOSS BASE LOSS	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT SELL RATE BASE CURR CN/L	TRD DIS ORC SHS/PAR NET	ORIG BUY'S DTL (MM) RSN BASE CN/L
(CONTINUED)						
GBP - POUND STERLING						
799	90 483 62 127 038 95	118 418 97 184 294 77	17JUL01 27,935 35 -39 221 22	20JUL01 0 712251 18 034 60	31JUL00 TO 31JUL00 5 091 000	
31JUL00 BUY LOT 005		184,294 77	-27,935 35 S 39 221 22 S	-18 034 60 S	5 091 000	
267	32 993 12 48,120 44	51 731 25 80 509 05	30AUG01 -18 738 13 27 329 56	04SEP01 0 685636 -5,059 03	31JUL00 TO 31JUL00 2 224 000	
31JUL00 BUY LOT 005		80 509 05	18 738 13 L -27 329 56 L	-5 059 03 L	2 224 000	
500	27 635 93 40,674 57	52,987 32 82,463 85	19SEP01 -25,351 39 -37,312 18	24SEP01 0 729440 4 477 10	31JUL00 TO 31JUL00 2 278 000	
31JUL00 BUY LOT 005		82 463 85	25,351 39 L 37 312 18 L	-4 477 10 L	2 278 000	
598	8 260 05 12 061 32	20,701 80 32,218 10	24SEP01 -12 441 75 -18,167 44	27SEP01 0 684858 1 989 34	31JUL00 TO 31JUL00 890 000	
31JUL00 BUY LOT 005		32 218 10	12 441 75 L -18,167 44 L	1 989 34 L	890 000	
615	63 773 94 93 789 21	148 564 53 251 210 11	25SEP01 84,790 59 124 697 36	28SEP01 0 679971 -12 723 54	31JUL00 TO 31JUL00 6 387 000	
31JUL00 BUY LOT 005		251 210 11	84,790 59 L 124,697 36 L	12,723 54 L	6 387 000	

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	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)								
GBP - POUND STERLING								
016627904	TOTAL							
	230,775 48	401,289 37		-170,513 89				
	332,414 97	624,524 32		248,495 37		-43,613 98		-292,109 35
023691900	REUTERS GROUP	ORD GBP0 25		21NOV01	26NOV01	0 706464	17OCT01	TO 17OCT01
436	305,629 80	255,780 26		49,849 54			40,259 00	
	432,619 07	371,047 72		70,562 04		-8,990 69		
17OCT01	BUY LOT 046			8 697 02 S			4,293 000	
17OCT01	BUY LOT 047		56,686 85	12,310 63 S		-1,373 55 S	33,966 000	
			314,360 87	41,152 52 S				
				58,251 40 S		-7,617 13 S		
023740905	DIAGEO	ORD GBX28 935185		09OCT01	12OCT01	0 684486	19APR01	TO 19APR01
777	84,282 13	94,416 70		-10,134 57			12,725 000	
	123,132 00	134,826 32		-14 806 10		3,111 78		
19APR01	BUY LOT 857			-3,774 32 S			12,725 000	
23APR01	BUY LOT 001		126,532 80	-5,514 09 S		2,113 29 S	5,805 000	
19APR01	BUY LOT 857		59,570 00	-2,900 93 S		944 43 S	1,981 000	
20APR01	BUY LOT 861			-4,238 11 S		329 00 S	14,557 000	
			19,698 35	-563 08 S				
				-822 63 S		1,842 95 S		
			146,088 32	-4,660 70 S				
				-6,809 05 S				
795	148,261 90	165,780 15		09OCT01	12OCT01	0 684486	19APR01	TO 23APR01
	216,603 26	236,732 76		-17,518 25			22,343 000	
				-25,593 29		5,463 79		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
253	158,667 89	131,683 64		10MAY02	15MAY02	0 684603	23APR01	TO 26APR01
	231,766 28	188 277 52		26,984 25			17,755 000	
				39,415 91		4,072 85		
23APR01	BUY LOT 001			17,220 03 L			9,561 000	
24APR01	BUY LOT 011		98,113 49	25,153 31 L		1,538 46 L	1,612 000	
				2,747 83 L				
			16 747 08	4,013 76 L		281 53 L		

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	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS
(CONTINUED)								
GBP - POUND STERLING								
25APR01	BUY LOT 022			7,435 38 L			4,030 000	
26APR01	BUY LOT 032		41,154 91	10,860 86 L		590 15 L	2 552 000	
			26,815 58	4 167 88 L		409 13 L		
				6,088 02 L				
023740905	TOTAL							
	391,211 92	391 880 49		-668 57				
	571,501 54	559,836 60		-983 48		12,448 42		11,664 94
040828907	STANDARD CHARTERED	ORD USD0 50		20NOV01	23NOV01	0 705119	04APR01	TO 17MAY01
419	143,431 51	145,289 45		-1,857 94			17,157 000	
	203,414 62	207,288 50		-2,634 93		-1,238 95		
25APR01	BUY LOT 021			-796 83 S			670 000	
26APR01	BUY LOT 031		9,213 43	-1,130 06 S		-139 80 S	1,117 000	
15MAY01	BUY LOT 152		15 195 02	-1,223 22 S		-217 02 S	1 775 000	
16MAY01	BUY LOT 175		24,042 84	-1,734 77 S		-85 31 S	2,494 000	
17MAY01	BUY LOT 182		33,331 07	-2,054 01 S		-273 88 S	1,694 000	
04APR01	BUY LOT 682		27 592 35	-2,913 00 S		-201 29 S	1,072 000	
05APR01	BUY LOT 701		12,897 11	-2,459 56 S		-151 89 S	1,608 000	
06APR01	BUY LOT 727		20,360 21	3,488 15 S		-123 42 S	2,717 000	
09APR01	BUY LOT 746		34,464 49	-1,426 61 S		-481 64 S	335 000	
10APR01	BUY LOT 785		4,197 59	2,506 86 S		-84 12 S	287 000	
11APR01	BUY LOT 795		3,734 10	-25 04 S		-48 08 S	715 000	
12APR01	BUY LOT 822		9,352 20	-35 51 S		-110 46 S	2,412 000	
17APR01	BUY LOT 843		32,158 47	826 56 S		-484 63 S	261 000	
			3,367 26	-1,172 25 S		-26 15 S		
				-1,248 13 S				
				-1,770 10 S				
				-99 91 S				
				-141 69 S				
				-199 78 S				
				-283 33 S				
				-539 17 S				
				-764 65 S				
				-2,169 65 S				
				-3 077 00 S				
				-173 94 S				
				-246 68 S				
435	71 177 96	71,988 44		21NOV01	26NOV01	0 706464	17MAY01	TO 22MAY01
	100 752 42	102,707 91		-810 48			8,501 000	
				-1,147 23		-808 26		

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	SEL DT CN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE CN/LS	BUY'S
(CONTINUED)										
GBP - POUND STERLING										
17MAY01	BUY LOT	182								
			110,467	80		-7 846 20 S				8 283 000
22MAY01	BUY LOT	202				11 106 30 S	1,192 78 S			218 000
			3,072	49		326 39 S				
						462 01 S	-26 78 S			
	513	60 976 94 86,703 15	63 825 06 91 060 99		05DEC01 -2 848 12 -4 049 74	04DEC01	0 703284	22MAY01	10 12JUN01	7,537 000 308 10
22MAY01	BUY LOT	202				-500 11 S				281 000
			3 960	42		-711 11 S	-16 78 S			
23MAY01	BUY LOT	208				-970 46 S				574 000
			7 999	00		-1,379 90 S	15 99 S			
24MAY01	BUY LOT	225				-859 08 S				499 000
			6 906	28		-1 221 53 S	55 58 S			
25MAY01	BUY LOT	234				-1 221 12 S				748 000
			10 329	04		-1 736 31 S	11 99 S			
29MAY01	BUY LOT	244				-1 381 90 S				848 000
			11 698	59		1 966 92 S	21 44 S			
30MAY01	BUY LOT	250				1 618 86 S				1 060 000
			14,527	85		2 301 86 S	-32 10 S			
31MAY01	BUY LOT	261				-791 99 S				499 000
			6 847	38		1 126 13 S	19 08 S			
01JUN01	BUY LOT	271				848 78 S				499 000
			6 917	88		1 206 88 S	29 33 S			
04JUN01	BUY LOT	278				-441 31 S				249 000
			3,455	20		613 28 S	22 49 S			
05JUN01	BUY LOT	286				123 95 S				75 000
			1,031	53		-176 26 S	7 49 S			
11JUN01	BUY LOT	352				-1 395 76 S				748 000
			10 224	69		1,981 79 S	361 84 S			
12JUN01	BUY LOT	368				2 386 94 S				1,457 000
			19,533	96		3 395 99 S	620 88 S			
	556	137 797 04 196 796 72	147 000 03 209,729 04		21MAR02 9 202 99 -13,143 26	26MAR02	0 700207	12JUN01	10 27JUN01	17 359 000 208 92
12JUN01	BUY LOT	368				963 30 S				538 000
			7 212	95		-1 375 74 S	261 96 S			
13JUN01	BUY LOT	381				-1 679 46 S				998 000
			13,358	31		-2 398 52 S	354 29 S			
14JUN01	BUY LOT	408				-3 884 64 S				2 494 000

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	SEL DT CN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE CN/LS	BUY'S
(CONTINUED)										
GBP - POUND STERLING										
15JUN01	BUY LOT	433								
			33 171	37		-5,547 56 S	650 06 S			1,995 000
18JUN01	BUY LOT	447				-3 099 22 S				998 000
			26,625	46		-4 426 15 S	417 52 S			
19JUN01	BUY LOT	468				1 437 18 S				1 995 000
			13 135	42		2 052 51 S	231 17 S			
20JUN01	BUY LOT	487				3 085 96 S				3,741 000
			26,512	20		-4 407 21 S	411 84 S			
25JUN01	BUY LOT	522				5 130 44 S				998 000
			68,611	25		7 327 06 S	1 126 61 S			
26JUN01	BUY LOT	533				1 481 88 S				1 200 000
			13 292	66		-2,116 35 S	137 77 S			
27JUN01	BUY LOT	568				2 660 73 S				1,482 000
			27,599	00		-3 799 92 S	234 84 S			
			19 772	23		-2 171 17 S	129 58 S			
	711	12 686 69 18,531 46	13 845 56 19 753 84		07JUN02 1,158 87 1 692 76	12JUN02	0 684605	27JUN01	10 29JUN01	1 635 000 470 38
27JUN01	BUY LOT	568				23 01 S				14 000
			186	78		33 61 S	5 51 S			
28JUN01	BUY LOT	566				2 347 79 S				1 497 000
			19,686	81		-3 444 03 S	724 56 S			
29JUN01	BUY LOT	574				-199 50 S				124 000
			1,635	97		291 41 S	60 88 S			
	728	9 505 61 13 887 69	10,182 05 14 812 36		10JUN02 876 44 -1,280 48	13JUN02	0 684645	29JUN01	10 02JUL01	1,276 000 354 81
29JUN01	BUY LOT	576				1 040 00 S				644 000
			8 496	51		-1 519 44 S	317 93 S			
02JUL01	BUY LOT	583				906 49 S				682 000
			7 680	26		-1 374 38 S	236 81 S			
	764	2 609 55 3 833 06	2 836 86 4 047 42		11JUN02 -227 31 353 88	14JUN02	0 680805	02JUL01	10 26JUL01	355 000 119 50
02JUL01	BUY LOT	583				445 71 S				293 000
			3 866	52		654 68 S	140 44 S			
26JUL01	BUY LOT	863				-8 95 S				42 000

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					
		479 54	-13 15 S	14 17 S	
040828907	TOTAL				
	438,185 30 623,917 10	455,167 45 649,400 06	-16,982 15 -24,282 26	-1,200 70	-25,482 96
041610007	HAYS 499	ORD GBP0 01 359,961 73 483,850 70	15MAR02 20MAR02 46,163 21 -65,734 09	0 702272 257 70	04MAR02 TO 04MAR02 168,883 000
	293,798 52 418,354 31			257 70 S	168,883 000
04MAR02	BUY LOT 389	483,850 70	-46,163 21 S -65,734 09 S	257 70 S	168,883 000
042469908	COLT TELECOM GROUP 626	ORD GBP0 025 39,845 35 56,498 76	05JUL01 10JUL01 -16,560 86 -23,186 85	0 714235 -711 31	31MAY01 TO 31MAY01 5,526 000
	23,284 49 32,600 60			711 31 S	5,526 000
31MAY01	BUY LOT 262	56,498 76	-16,560 86 S -23,186 85 S	711 31 S	5,526 000
	649	23,627 09 33,334 26	06JUL01 11JUL01 -19,059 21 -26,889 67	0 708793 -303 15	31MAY01 TO 31MAY01 5,920 000
31MAY01	BUY LOT 262	60,527 08	-19,059 21 S -26,889 67 S	-303 15 S	5,920 000
	669	54,130 09 76,209 72	09JUL01 12JUL01 -45,476 08 -64,025 75	0 710270 1,001 20	31MAY01 TO 31MAY01 13,814 000
31MAY01	BUY LOT 262	141,236 67	-45,476 08 S -64,025 75 S	-1,001 20 S	13,814 000
	696	68,022 68 95,918 72	10JUL01 13JUL01 -49,761 22 -70,168 25	0 709170 -924 82	31MAY01 TO 31MAY01 16,335 000
31MAY01	BUY LOT 262	167,011 79	-49,761 22 S -70,168 25 S	-924 82 S	16,335 000

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					
181	323 035 35 469,273 71	214,027 44 316,225 51	29OCT01 01NOV01 109,007 91 158,355 88	0 688373 -5,307 68	04OCT01 TO 04OCT01 237,883 000
04OCT01	BUY LOT 748	316,225 51	109,007 91 S 158,355 88 S	-5 307 68 S	237,883 000
189	69,551 39 101,169 48	47,595 30 70,026 56	30OCT01 02NOV01 22,156 09 32,228 26	0 687474 -1,085 34	04OCT01 TO 04OCT01 52,678 000
04OCT01	BUY LOT 748	70,026 56	22,156 09 S 32,228 26 S	-1,085 34 S	52,678 000
042469908	TOTAL				
	561,651 09 808,506 49	561,344 46 811,526 37	306 63 6,313 62	-9,333 50	-3,019 88
071921001	VODAFONE GROUP 203	ORD USDO 10 506,145 04 762,479 24	05FEB02 08FEB02 6,830 98 9,680 86	0 705617 -45,170 78	31JUL00 TO 14JUN01 552,485 000
	512,976 02 726,989 32			51,957 12 L 75,633 60 L -45,126 14 S -63,952 74 S	158 887 000 15 L 193 598 000 5,393 35 S
31JUL00	BUY LOT 011	304,630 01			
14JUN01	BUY LOT 392	457,849 23			
079805909	BP PLC 123	ORD USDO 25 127,560 16 185,634 74	23OCT01 26OCT01 -2,031 41 -2,889 27	0 703087 -4,234 49	01MAR01 TO 01MAR01 22,103 000
01MAR01	BUY LOT 291	185,634 74	-2,031 41 S -2,889 27 S	-4,234 49 S	22,103 000
081827008	SMITHS GROUP 482	ORD GBP0 25 323,847 12 454,839 61	18SEP01 21SEP01 77,152 50 -112,835 48	0 683761 18,786 58	01JUN01 TO 05JUN01 37,122 000
01JUN01	BUY LOT 275		-28,626 73 S		13,804 000

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	LOCAL SECY GN/LS	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	BASE SECY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)									
GBP - POUND STERLING									
		252,287 60		-185,721 49 S		-7,164 65 S			
697	21,969 71 30,979 47	30,829 36 45,136 26		10JUL01 -8,859 65 -12,492 98	13JUL01	0 709170	100CT00 TO 100CT00		
100CT00	BUY LOT 699			-67,039 87 S -94,532 86 S		-1,663 81	14,510 000		
		128 979 39				-3,467 06 S			
744	24,481 59 37,253 00	37 437 18 54,810 54		12JUL01 -10,955 59 -15,411 78	17JUL01	0 710858	100CT00 TO 100CT00		
100CT00	BUY LOT 699			-81,605 85 S -114,799 09 S		-2,145 76	17,620 000		
		156,624 19				-4,572 10 S			
763	9,314 51 13,046 83	13,213 50 19,345 44		13JUL01 -3,898 99 -5,461 31	18JUL01	0 713929	100CT00 TO 100CT00		
100CT00	BUY LOT 699			-28,835 08 S -40,389 28 S		-837 30	6,219 000		
		55,280 69				-1,844 58 S			
785	18,670 00 26,171 59	26,426 99 38,690 89		16JUL01 -7,756 99 -10,873 74	19JUL01	0 713369	100CT00 TO 170CT00		
100CT00	BUY LOT 699			-31,098 82 S -43,594 30 S		-1,645 56	12,438 000		
160CT00	BUY LOT 852			-22,705 99 S		-1,945 52 S	6,712 000		
170CT00	BUY LOT 844			-31,829 24 S -2,321 45 S -3,254 21 S		-1,346 36 S	5,212 000		
		4,461 15				-125 40 S	514 000		
800	47,055 79 66,066 30	68,115 68 99,725 93		17JUL01 -21,059 89 -29,568 07	20JUL01	0 712251	170CT00 TO 300CT00		
180CT00	BUY LOT 014			-54,759 06 S -76,881 69 S		-4,091 56	32,059 000		
190CT00	BUY LOT 028			-17,014 02 S		-3,153 18 S	13,061 000		
		106,950 62					3,887 000		

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	LOCAL SECY GN/LS	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	BASE SECY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)									
GBP - POUND STERLING									
		32,789 63		-23,887 67 S		-891 74 S			
240CT00	BUY LOT 050			-4,999 99 S		1,064 000			
		9,510 88		-7,019 98 S		298 24 S			
250CT00	BUY LOT 064			11,862 31 S		2,561 000			
		22,393 16		-16,654 68 S		-460 84 S			
270CT00	BUY LOT 093			-20,424 77 S		4,416 000			
		39,056 14		-28,676 37 S		-1,279 40 S			
300CT00	BUY LOT 104			-12,382 81 S		2,735 000			
		23,834 14		-17,385 46 S		-812 47 S			
170CT00	BUY LOT 844			-19,722 83 S		4,335 000			
		37,624 70		-27,690 84 S		-1 000 41 S			
084354901	TOTAL								
	390,740 20 549 882 34	545,987 82 799,362 84		-155,247 62 -218,519 23		-30,961 27			-249,480 50
087061008	LLOYDS TSB GROUP	ORD GBP0 25		06AUG01	09AUG01	0 705343	28FEB01 TO 28FEB01		
059	84,160 83 119,319 01	75,332 99 109 790 60		8,827 84 12,515 67		-2,987 26	11,504 000		
28FEB01	BUY LOT 273			8,190 60 S 11,412 22 S		-1,975 19 S	11,504 000		
		109,481 98							
074	82,088 31 116,310 94	74 769 83 108 969 84		07AUG01 7,318 48 10,369 56	10AUG01	0 705766	28FEB01 TO 01MAR01		
28FEB01	BUY LOT 273			3,532 72 S 5,005 51 S		-3 028 46	6,033 000		
01MAR01	BUY LOT 288			2,751 19 S 3,898 16 S		-1,069 68 S	5,385 000		
		52,345 05				-1,388 21 S			
806	176,559 59 255,870 11	170,534 09 249,696 20		100CT01 6,025 50 8,732 15	15OCT01	0 690036	01MAR01 TO 08MAR01		
01MAR01	BUY LOT 288			1,149 41 S 1,665 72 S		-2 558 24	25,935 000		
02MAR01	BUY LOT 305			1,705 20 S 2,471 18 S		-374 06 S	8,890 000		
05MAR01	BUY LOT 321			1,024 89 S 1,485 27 S		-922 77 S	6,118 000		
		39,311 74				-564 19 S	4,078 000		

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		BASE CURR GN/LS	SNS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS				NET BASE	GN/LS
(CONTINUED)									
GBP - POUND STERLING									
31JUL00	BUY LOT 013			3,971 36 L				650 000	
		26,990 23		5,748 55 L		-1,125 81 L			
01NOV01	BUY LOT 244			3,101 59 S				1,607 000	
		74,430 76		4,489 55 S		-763 33 S			
02NOV01	BUY LOT 248			1,942 26 S				1,316 000	
		61,805 60		2,811 42 S		-612 92 S			
05NOV01	BUY LOT 259			842 01 S				1,143 000	
		55,703 46		1,218 81 S		-359 38 S			
14NOV01	BUY LOT 338			27 83 S				20 000	
		929 55		40 28 S		2 88 S			
12NOV01	BUY LOT 349			634 70 S				445 000	
		20,859 99		918 73 S		-136 00 S			
15NOV01	BUY LOT 367			1,142 47 S				790 000	
		36,345 26		1,653 73 S		422 92 S			
16NOV01	BUY LOT 387			617 42 S				436 000	
		20,036 94		893 72 S		274 35 S			
19NOV01	BUY LOT 399			3,798 68 S				2,591 000	
		117,480 77		5,498 59 S		3,034 78 S			
098952906 TOTAL									
	1,032,514 43	912,396 06		120,118 57					
	1,492,115 16	1,359,365 34		173,610 28		-40,860 46		152,749 82	
GBP TOTAL									
	8,782,010 37	9,175,017 42		393,007 05					
	12,624,032 30	13,347,843 67		562,071 51		-161,739 86		-723,811 37	
HKD - HONG KONG DOLLAR									
621808906	LEGND GROUP LTD	HKD0 025		20MAR02	22MAR02	7 799550		15FEB02 TO 15FEB02	
545	1,460,410 30	1,525,097 34		-64,687 04				442,000 000	
	187,242 89	195,541 60		-8,293 69		-5 02			
15FEB02	BUY LOT 296			-64,687 04 S				442,000 000	
		195,541 60		-8,293 69 S		-5 02 S			
627	489,470 92	517,566 97		03APR02	08APR02	7 799500		15FEB02 TO 15FEB02	
	62,756 70	66,360 27		-28,096 05				150,000 000	
				-3,602 29		-1 28			
15FEB02	BUY LOT 296			-28,096 05 S				150,000 000	

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		BASE CURR GN/LS	SNS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS				NET BASE	GN/LS
(CONTINUED)									
HKD - HONG KONG DOLLAR									
		66,360 27		-3,602 29 S				-1 28 S	
642	344,456 64	365,747 33		04APR02	09APR02	7 799400		15FEB02 TO 15FEB02	
	44,164 50	46,894 59		-21,290 69				106,000 000	
				-2,729 79		-50			
15FEB02	BUY LOT 296			-21,290 69 S				106,000 000	
		46,894 59		-2,729 79 S		30 S			
675	78,188 21	82 810 71		08APR02	10APR02	7 799650		15FEB02 TO 15FEB02	
	10,024 58	10,617 64		-4 622 50				24,000 000	
				-592 65		-41			
15FEB02	BUY LOT 296			-4,622 50 S				24,000 000	
		10,617 64		-592 65 S		41 S			
697	32 726 94	34 504 46		09APR02	11APR02	7 799650		15FEB02 TO 15FEB02	
	4,195 95	4,424 02		-1,777 52				10,000 000	
				-227 90		-17			
15FEB02	BUY LOT 296			-1,777 52 S				10 000 000	
		4 424 02		-227 90 S		-17 S			
717	32,128 51	34,504 47		10APR02	12APR02	7 799550		15FEB02 TO 15FEB02	
	4,119 28	4,424 02		-2 375 96				10,000 000	
				-304 63		-11			
15FEB02	BUY LOT 296			-2 375 96 S				10,000 000	
		4,424 02		-304 63 S		-11 S			
731	25,642 52	27,603 57		11APR02	15APR02	7 799750		15FEB02 TO 15FEB02	
	3,290 17	3,539 21		-1,941 05				8,000 000	
				-248 86		-18			
15FEB02	BUY LOT 296			1 941 05 S				8,000 000	
		3,539 21		-248 86 S		-18 S			
750	76,545 90	82,810 72		12APR02	16APR02	7 799750		15FEB02 TO 15FEB02	
	9,813 89	10 617 64		-6,264 82				24,000 000	
				-803 21		-54			

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	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS				
(CONTINUED)									
HKD - HONG KONG DOLLAR									
	304,412 99	286,609 71		17,796 01		7 27			
28MAR01	BUY LOT 591		9,123 43	4,862 51 S		52,000 000			
				623 44 S		34 S			
29MAR01	BUY LOT 611		251,971 50	131,214 41 S		1,434,000 000			
				16,823 44 S		3 23 S			
29MAR01	BUY LOT 616		20,302 02	11,242 99 S		116,000 000			
				1,441 50 S		26 S			
30MAR01	BUY LOT 632		3,944 72	1,394 76 S		22,000 000			
				178 83 S		28 S			
622657906	TOTAL		7,228 603 27	6,830,294 15	398 309 12				
	924,786 69	875,712 68		51,067 54		6 47			51,074 01
HKD TOTAL									
	10 126,859 43	9 880 488 83		246,370 60					
	1,298 379 86	1,266 795 87		31,587 09		-3 10			31,583 99
JPY - JAPANESE YEN									
604978908	ACOM CO	JPY50		10DEC01	13DEC01	126 260002		07DEC00 TO 07DEC00	
597	66,481,743 00	56,704,067 00		9,777,676 00		6,900 000			
	526,546 35	512,069 96		77,440 80		-42,964 41			
07DEC00	BUY LOT 409		512,069 96	9,777,676 00 L		6,900 000			
				77,440 80 L		-42,964 41 L			
612927905	MTT DOCOMO	NPV		17AUG01	22AUG01	120 354996		31JUL00 TO 31JUL00	
160	8,392,046 00	5,896,695 00		2,495,351 00		5 000			
	69,727 44	51,120 42		20,733 26		-2,126 24			
31JUL00	BUY LOT 097		44,292 12	3,277,276 00 L		5 000			
				27,230 08 L		-1,794 76 L			
167	11,422,660 00	8,255,372 00		20AUG01	23AUG01	120 720001		31JUL00 TO 31JUL00	
	94,621 11	71,568 58		3,167,288 00		7 000			
				26,236 65		5,184 12			
31JUL00	BUY LOT 097			4,261,982 00 L		7 000			

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	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				
(CONTINUED)									
JPY - JAPANESE YEN									
		62,008 97		35,304 69 L		-2,692 55 L			
178	11,319,770 00	8 255,372 00		21AUG01	24AUG01	119 904999		31JUL00 TO 31JUL00	
	94,406 16	71,568 58		3 064,398 00		7 000			
				25,556 88		-2,719 30			
31JUL00	BUY LOT 097		62,008 97	4,159,092 00 L		7 000			
				34,686 56 L		-2,289 37 L			
185	12,815 039 00	9,434,711 00		22AUG01	27AUG01	119 904999		31JUL00 TO 31JUL00	
	106,876 60	81 792 67		3 380,328 00		8 000			
				28,191 72		-3,107 79			
31JUL00	BUY LOT 097		70,867 39	4,631,407 00 L		8 000			
				38,625 64 L		-2,616 43 L			
213	9,205 055 00	7,076,033 00		23AUG01	28AUG01	119 805000		31JUL00 TO 31JUL00	
	76,833 65	61,544 50		2 129,022 00		6 000			
				17 770 73		-2,281 58			
31JUL00	BUY LOT 097		53 150 55	3,067,331 00 L		6 000			
				25,402 70 L		-1,919 60 L			
320	2 735,230 00	2 358,678 00		06SEP01	11SEP01	120 925003		31JUL00 TO 31JUL00	
	22,619 23	20 448 17		374,552 00		2 000			
				3,113 93		-942 87			
31JUL00	BUY LOT 097		17 716 85	689 322 00 L		2 000			
				5,700 41 L		-798 03 L			
336	5,136,421 00	4,717 356 00		07SEP01	12SEP01	120 035004		31JUL00 TO 31JUL00	
	42,791 03	40,896 33		419,065 00		4 000			
				3,491 19		-1,596 49			
31JUL00	BUY LOT 097		35 433 70	1,044 605 00 L		4 000			
				8,702 50 L		-1,345 17 L			
370	4,960,595 00	4,717 356 00		10SEP01	13SEP01	121 055000		31JUL00 TO 31JUL00	
	40,978 03	40 896 33		243,259 00		4 000			
				2,009 33		-1,927 63			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECURITY	CH/LS	BASE CURR GN/LS	SHS/PAR	NET	BASE GN/LS
(CONTINUED)									
JY - JAPANESE YEN									
31 JUL 00	BUY LOT 097		35,433 70		868 779 00 L 7,176 73 L	-1,632 40 L	4 000		
	397	7 392 593 00 62 047 07	7 076 033 00 61 344 50		11SEP01 316,560 00 2 656 93	14SEP01 119 145004 1,954 41	31JUL00 TO 31JUL00	6 000	
31 JUL 00	BUY LOT 097		53,150 54		1 254 869 00 L 10 532 28 L	-1,635 80 L	4 000		
	474	8 930 583 00 76 037 32	7,076 033 00 61,344 50		18SEP01 1,854 550 00 15,790 12	21SEP01 117 449997 -1,097 30	31JUL00 TO 31JUL00	6 000	
31 JUL 00	BUY LOT 097		51 150 55		2 792 859 00 L 23 779 13 L	-892 36 L	4 000		
	501	6 288 937 00 53 620 98	4 717 356 00 40 896 33		19SEP01 1 571 581 00 13 399 68	24SEP01 117 285004 675 03	31 JUL 00 TO 31JUL00	4 000	
31 JUL 00	BUY LOT 097		35 433 70		2 197 121 00 L 18 733 18 L	545 90 L	4 000		
	534	5 977 045 00 51 559 67	4,717 356 00 40,896 33		20SEP01 1 259,699 00 10 866 50	26SEP01 115 925003 203 16	31 JUL 00 TO 31JUL00	4 000	
31 JUL 00	BUY LOT 097		35 433 70		1 885 239 00 L 16 262 57 L	136 60 L	4 000		
	574	1 415 553 00 12 126 73	1 179,339 00 10 224 08		21SEP01 236 214 00 2 023 59	27SEP01 116 729996 -120 94	31 JUL 00 TO 31JUL00	1 000	
31 JUL 00	BUY LOT 097		8 858 42		592 599 00 L 3 363 31 L	-95 00 L	1 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIC	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECURITY	CH/LS	BASE CURR GN/LS	SHS/PAR	NET	BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
	050	12 491 585 00 94 597 39	10 614 050 00 92,016 75		17JAN02 1 877 535 00 14 218 36	22JAN02 132 050003 -11 637 72	31 JUL 00 TO 31JUL00	9 000	
31 JUL 00	BUY LOT 097		79 725 82		3 284 998 00 L 24 876 92 L	-10 005 35 L	9 000		
	062	8 498 693 00 74 073 38	7 076 033 00 61 344 50		18JAN02 1 422 660 00 10 725 72	23JAN02 132 639999 -7 996 84	31 JUL 00 TO 31JUL00	6 000	
31 JUL 00	BUY LOT 097		53 150 54		2 360 969 00 L 17 799 83 L	-6 876 99 L	4 000		
	081	12 632 854 00 95 299 14	10 614 050 00 92 016 75		21JAN02 2 018 804 00 15 229 36	24JAN02 132 559998 11 946 97	31 JUL 00 TO 31JUL00	9 000	
31 JUL 00	BUY LOT 097		79 725 82		3 426 267 00 L 25 866 91 L	-10 273 59 L	9 000		
	086	4 197 501 00 31 545 35	3 538 017 00 30 672 25		22JAN02 659 484 00 4 924 46	25JAN02 133 919998 -4,253 36	31 JUL 00 TO 31JUL00	3 000	
31 JUL 00	BUY LOT 097		26 575 27		1 128 639 00 L 8 427 71 L	-5 659 63 L	3 000		
	102	1 519 779 00 9 832 22	1 179 339 00 10 224 08		23JAN02 140 448 00 1 046 26	28JAN02 134 229996 1 438 12	31 JUL 00 TO 31JUL00	1 000	
31 JUL 00	BUY LOT 097		8 858 42		296 825 00 L 2 211 32 L	1 237 52 L	1 000		
	562	54 888 520 00 409 231 12	45 994 218 00 398,739 24		28FEB02 8 894,302 00 66,377 87	05MAR02 133 994995 -55 485 99	31 JUL 00 TO 31JUL00	39 000	
31 JUL 00	BUY LOT 097				14 995 311 00 L		39 000		

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 SECTY GN/LS	LOCAL SECTY GN/LS	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							
		345,478 54		111,894 56 L		-47,741 98 L	
385	19,354,896 00 146,389 57	15 331,406 00 132,913 08		04MAR02 4,023,490 00 30,431 42	07MAR02	132 214996 -16,954 93	31JUL00 TO 31JUL00 13 000
31JUL00	BUY LOT 097			6,056,493 00 L 45,807 91 L		-14 577 85 L	13 000
397	17,081,757 00 129,113 81	12 972,728 00 112,464 92		05MAR02 4,109 029 00 31 058 42	08MAR02	132 300003 -14,409 53	31JUL00 TO 31JUL00 11 000
31JUL00	BUY LOT 097			5,829,262 00 L 44,060 94 L		-12,389 80 L	11 000
407	12,519,452 00 95,663 27	9,434,711 00 81 792 67		06MAR02 3 084,741 00 23,571 03	11MAR02	130 869995 -9,700 43	31JUL00 TO 31JUL00 8 000
31JUL00	BUY LOT 097			4,335,819 00 L 33,130 73 L		-8,334 85 L	8 000
439	91,452,155 00 710,804 85	62 504,963 00 541,876 41		12MAR02 28,947,192 00 224,989 83	15MAR02	128 660004 -56 061 39	31JUL00 TO 31JUL00 53 000
31JUL00	BUY LOT 097			37,235,590 00 L 289,410 76 L		-48,102 39 L	53 000
612927905 TOTAL							
	350,428,729 00 2,590,993 07	254,737,205 00 2,208,401 97		75,691,524 00 594,413 24		-211,822 14	382,591 10
635756000	FURUKAWA ELECTRIC	JPY50		02JUL01	05JUL01	124 214996	13APR01 TO 13APR01
584	936,488 00 7,539 25	1,460,599 00 13,162 30		-524,111 00 -4,219 39		-1,403 64	1,000 000
13APR01	BUY LOT 834			-484,720 00 S -3 902 27 S		00 S	1,000 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	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							
598	933,503 00 7,499 82	1,460,599 00 13,162 30		03JUL01 -527,096 00 -4,234 72	06JUL01	124 470001 -1,427 76	13APR01 TO 13APR01 1,000 000
15APR01	BUY LOT 834			-487,705 00 S -3,918 25 S		-23 45 S	1,000 000
612	915,512 00 7,355 28	1,460,599 00 13 162 30		04JUL01 -545,087 00 -4,379 26	09JUL01	124 470001 -1,427 76	13APR01 TO 13APR01 1,000 000
13APR01	BUY LOT 834			-505,696 00 S -4,062 79 S		-23 45 S	1,000 000
614	1,727,469 00 13,735 14	2,921,197 00 26,324 61		05JUL01 -1,193,728 00 -9,491 36	10JUL01	125 770004 -3,098 11	13APR01 TO 13APR01 2,000 000
13APR01	BUY LOT 834			-1,114 948 00 S -8 864 98 S		-282 92 S	2,000 000
13APR01	BUY LOT 834			-4,429,290 00 S -35,217 38 S		-1,131 69 S	8,000 000
615	6,940,377 00 55,183 09	11,684,789 00 105,298 43		05JUL01 -4,744,412 00 -37,722 92	10JUL01	125 770004 12,392 42	13APR01 TO 13APR01 8,000 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
635	3,332,785 00 26 489 57	5,842 394 00 52,649 21		06JUL01 -2 509,609 00 -19,946 82	11JUL01	125 815002 -6,212 82	13APR01 TO 13APR01 4,000 000
13APR01	BUY LOT 834			-2,352 048 00 S -18,694 50 S		-582 01 S	4,000 000
659	3,212,334 00 25,612 61	5,842,394 00 52,649 22		09JUL01 -2,430,060 00 -20,970 02	12JUL01	125 419998 -6,066 59	13APR01 TO 13APR01 4,000 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DTS SHS/PAR	OF ORIG NET	BUY DTL FUND RSN NET
(CONTINUED)									
JPY - JAPANESE YEN									
13APR01	BUY LOT 834		45,766 07	-2 472 500 00 S -19,713 76 S		459 70 S	4 000 000		
699	2 457 428 00 19 579 54	4 381 796 00 39 486 91		10 JUL 01 -1 924,368 00 15,332 39	15JUL01	125 510002 4 574 98	13APR01 TO 13APR01 3 000 000		
13APR01	BUY LOT 834		34 324 56	1 806,197 00 S -14,390 86 S		-354 16 S	3 000 000		
635756000	TOTAL		70 455 896 00 162 999 30	35,054 367 00 115 895 28		-14,598,471 00 -116,296 88	-56 604 10		-152,900 98
639092907	NUMURA RESEARCH INC 673	NPV	18,931 517 00 144,592 82	06 JUN02 3 762,510 00 30,262 61	11JUN02	124 350000 7,675 63	07JAN02 TO 07JAN02 1 200 000		
07JAN02	BUY LOT 829		144 592 82	3,762,550 00 S 30 262 61 S		7 675 63 S	1 200 000		
647453901	JAPAN TOBACCO INC 025	JPY50000	50 154 912 00 473,582 74	01AUG01 12 686 070 00 101,598 29	06AUG01	124 864998 -71 909 63	31 JUL00 TO 31JUL00 70 000		
31JUL00	BUY LOT 104		473 582 74	12 686 070 00 L 101,598 29 L		-71,909 63 L	70 000		
710	66 026,694 00 515,068 98	61,418,897 00 581 830 22		19DEC01 4 407,802 00 34,384 91	26DEC01	128 190002 -101 166 15	31 JUL00 TO 31JUL00 86 000		
31JUL00	BUY LOT 104		581 830 22	4 407 802 00 L 34,384 91 L		-101 166 15 L	86 000		
004	38 915 057 00 294 409 59	38 490,952 00 365,335 26		11JAN02 224,125 00 1 695 60	17JAN02	132 179993 72 621 27	31 JUL00 TO 31 JUL00 54 000		
31JUL00	BUY LOT 104			224,125 00 L			54 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT	SELL RATE BASE CURR CN/L	TRD DTS SHS/PAR	OF ORIG NET	BUY DTL FUND RSN NET
(CONTINUED)									
JPY - JAPANESE YEN									
647453901	TOTAL		167 787 733 00 1 312,749 97	150 464 736 00 1 420 748 22	17 317 997 00 137 678 80	-72 621 27 L -245 677 05			107,998 25
651312902	MILIFA HOLDINGS INC 629	NPV	15 870 728 00 112 985 18	03APR02 913 578 00 6 887 65	08APR02	132 639999 8 414 70	02APR02 TO 02APR02 15 000		
02APR02	BUY LOT 610		112 985 18	-913,578 00 S 6 887 65 S		-8 414 70 S	15 000		
095	52 928,446 00 412,058 82	54 547,853 00 460,631 88		30APR02 -3 619,407 00 28,176 46	07MAY02	128 455000 -20 416 60	02APR02 TO 02APR02 53 000		
02APR02	BUY LOT 610		460,631 88	-3 619 407 00 S 28,176 46 S		-20 416 60 S	53 000		
651312902	TOTAL		65 885 096 00 509 721 65	70,418 081 00 573 617 06	4 532 985 00 -35 064 11	-28 851 30			-63 895 41
651669905	NTT DOCOMO 542	NEW NPV 17MAY02	122 651 247 00 1 063 304 65	22MAY02 00 00	22MAY02	115 349111 00	26MAR02 TO 26MAR02 520 000		
26MAR02	BUY LOT 007		481,898 28	8 507 336 00 S 73 752 94 S		538 90 S	272 000		
26MAR02	BUY LOT 005		471,110 98	21 779 388 00 S 188 812 79 S		-4 203 13 S	156 000		
26MAR02	BUY LOT 004		258 335 95	12 839 822 00 S 111,312 71 S		203 56 S	72 000		
26MAR02	BUY LOT 005		73,716 71	3 846 683 00 S 33 548 18 S		527 80 S	20 000		
26MAR02	BUY LOT 006		72,132 54	1 695 445 00 S 32,037 22 S		801 01 S	20 000		

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 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)								
JPY - JAPANESE YEN								
674720008	ROHM CO 535 1,267,416 00 10,933 07	JPY50 2,065,274 00 18,558 97		20SEP01 -797 858 00 -6,882 54	26SEP01	115 925003 -743 36	31JUL00 TO 31JUL00 100 000	
31JUL00	BUY LOT 108	21,733 15		-1,061,310 00 L -9,155 14 L		-1,644 94 L	100 000	
	581 2,458,297 00 21,059 69	4,130,548 00 37,117 95		21SEP01 -1,672 251 00 -14,325 80	27SEP01	116 729996 -1,732 46	31JUL00 TO 31JUL00 200 000	
31JUL00	BUY LOT 108	43,466 30		-2,199,154 00 L -18 839 66 L		-3,566 95 L	200 000	
	660 40,372,601 00 317,245 01	43,240,584 00 386,401 88		14DEC01 -2,867,983 00 -22,536 41	19DEC01	127 260002 -46,620 46	31JUL00 TO 31JUL00 2,200 000	
31JUL00	BUY LOT 108	478,129 33		10,859,361 00 L -85 332 08 L		-75,557 24 L	2,200 000	
	051 12,981,709 00 98,309 04	15,723,849 00 140,509 77		17JAN02 -2,742,140 00 -20,765 92	22JAN02	152 050003 -21,434 81	31JUL00 TO 31JUL00 800 000	
31JUL00	BUY LOT 108	173,865 21		-5,648 095 00 L -42,772 40 L		-32,783 77 L	800 000	
	063 16,938,417 00 127,702 18	19,654 811 00 175,637 22		18JAN02 2,716,394 00 -20 479 45	23JAN02	152 639999 -27,455 59	31JUL00 TO 31JUL00 1,000 000	
31JUL00	BUY LOT 108	217 331 52		-6,348,838 00 L -47 865 18 L		-61,744 16 L	1,000 000	
	082 16,702,556 00 125,999 97	19,654,811 00 175,637 22		21JAN02 -2,952,255 00 -22,271 09	24JAN02	152 559998 -27,366 16	31JUL00 TO 31JUL01 1,000 000	
31JUL01	BUY LOT 006			-75,357 00 S			200 000	

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 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)								
JPY - JAPANESE YEN								
31JUL00	BUY LOT 108	27,331 32		-568 47 S -1,316,940 00 L		-1,562 85 S	200 000	
30JUL01	BUY LOT 878	43 466 30		-9,934 67 L 7,334 00 S		-8,331 64 L	600 000	
		79,995 21		55 33 S		-4,450 56 S		
674720008	TOTAL	90,720,996 00 701,248 96	104,469,877 00 933,863 01	-13,748 881 00 -107 261 21		-125,352 84		-232,614 05
680468006	SHIONOGI + CO 117 4,662,277 00 37 903 15	JPY50 4,052 377 00 34,644 82		09AUG01 609,900 00 4,958 34	14AUG01	123 004997 1,700 01	04APR01 TO 04APR01 2 000 000	
04APR01	BUY LOT 668	33,242 84		495,786 00 S 4 030 42 S		429 69 S	2,000 000	
	124 34,416,998 00 282 048 74	34,445,200 00 294,480 95		10AUG01 -28,202 00 -231 12	15AUG01	122 025002 -12,201 09	04APR01 TO 04APR01 17,000 000	
04APR01	BUY LOT 668	282 564 10		998,174 00 S 8,180 08 S		7,664 72 S	17 000 000	
	144 31,716,630 00 247,786 17	34,249,765 00 259,669 85		02MAY02 -2 533,135 00 -19,790 12	09MAY02	128 000000 7,906 44	03APR02 TO 08APR02 17,000 000	
03APR02	BUY LOT 630			-1 733,920 00 S -13,546 25 S			12,000 000	
08APR02	BUY LOT 677	181,861 65		-764,388 00 S -5,971 78 S		6,592 48 S	5,000 000	
	181 16,397,646 00 128,317 13	18,132 229 00 137,472 27		07MAY02 -1 734 583 00 -13 573 70	10MAY02	127 790000 4,418 56	08APR02 TO 08APR02 9,000 000	
08APR02	BUY LOT 677	158 394 59		-1 769,410 00 S -13,846 23 S			9 000 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SELTY GN/L BASE SELTY GN/L	SIL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SHS/PAR NET BASE (N/L)
(CONTINUED)		JPY - JAPANESE YEN					
680468006	TOTAL	87 193 561 00 696 055 19	90 879,571 00 726,267 89	-3 486,020 00 28,636 60		-1 576 10	30 217 70
680526001	SHISEIDO CO 802	13 601 846 00 109 401 14	IPY50 9 050 352 00 76 394 53	14 JUN02 4,541 512 00 36,608 32	19 JUN02	124 330000 -3,601 71	13FF801 TO 13FF801 8 000 000
	13FF801 BUY LOT 127		76,896 73	4 581,857 00 L 36 852 38 L		-4 347 97	8,000 000 L
682150008	SONY CORP 159	55 662 446 00 462,485 55	IPY50 68 130 886 00 587,314 91	17AUG01 -12 468,440 00 -103,597 20	22AUG01	120 354996 -21,232 14	31JUL00 TO 31JUL00 9 400 000
	31 JUL00 BUY LOT 113		590 964 43	10 741 743 00 L -89 250 50 L		-39 278 38	9 400 000 L
	538	26 646 613 00 221 990 35	38,414,273 00 331 145 64	07SEP01 -11,767 610 00 98 034 82	12SEP01	120 035004 11,120 47	31JUL00 TO 11JAN01 5 300 000
	31 JUL00 BUY LOT 113		251,474 23	8 146,450 00 L 47 867 29 L		16 067 05	4,000 000 L
	11 JAN01 BUY LOT 737		94,540 90	-4 574 011 00 S -38,105 64 S		-1,986 80	1 300 000 S
	571	18,940 972 00 156,465 84	27 542 273 00 237 425 18	10SEP01 8,601 501 00 -71 057 84	13SEP01	121 055000 -9 906 50	11JAN01 TO 11JAN01 3 800 000
	11 JAN01 BUY LOT 737		276 350 31	-13 534,335 00 S -111,803 19 S		-8 081 28	3,800 000 S
	047	79 752 877 00 665 494 43	89 979,024 00 715,043 90	26 JUN02 -10 726 147 00 -85 331 67	01 JUL02	119 840000 35 782 40	11 JAN01 TO 30 JUL01 13 600 000
	11 JAN01 BUY LOT 737			-21 187,414 00 L			7 900 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SELTY GN/L BASE SELTY GN/L	SIL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SHS/PAR NET BASE (N/L)
(CONTINUED)		JPY - JAPANESE YEN					
80 JUL01	BUY LOT 877		574,437 75	-176,797 51 L -382 385 00 S 3,190 80 S		-11 146 15 L 12 045 25 S	5,700 000
682150008	TOTAL	181 002 908 00 1 506 436 37	224 066 406 00 1 870 929 63	43 063,698 00 -358 016 53		-6 476 73	-364 493 26
687044008	TAKEDA CHEM INDUS 477	5 381,137 00 44 745 86	IPY50 5 759 126 00 49 739 55	01OCT01 -577 989 00 -3 143 10	04OCT01	120 259995 1 850 59	31JUL00 TO 31JUL00 1 000 000
	31 JUL00 BUY LOT 114		26 511 25	7 005,514 00 L 16 676 48 L		1 548 13	1 000 000 L
	690	5,323,292 00 44 096 19	5 759 126 00 49 739 55	02OCT01 435,834 00 -3 410 29	05OCT01	120 720000 -2 033 07	31 JUL00 TO 31JUL00 1 000 000
	31 JUL00 BUY LOT 114		26 511 26	1,947 668 00 L 16 133 76 L		1 451 17	1 000 000 L
	704	5 541 675 00 45 948 97	5 759 126 00 49 739 55	03OCT01 -217 451 00 1 803 00	09OCT01	120 704996 1 987 58	31 JUL00 TO 31 JUL00 1 000 000
	31 JUL00 BUY LOT 114		26 511 25	7 164,052 00 L 17,959 89 L		1 477 83	1,000 000 L
	759	5 244 416 00 43 591 18	5 759 126 00 49 739 55	05OCT01 512 710 00 4 259 98	11OCT01	120 554996 1 888 39	26SEP00 TO 26SEP00 1,000 000
	26SEP00 BUY LOT 540		62 101 09	-1 435 971 00 L -11 951 13 L		-6 578 78	1 000 000 L

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						
687044008	TOTAL					
	21,492,520 00 178,382 20	23,036,504 00 198,958 20	-1,543,984 00 -12,816 37		-7,759 63	-20,576 00
689476000	TOKIO MARINE +FIRE 440 2,015,223 00 15,663 17	JPY50 2,133,881 00 17,382 34	12MAR02 -118,658 00 -922 26	15MAR02	128 660004 -796 91	230CT01 TO 230CT01 2,000 000
	230CT01 BUY LOT 116	17,454 83	-127,532 00 S -991 23 S		-800 43 S	2,000 000
	450 2,972,167 00 22,972 38	3,200,822 00 26,073 50	13MAR02 -228,655 00 -1,767 31	18MAR02	129 380005 -1,333 81	230CT01 TO 230CT01 3,000 000
	230CT01 BUY LOT 116		241,965 00 S -1,870 19 S		-1,339 67 S	3,000 000
	240CT01 BUY LOT 138	26,182 24	-78,599 00 S -607 51 S		-442 00 S	1,000 000
	451 999,015 00 7,721 56	1,066,941 00 8,491 17	13MAR02 -67,926 00 -525 01	18MAR02	129 380005 -444 60	240CT01 TO 240CT01 1,000 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
	462 3,887,357 00 30,153 25	4,267,763 00 34,764 67	14MAR02 -380,406 00 -2,950 71	19MAR02	128 919998 -1,660 71	240CT01 TO 240CT01 4,000 000
	240CT01 BUY LOT 138	35,084 29	-423,099 00 S -3,281 87 S		-1,649 17 S	4,000 000
	507 4,982,056 00 37,952 74	5,334,703 00 43,455 84	18MAR02 -352,647 00 -2,686 42	22MAR02	131 270004 -2,816 68	240CT01 TO 240CT01 5,000 000
	240CT01 BUY LOT 138	43,855 37	-406,014 00 S -3,092 97 S		-2,809 66 S	5,000 000

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						
	525 4,051,745 00 30,613 86	4,267,763 00 34,764 67	19MAR02 -216,018 00 -1,632 17	25MAR02	132 350006 -2,518 44	240CT01 TO 240CT01 4,000 000
	240CT01 BUY LOT 138	35,084 29	258,711 00 S -1,954 75 S		-2,515 68 S	4,000 000
	546 5,034,631 00 38,246 90	5,334,703 00 43,455 84	20MAR02 -300,072 00 -2,279 58	26MAR02	131 635010 -2,929 36	240CT01 TO 240CT01 5,000 000
	240CT01 BUY LOT 138	43,855 36	-353,439 00 S -2,684 99 S		-2,923 47 S	5,000 000
	572 2,938,619 00 22,117 33	3,200,822 00 26,073 50	22MAR02 -262,203 00 -1,973 45	27MAR02	132 864990 -1,982 72	240CT01 TO 240CT01 3,000 000
	240CT01 BUY LOT 138	26,313 22	-294,223 00 S -2,214 45 S		-1,981 44 S	3,000 000
	609 70,418,081 00 573,617 06	70,418,081 00 573,617 06	02APR02 00 00	03APR02	122 761483 00	240CT01 TO 250CT01 66,000 000
	240CT01 BUY LOT 138		64,040 00 S -521 66 S		42 23 S	6,000 000
	250CT01 BUY LOT 156	52,626 44	321,037 00 S 2,415 13 S		-196 56 S	60,000 000
689476000	TOTAL					
	97,298,894 00 779,058 25	99,225,479 00 808,278 59	-1,926,585 00 -14,736 91		-14,483 43	-29,220 34
689567006	TOKYO ELECTRON 506 5,425,846 00 46,262 06	JPY50 6,614,678 00 52,974 66	19SEP01 -1,188,832 00 -10,136 27	25SEP01	117 285004 3,423 67	09JUL01 TO 09JUL01 1,000 000
	09JUL01 BUY LOT 672		-1,184,077 00 S			1,000 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLL RATE	TRD DIS OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/L	SECY CN/L	BASE CURR CN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/L	BASE SECY CN/L		NET BASE CN/L	
(CONTINUED)								
JPY - JAPANESE YEN								
		52 702 31		-10 095 72 S		3 655 47 S		
530	20 809,850 00 179,511 32	26,458 712 00 211 898 62		20SEP01 5 448 862 00 -48,728 59	26SEP01	115 925003 16,141 29	09JUL01 TO 09JUL01 4,000 000	
09JUL01	BUY LOT 672			-5 629 843 00 S -48,544 53 S		17 266 63 S	4 000 000	
227	66,979,380 00 546,569 68	65 428,136 00 533 913 26		3101 T01 1,551 246 00 12,658 57	05NOV01	122 544998 2 15	09JUL01 TO 01OCT01 13 000 000	
27AUG01	BUY LOT 234			1,505 211 00 S -12 282 92 S		-1 099 07 S	1 000 000	
09JUL01	BUY LOT 672		55 425 81	5 830,452 00 S 47,579 68 S		4 945 75 S	4 000 000	
01OCT01	BUY LOT 678		210,809 22	8,863,333 00 S 72 327 17 S		-5,016 58 S	8 000 000	
689567006	TOTAL		269 039 98					
	93,215,076 00 772,343 06	98,501 526 00 798 784 54		-5 286,450 00 -46 206 29		19,762 81		-26 443 48
690064001	TOYOTA MOTOR CORP 182	37 164,281 00 290,873 08	JPY50	07MAY02 2 284 304 00 17 875 45	10MAY02	127 790000 10 909 44	05NOV01 TO 05NOV01 11 000 000	
05NOV01	BUY LOT 260		279,692 49	3 125,706 00 S 24,459 71 S		-13,329 12 S	11 000 000	
218	13,736 651 00 106 751 52	12,683 628 00 103 220 75		08MAY02 1 051 024 00 8 169 00	15MAY02	128 660000 -4 638 23	04NOV01 TO 05NOV01 4,000 000	
05NOV01	BUY LOT 260		101 706 36	1,356,987 00 S 10,547 08 S		-5,501 92 S	4 000 000	
227	3 510 750 00	3 170 907 00		09MAY02 339 843 00	14MAY02	128 360000 1 000 000	09NOV01 TO 09NOV01 1 000 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLL RATE	TRD DIS OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/L	SECY CN/L	BASE CURR CN/L	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/L	BASE SECY CN/L		NET BASE CN/L	
(CONTINUED)								
JPY - JAPANESE YEN								
		27 350 81		25 805 19		2 647 58		-1,101 96
09NOV01	BUY LOT 306			546 517 00 S 2 699 57 S		1 664 76 S	1 000 000	
09NOV01	BUY LOT 306		26,315 98	1,700 511 00 S 13,247 98 S		-8 325 69 S	5,000 000	
228	17,521 678 00 136 504 19	15,854,535 00 129,025 94		09MAY02 1 667 143 00 12 988 03	16MAY02	128 360000 5 509 78	09NOV01 TO 09NOV01 5 000 000	
** THERE ARE NO DETAIL RECORDS FOR THIS SELL *								
251	27,756 241 00 217 057 60	25 367 256 00 206,441 50		10MAY02 2 388 984 00 18,682 19	15MAY02	127 875000 8 066 09	09NOV01 TO 09NOV01 8,000 000	
09NOV01	BUY LOT 306		210 527 83	2,462 376 00 S 19 099 70 S		12 569 93 S	8 000 000	
259	14,144 931 00 110,797 25	12 683 628 00 103 220 75		15MAY02 1 461 303 00 11 446 39	16MAY02	127 665000 5 869 89	09NOV01 TO 09NOV01 4 000 000	
09NOV01	BUY LOT 306		105 263 92	1 487 928 00 S 11 655 49 S		6 122 16 S	4,000 000	
09NOV01	BUY LOT 306		157 895 88	2 239,075 00 S 17 538 08 S		9 183 24 S	4 000 000	
09NOV01	BUY LOT 306		52 631 96	751,971 00 S 5,890 19 S		-3,061 08 S	2 000 000	
261	21 226,475 00 164,251 32	19,025 442 00 154,831 13		15MAY02 2,199 033 00 17,224 03	16MAY02	127 665000 5,804 84	09NOV01 TO 09NOV01 6 000 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
262	7 080 438 00 55 461 07	6 341 814 00 51 610 38		15MAY02 738 626 00 5 785 64	16MAY02	127 665000 -1 934 94	09NOV01 TO 09NOV01 2 000 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								

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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			
(CONTINUED) JPY - JAPANESE YEN							
280	7,182,516 00 55,821 22	6,341,814 00 51,610 38		14MAY02 840,702 00 6,533 78	17MAY02	128 670000 -2,322 94	09NOV01 TO 09NOV01 2,000 000
09NOV01	BUY LOT 306			854,050 00 S 4,437 52 S			2,000 000
09NOV01	BUY LOT 306		52,631 96	1,291,216 00 S 10,035 10 S		-3,448 26 S	3 000 000
14NOV01	BUY LOT 340		78,947 93	1,191,148 00 S 9,257 39 S		-5,172 38 S	2,000 000
14NOV01	BUY LOT 340		49,306 45	592,192 00 S 4,602 41 S		-2,690 07 S	1 000 000
		24,653 23				-1,345 04 S	
281	17,973,194 00 139,684 42	15,854,535 00 129,025 94		14MAY02 2,118 659 00 16,465 84	17MAY02	128 670000 -5,807 36	09NOV01 TO 14NOV01 5,000 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
282	3,591,257 00 27,910 60	3,170,907 00 25,805 19		14MAY02 420,350 00 3,266 88	17MAY02	128 670000 -1,161 47	14NOV01 TO 14NOV01 1,000 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
303	21,535,162 00 168,342 09	19,025,442 00 154,831 13		15MAY02 2,509,720 00 19,618 68	20MAY02	127 925000 -6,107 72	14NOV01 TO 26NOV01 6,000 000
14NOV01	BUY LOT 340		24,653 22	590,130 00 S 4,613 09 S		-1,209 30 S	1,000 000
15NOV01	BUY LOT 356		49,360 34	1,135,447 00 S 8,875 88 S		-2,122 19 S	2 000 000
26NOV01	BUY LOT 454		79,813 65	852,731 00 S 6,665 87 S		-2 308 47 S	3 000 000
310	17,921,769 00 139,784 49	15,854 535 00 129,025 94		16MAY02 2,067,234 00 16 123 81	21MAY02	128 210000 -5,365 26	26NOV01 TO 26NOV01 5,000 000
26NOV01	BUY LOT 454			1,397,019 00 S			5,000 000

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 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	BASE SECTY GN/LS			
(CONTINUED) JPY - JAPANESE YEN							
26NOV01	BUY LOT 454	133,022 74		10,896 33 S 547,132 00 S 4,267 47 S		-4,134 58 S -1,653 84 S	2,000 000
313	7,157,032 00 55,822 73	6,341,814 00 51,610 37		16MAY02 815,218 00 6,358 46	21MAY02	128 210000 -2,146 10	26NOV01 TO 26NOV01 2,000 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
729	7,857 701 00 63,063 41	7,610,177 00 61,932 45		10JUN02 247,524 00 1,986 55	13JUN02	124 600000 -855 59	26NOV01 TO 07DEC01 2,400 000
26NOV01	BUY LOT 454		53,209 09	-61,816 00 S -496 12 S		-160 13 S	2,000 000
07DEC01	BUY LOT 579		10 153 41	33 943 00 S 272 42 S		84 74 S	400 000
746	26,964,994 00 214,783 50	26,318 527 00 214 183 06		11JUN02 646 467 00 5,149 29	14JUN02	125 545000 -4 548 85	07DEC01 TO 07DEC01 8,300 000
07DEC01	BUY LOT 579		210,683 18	494,759 00 S 3,940 89 S		159 43 S	8,300 000
046	36,615,749 00 305,538 63	38,685 064 00 314,823 28		26JUN02 -2,069,315 00 17,267 31	01JUL02	119 840000 7,982 66	07DEC01 TO 07DEC01 12,200 000
07DEC01	BUY LOT 579		32,998 57	-244,262 00 S -2,038 23 S		1,597 05 S	1,300 000
07DEC01	BUY LOT 582		277,166 16	-2,109,086 00 S 17,599 18 S		13,414 26 S	10,900 000
690064001	TOTAL						
	288,936,819 00 2,281,747 93	269,210,002 00 2,190,860 45		19,726,817 00 153,055 29		-62,167 81	90,887 48

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL CURRENCY	LOCAL CURRENCY	BASE CURR CNY/S	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE CNY/S	BASE CNY/S		NET BASE CNY/S	
(CONTINUED)								
JPY - JAPANESE YEN								
JPY TOTAL								
	1 649 842,139 00	1 627 400 957 00		42 441 202 00				
	13 373 514 15	13 842,948 80		310,424 16		779 878 81		-469 454 65
KRW - SOUTH KOREAN WON								
677172009	SAMSUNG ELECTRONIC	KRW5000		06JUL01	10JUL01	1294 000000	12FEB01	TO 12FEB01
656	128,588,814 00	145 068 834 00		16 480,020 00			700 000	
	99 373 12	113,728 05		-12,735 72		-1,619 21		
12FEB01	BUY LOT 104			-12,748,335 00 S			700 000	
		111 816 43		-9 859 41 S		-2,583 70 S		
658	103 129 450 00	124 544,714 00		09 JUL01	11JUL01	1295 500000	12FEB01	TO 12FEB01
	79 606 06	97 481 18		-21 215 044 00			600 000	
				16 375 97		1 499 15		
12FEB01	BUY LOT 104			-18,025 049 00 S			600 000	
		95 842 66		-13 913 58 S		2 323 02 S		
682	71 464 770 00	87 041 300 00		10JUL01	12JUL01	1297 500000	12FEB01	TO 02MAY01
	54 078 82	68 236 83		15,576 530 00			420 000	
				12 005 03		-1 152 98		
02MAY01	BUY LOT 068			-3 443 341 00 S			60 000	
		10 102 83		-2,807 97 S		73 54 S		
12FEB01	BUY LOT 104			-11,447 303 00 S			360 000	
		57 505 59		-8 814 88 S		-1 480 29 S		
713	83 483 810 00	103 620 596 00		11 JUL01	13JUL01	1306 500000	02MAY01	TO 15MAY01
	63 898 82	81 234 32		-20 136 786 00			500 000	
				-15 412 77		-1,922 73		
02MAY01	BUY LOT 068			-639,090 00 S			10 000	
		1 747 14		-489 14 S		00 S		
03MAY01	BUY LOT 089			2,433,075 00 S			60 000	
		7 036 12		-1,862 28 S		61 93 S		
04MAY01	BUY LOT 093			-2 835 619 00 S			50 000	
		8 656 35		-2,170 39 S		-96 08 S		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL CURRENCY	LOCAL CURRENCY	BASE CURR CNY/S	SHS/PAR	NET FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE CNY/S	BASE CNY/S		NET BASE CNY/S	
(CONTINUED)								
KRW - SOUTH KOREAN WON								
07MAY01	BUY LOT 110			-588 194 00 S			10 000	
		1 741 64		-450 21 S		-13 25 S		
08MAY01	BUY LOT 119			2 523 385 00 S			60 000	
		7 062 23		1 951 41 S		18 91 S		
09MAY01	BUY LOT 124			-4 730 670 00 S			80 000	
		13 894 67		-3 620 87 S		-49 99 S		
10MAY01	BUY LOT 128			4 117 387 00 S			70 000	
		12 101 93		3 151 46 S		-4 64 S		
11MAY01	BUY LOT 135			5 520 728 00 S			100 000	
		17 129 91		4 225 59 S		124 56 S		
14MAY01	BUY LOT 142			4 087 858 00 S			75 000	
		12 801 87		3 128 84 S		-88 19 S		
15MAY01	BUY LOT 153			1 268,655 00 S			25 000	
		4 175 72		-971 03 S		-9 75 S		
736	50 449 950 00	60,099 945 00		12JUL01	16JUL01	1298 000000	15MAY01	TO 16MAY01
	38 867 43	47 115 90		9 650 015 00			290 000	
				-7 434 53		813 94		
15MAY01	BUY LOT 153			-3 718 627 00 S			85 000	
		16 197 46		-2 844 89 S		59 61 S		
16MAY01	BUY LOT 166			8 483 521 00 S			205 000	
		33 725 29		-6 535 84 S		285 80 S		
756	12 021 030 00	14 506 883 00		13 JUL01	18 JUL01	1303 000000	16MAY01	TO 16MAY01
	9 266 03	11 372 81		-2 435 843 00			70 000	
				1 849 42		239 36		
16MAY01	BUY LOT 176			-3 003 351 00 S			70 000	
		11 515 95		2 504 95 S		53 03 S		
772	28 935 694 00	34 247 209 00		16 JUL01	19 JUL01	1310 000000	16MAY01	TO 28MAY01
	22 088 32	28 432 01		-7,341 515 00			175 000	
				-5 596 58		-747 11		
16MAY01	BUY LOT 177			4 250 126 00 S			85 000	
		13 983 66		3 244 47 S		10 68 S		
17MAY01	BUY LOT 179			-1 572 375 00 S			30 000	
		5 017 50		-1,200 29 S		-30 64 S		
18MAY01	BUY LOT 186			-2 141 647 00 S			60 000	
		6 714 36		-1 634 85 S		-30 75 S		
28MAY01	BUY LOT 242			-1 108 664 00 S			20 000	
		3 425 18		846 16 S		56 64 S		

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 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)					
KRW - SOUTH KOREAN WON					
531	635,611,500 00 491,578 89	784,364,947 00 608,140 30	20SEP01 24SEP01 -148,753,447 00 -115,045 20	1293 000000	27JUL01 TO 31AUG01 4,120 000
31JUL01 BUY LOT 007		58,640 58	-14 405,616 00 S -11,141 23 S	226 76 S	400 000
31AUG01 BUY LOT 282		10,610 25	-2,771,286 00 S -2,143 30 S	-114 88 S	70 000
27JUL01 BUY LOT 868		398,738 20	-93,653,468 00 S -72,431 14 S	616 76 S	2 740 000
30JUL01 BUY LOT 874		130,945 17	-29,858 001 00 S -23 077 19 S	708 91 S	910 000
030	326,225,660 00 248,666 56	249,535,953 00 191,536 94	15JAN02 17JAN02 76,689,707 00 58,456 98	1311 900024	31AUG01 TO 31AUG01 1,050 000
31AUG01 BUY LOT 282		159,153 76	122,667,994 00 S 93,504 07 S	-3,991 27 S	1,050 000
644	104,903,670 00 79,142 72	64,166 388 00 49,252 36	04APR02 09APR02 40 737 282 00 30,733 52	1325 500000	31AUG01 TO 31AUG01 270 000
31AUG01 BUY LOT 282		40,925 25	52,560,270 00 S 39,653 16 S	-1,435 69 S	270 000
677172009 TOTAL	1,544,864,528 00 1,187,564 77	1,669 016,769 00 1 296,530 70	-124,152,241 00 -97,284 72	-11,681 21	108,965 93
KRW TOTAL	1,544,864,528 00 1,187,564 77	1 669 016,769 00 1 296,530 70	124,152,241 00 -97,284 72	11,681 21	-108 965 93

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 LOCAL SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
SGD - SINGAPORE DOLLAR					
613396902	SINGAPORE PRESS HD 340 398,906 27 228,207 25	SGD1 (POST RECONSTRU 395,427 74 223,253 82	07SEP01 12SEP01 3 478 53 1,990 01	1 748000	06AUG01 TO 07AUG01 20,204 000
06AUG01 BUY LOT 067		89,452 03	1,356 00 S 775 74 S	1,737 36 S	8,142 000
07AUG01 BUY LOT 075		133,234 69	1,026 78 S 587 40 S	2,420 03 S	12,062 000
372	377,242 60 215,401 03	379,613 76 214,325 44	10SEP01 13SEP01 -2,371 14 -1,353 90	1 751350	07AUG01 TO 10AUG01 19,396 000
07AUG01 BUY LOT 075		9,841 83	-186 48 S -106 48 S	159 59 S	891 000
10AUG01 BUY LOT 123		205,050 71	-1,088 93 S -621 77 S	1,077 15 S	18,505 000
613396902 TOTAL	776,148 87 443,608 28	775,041 50 437,579 26	1,107 37 636 11	5,392 91	6,029 02
617520903	DBS GROUP HLDGS 241 631,693 97 360 586 79	SGD1 653,926 70 359,741 20	28AUG01 31AUG01 -22,232 73 -12,691 00	1 751850	12APR01 TO 12APR01 47 196 000
12APR01 BUY LOT 815		374,062 14	-42 927 10 S -24,503 87 S	11,028 52 S	47,196 000
339	620,674 38 355,076 88	653,926 70 359,741 20	07SEP01 12SEP01 -33,252 32 -19 023 07	1 748000	12APR01 TO 10JUL01 47,196 000
10JUL01 BUY LOT 683		328,015 39	10,047 85 S -5,748 20 S	16,288 19 S	45,000 000
12APR01 BUY LOT 815		17,404 87	-2 510 10 S -1,435 98 S	552 61 S	2,196 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SLYTY CN/L'S BASE SECY CN/L'S	STL DT	SELL RATE BASE CURR GN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L'S
(CONTINUED)		USD - SINGAPORE DOLLAR				
617520903	TOTAL	1,252,368.35 715,663.67	1,307,853.40 719,482.40	-55,485.05 -31,714.07		27,895.34 3,818.73
SCD TOTAL		2,028,517.22 1,159,271.95	2,082,894.90 1,157,061.66	-54,377.68 31,077.96		35,288.25 2,210.29
		USD - US DOLLAR				
G0070K103	ACE LTD 457	344,521.49	425,755.02	-81,233.53	1.000000	08AUG01 TO 08AUG01 11,860.000 00
	08AUG01 BUY LOT 102		425,755.02	-81,233.53 S		11,860.000 00 S
G02602103	AMDOCS LIMITED 816	345,065.21	366,818.18	-21,752.97	1.000000	31JUL00 TO 31JUL00 8,600.000 00
	31JUL00 BUY LOT 029		231,486.40	113,578.81 S		8,600.000 00 S
	818	165,518.65	173,172.30	7,653.65	1.000000	31JUL00 TO 31JUL00 4,060.000 00
	31JUL00 BUY LOT 029		109,283.11	56,235.54 S		4,060.000 00 S
	847	526,728.41	592,027.47	65,299.06	1.000000	31JUL00 TO 31JUL00 13,880.000 00
	31JUL00 BUY LOT 029		373,608.28	153,170.13 S		13,880.000 00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SLYTY CN/L'S BASE SECY 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)		USD - US DOLLAR				
	203	139,599.20	159,736.52	20,137.32	1.000000	31JUL00 TO 05APR01 5,745.000 00
	31JUL00 BUY LOT 029		1,749.61	673.34 L		65.000 00 L
	05APR01 BUY LOT 690		162,036.40	24,856.15 S		3,680.000 00 S
	219	172,269.21	137,556.82	-15,287.61	1.000000	05APR01 TO 05APR01 5,225.000 00
	05APR01 BUY LOT 690		141,996.75	19,727.54 S		5,225.000 00 S
	456	179,109.89	230,242.31	-51,132.42	1.000000	05APR01 TO 26APR01 4,885.000 00
	26APR01 BUY LOT 036		126,238.86	-67,446.07 S		2,260.000 00 S
	05APR01 BUY LOT 690		203,638.75	-83,521.65 S		4,625.000 00 S
	474	58,592.58	77,567.29	15,974.71	1.000000	26APR01 TO 26APR01 2,170.000 00
	26APR01 BUY LOT 036		121,211.66	-62,619.06 S		2,170.000 00 S
	491	10,128.23	12,874.84	2,746.61	1.000000	26APR01 TO 26APR01 385.000 00
	26APR01 BUY LOT 036		21,504.29	11,577.06 S		385.000 00 S

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							
514	50.200 51	65.377 45		18MAR02	21MAR02	1 000000	26APR01 TO 26APR01
							1,955 000
26APR01	BUY LOT 036			-15.176 94			00
							1,955 000
26APR01	BUY LOT 036		109.202 20	-59.001 69 S			00 S
							180 000
10MAY01	BUY LOT 132		10.054 42	-5.347 49 S			00 S
							1,250 000
			76.354 50	-43.667 50 S			00 S
515	37.393 93	47.820 84		18MAR02	21MAR02	1 000000	26APR01 TO 10MAY01
							1,430 000
							00
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
533	57.737 43	76.747 44		19MAR02	22MAR02	1 000000	10MAY01 TO 10MAY01
							2,295 000
10MAY01	BUY LOT 132			-19.010 01			00
							2,295 000
			140.186 86	-82.449 43 S			00 S
656	245.045 41	335.916 35		03APR02	08APR02	1 000000	10MAY01 TO 11MAY01
							10,845 000
10MAY01	BUY LOT 132			-90.870 94			00
							9,275 000
11MAY01	BUY LOT 137		566.550 39	-340.288 95 S			00 S
							770 000
			47.177 44	-28.393 47 S			00 S
666	526.223 44	774.664 23		05APR02	10APR02	1 000000	11MAY01 TO 03OCT01
							23,165 000
							00
11MAY01	BUY LOT 137			-248.440 79			00
							1,250 000
14MAY01	BUY LOT 146		76.586 75	-48.191 36 S			00 S
							2,020 000

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	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							
02OCT01	BUY LOT 697		123.295 55	-77.408 59 S			00 S
							6,345 000
03OCT01	BUY LOT 722		159.384 50	15.249 48 S			00 S
							13,550 000
			332.652 50	-24.846 43 S			00 S
680	178.520 91	279.400 80		08APR02	11APR02	1 000000	03OCT01 TO 17OCT01
							8,355 000
							00
17OCT01	BUY LOT 051			-108.879 89			00
							6,855 000
03OCT01	BUY LOT 722		195.274 96	-48.804 48 S			00 S
							1,500 000
			36.825 00	-4.774 57 S			00 S
025	187.985 40	279.233 60		23APR02	26APR02	1 000000	17OCT01 TO 17OCT01
							8,350 000
							00
17OCT01	BUY LOT 051			-91.248 20			00
							8,350 000
			237.862 28	-49.876 88 S			00 S
G02602105 TOTAL							
	2,830,118 41	3,604,156 44		-774,038 03			00 -774,038 03
G4776G101	INGERSOLL RAND COMPANY LIMITEDCL A			30MAY02	04JUN02	1 000000	14MAR02 TO 14MAR02
523	928.965 07	979.279 09					18,540 000
							00
14MAR02	BUY LOT 477			-50.314 02			00
							18,540 000
			979.279 09	50 314 02 S			00 S
G96655108	WILLIS GROUP HOLDINGS LTD			18JAN02	24JAN02	1 000000	07DEC01 TO 07DEC01
068	76.910 44	76.671 17					3,210 000
							00
07DEC01	BUY LOT 583			239 27			00
							3,210 000
			76 671 17	239 27 S			00 S

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	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)							
USD - US DOLLAR							
26JUL01	BUY LOT 866						1,462 000
		27,639 84		-1,209 82 S			00 S
	090			21JAN02	24JAN02	1 000000	26JUL01 TO 26JUL01
	167,912 73	208,345 18		-40,432 45			9,523 000
26JUL01	BUY LOT 866						9,523 000
		180,037 08		-12,124 35 S			00 S
N07059111 TOTAL							
	680,198 90	890,001 28		-209,802 38			209,802 38
Y2573F102	FLEXTRONICS INTERNATIONAL			01MAY02	06MAY02	1 000000	04JAN02 TO 11FEB02
118	454,158 48	726,785 54		-272,627 06			34,850 000
11FEB02	BUY LOT 228						14,135 000
		268,823 67		-84,619 07 S			00 S
04JAN02	BUY LOT 809						1,795 000
		47,553 50		-24,161 41 S			00 S
04JAN02	BUY LOT 817						4,845 000
		131,341 65		-68,202 54 S			00 S
07JAN02	BUY LOT 841						550 000
		14,883 44		-7,715 95 S			00 S
07JAN02	BUY LOT 844						13,525 000
		351,109 00		-174,853 81 S			00 S
	615			04JUN02	07JUN02	1 000000	11FEB02 TO 12FEB02
	180,997 79	379,237 91		-198,240 12			18,475 000
11FEB02	BUY LOT 228						13,990 000
		266,064 02		129,007 34 S			00 S
12FEB02	BUY LOT 264						4,485 000
		81,554 79		-37,615 68 S			00 S
	751			11JUN02	14JUN02	1 000000	12FEB02 TO 20MAY02
	175,595 87	379,237 91		-203,642 04			18,475 000

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 SECTY GN/LS	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	BASE	BASE		
(CONTINUED)							
USD - US DOLLAR							
12FEB02	BUY LOT 264						5,860 000
		106,557 64		-50,841 22 S			00 S
15FEB02	BUY LOT 302						3,285 000
		58,617 21		-27,394 89 S			00 S
15FEB02	BUY LOT 304						7,225 000
		126,959 87		-58,289 77 S			00 S
20MAY02	BUY LOT 340						2,105 000
		31,794 55		-11,787 54 S			00 S
Y2573F102 TOTAL							
	810,752 14	1,485,261 54		674,509 22			-674,509 22
00130H105	AES CORP			18JUL01	23JUL01	1 000000	08DEC00 TO 08DEC00
811	366,987 75	456,872 62		-89,884 87			10,000 000
08DEC00	BUY LOT 416						10,000 000
		455,673 00		-88,685 25 S			00 S
	659			26SEP01	01OCT01	1 000000	08DEC00 TO 02MAY01
	68,997 53	237,573 76		-168,576 23			5,200 000
02MAY01	BUY LOT 081						1,610 000
		76,247 51		-54,884 82 S			00 S
08DEC00	BUY LOT 416						1,335 000
		60,832 35		-43,118 56 S			00 S
05APR01	BUY LOT 704						920 000
		39,491 18		-27,283 92 S			00 S
06APR01	BUY LOT 731						1,335 000
		56,954 04		-39,240 25 S			00 S
	659			27SEP01	02OCT01	1 000000	02MAY01 TO 08MAY01
	77,352 91	269,783 29		-192,430 38			5,905 000
02MAY01	BUY LOT 081						3,860 000
		182,804 58		-132,240 27 S			00 S
08MAY01	BUY LOT 121						2,045 000
		94,627 47		-67,838 87 S			00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	SIL DT	SELL RATE BASE CURR GN/L S	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/L S
(CONTINUED)						
USD - US DOLLAR						
674			28SEP01	03OCT01	1 000000	08MAY01 TO 10MAY01 4 920 000
	64,503 96	224 781 53	160,277 37		00	
08MAY01	BUY LOT 121					2 075 000
10MAY01	BUY LOT 129	96 015 64	68,811 23 S		00 S	2 845 000
		126 565 25	-89 065 68 S		00 S	
00130H105	TOTAL					
	577 842 15	1 189 011 00	411,168 85		00	-611,168 85
00184A105	AOL TIME WARNER INC 218	COM	23AUG01	28AUG01	1 000000	12 JAN01 TO 12 JAN01 21,900 000
	878 598 69	1,116 385 26	-237 786 57		00	
12 JAN01	BUY LOT 748					21 900 000
		1,161,421 89	287 823 20 S		00 S	
265			30AUG01	05SEP01	1 000000	12 JAN01 TO 16 JAN01 31,075 000
	1 121 770 05	1 584 094 62	462 324 57		00	
12 JAN01	BUY LOT 748					7 140 000
16 JAN01	BUY LOT 765	379 716 02	121 248 65 S		00 S	23,915 000
		1 138 777 50	-275 474 62 S		00 S	
612			04 JUN02	07 JUN02	1 000000	1804 T01 TO 1 MAY02 79 360 000
	1 360 982 91	2 292 220 96	931 238 05		00	
18OCT01	BUY LOT 066					20 915 000
14MAY02	BUY LOT 283	618 038 25	-259 556 83 S		00 S	20 020 000
05DEC01	BUY LOT 546	598 908 55	-15 575 92 S		00 S	25 420 000
04JAN02	BUY LOT 819	897 943 71	462,003 87 S		00 S	13 005 000
		417 330 45	194 301 43 S		00 S	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	SIL DT	SELL RATE BASE CURR GN/L S	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/L S
(CONTINUED)						
USD - US DOLLAR						
00184A105	TOTAL					
	5 361 351 65	4 992 700 84	1 631,349 19		00	1 631,349 19
00209A106	AT + T WIRELESS SVCS INC 376	COM	01MAR02	06MAR02	1 000000	2501 T01 TO 23OCT01 7 475 000
	68,594 05	101 542 56	-32,748 51		00	
23OCT01	BUY LOT 105					7 475 000
23OCT01	BUY LOT 105	102 903 84	-34 309 79 S		00 S	710 000
23OCT01	BUY LOT 105	9 774 14	-3 377 14 S		00 S	7 810 000
		107,515 59	-41 187 82 S		00 S	
380			01MAR02	06MAR02	1 000000	2301 T01 TO 23OCT01 710 000
	6 397 00	9 625 85	-3,228 85		00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
381			01MAR02	06MAR02	1 000000	2301 T01 TO 23OCT01 7 810 000
	66,327 77	105,884 34	59 556 57		00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...						
390			06MAR02	07MAR02	1 000000	2301 T01 TO 23OCT01 2 530 000
	20 544 30	34 300 56	13,756 26		00	
23OCT01	BUY LOT 105					2,530 000
		34,828 99	14 284 49 S		00 S	
399			05MAR02	08MAR02	1 000000	2301 T01 TO 23OCT01 9 760 000
	82 777 21	132 321 53	-49 544 37		00	
23OCT01	BUY LOT 105					9 760 000
		134 360 07	51,582 86 S		00 S	

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 SECURITY GN/LS	LOCAL SECURITY GN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY GN/LS	BASE SECURITY GN/LS		NET BASE GN/LS		
(CONTINUED)									
USD - US DOLLAR									
673				28SEP01	05JUL01	1 000000	12MAR01 TO 10JUL01		
	114 881 49	207 669 81		-92 788 32			5 190 000		
12MAR01	BUY LOT 407						00	2,085 000	
10JUL01	BUY LOT 685	82,393 99		-36,242 18 S			00 S	3,105 000	
		128 507 88		59 778 20 S			00 S		
685				01OCT01	04OCT01	1 000000	10JUL01 TO 10JUL01		
	53,819 28	103,834 90		50,015 62			2 595 000		
10JUL01	BUY LOT 685						00	2,595 000	
		107 400 30		-53 581 02 S			00 S		
695				02OCT01	05OCT01	1 000000	10JUL01 TO 10JUL01		
	50,299 02	103 834 90		53 535 88			2 595 000		
10JUL01	BUY LOT 685						00	2,595 000	
		107 400 30		57 101 28 S			00 S		
006848105	TOTAL	863,890 04	1 251,420 63	387,530 57			00	-387 530 57	
015716105	ALCAN INC			18OCT01	23OCT01	1 000000	04OCT01 TO 04OCT01		
065	289 593 99	500 128 57		10 534 58			9 655 000		
04OCT01	BUY LOT 749						00 S	9 655 000	
		500 128 57		10 534 58 S			00 S		
020002101	ALLSTATE CORP			03JAN02	08JAN02	1 000000	31JUL01 TO 31JUL01		
794	125,940 87	132 891 30		-6,950 43			3 885 000		
31JUL01	BUY LOT 012						00 S	3 885 000	
		137 196 05		-11 255 18 S			00 S		

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 SECURITY GN/LS	LOCAL SECURITY GN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY GN/LS	BASE SECURITY GN/LS		NET BASE GN/LS		
(CONTINUED)									
USD - US DOLLAR									
812				04JAN02	09JAN02	1 000000	31JUL01 TO 31JUL01		
	156,376 42	164 361 06		7 984 64			4,805 000		
31JUL01	BUY LOT 012						00	4,805 000	
		169 685 21		13 308 79 S			00 S		
020002101	TOTAL	282,317 29	297 252 36	-14,935 07			00	-14,935 07	
025135106	AMAZON COM INC			28NOV01	05DEC01	1 000000	14NOV01 TO 14NOV01		
475	693 340 76	477 570 17		215,770 59			56,615 000		
14NOV01	BUY LOT 365						00	56,615 000	
		477,570 17		215 770 59 S			00 S		
025816109	AMERICAN EXPRESS CO			21MAR02	27MAR02	1 000000	08NOV01 TO 08NOV01		
561	411 911 80	334 376 38		77,535 42			9 955 000		
08NOV01	BUY LOT 292						00	9 955 000	
		331 530 37		80 381 43 S			00 S		
022				25APR02	26APR02	1 000000	08NOV01 TO 14NOV01		
	1,212 832 70	950 730 62		262 102 08			28 305 000		
08NOV01	BUY LOT 292						00	13 950 000	
		464 575 45		133,144 04 S			00 S	9 280 000	
14NOV01	BUY LOT 373						00 S	5 075 000	
		318 994 29		78 639 73 S			00 S		
14NOV01	BUY LOT 379						00 S		
		170 004 89		67 452 30 S			00 S		

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	BASE		
(CONTINUED)							
USD - US DOLLAR							
025816109	TOTAL						
	1,624,744 50	1,285,107 00		339,637 50		00	339,637 50
031162100	AMGEN INC	COM		30MAY02	04JUN02	1 000000	19DEC01 TO 04JAN02
545	436,434 66	493,609 99		-57,175 33		00	8,705 000
19DEC01	BUY LOT 718					00	2,770 000
26DEC01	BUY LOT 748	161,043 09		-22,166 12 S		00	1,845 000
27DEC01	BUY LOT 757	61,080 04		-8,687 83 S		00	1,050 000
28DEC01	BUY LOT 764	61,341 52		-8,498 63 S		00	925 000
04JAN02	BUY LOT 803	54,656 79		-8,260 91 S		00	2 915 000
		159,061 05		-12,914 34 S		00	S
591	403,137 15	493,326 46		-90,189 31		00	8,700 000
11JAN02	BUY LOT 007	400 285 06		-73,141 58 S		00	7,060 000
04JAN02	BUY LOT 803	89 488 90		-13,495 23 S		00	1 640 000
						00	S
031162100	TOTAL						
	839,571 81	986,936 45		-147,364 64		00	-147,364 64
032511107	ANADARKO PETE CORP	COM		23MAY02	29MAY02	1 000000	06APR01 TO 15AUG01
391	1,164,477 35	1,344,219 97		-179,742 62		00	22,160 000
04MAY01	BUY LOT 104					00	810 000
07MAY01	BUY LOT 111	50,254 83		-7,690 45 L		00	5,780 000
15AUG01	BUY LOT 142	363,789 15		-60,058 14 L		00	10,140 000
		582,948 60		-50,105 63 S		00	S

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	BASE		
(CONTINUED)							
USD - US DOLLAR							
06APR01	BUY LOT 734					00	760 000
09APR01	BUY LOT 760	46,956 14		-7,019 19 L		00	700 000
10APR01	BUY LOT 788	44,316 79		-7,532 76 L		00	465 000
11APR01	BUY LOT 801	29,874 25		-5,439 14 L		00	3,505 000
		226,080 21		-41 897 31 L		00	L
03760A101	APOGENT TECHNOLOGIES INC	COM		29MAY02	03JUN02	1 000000	19NOV01 TO 19NOV01
503	786 454 38	807,917 51		-21,463 13		00	32,425 000
19NOV01	BUY LOT 401	807,917 51		-21,463 13 S		00	32 425 000
						00	S
037855100	APPLE COMPUTER	COM NPV		18APR02	23APR02	1 000000	18DEC01 TO 18DEC01
825	488,767 71	411 393 76		77,373 95		00	19 515 000
18DEC01	BUY LOT 698	411,393 76		77,373 95 S		00	19 515 000
						00	S
053015103	AUTOMATIC DATA PROCESSING INC	COM		30AUG01	05SEP01	1 000000	19MAR01 TO 19MAR01
268	120,594 24	112,792 92		7,801 32		00	2,290 000
19MAR01	BUY LOT 485	115 072 50		5,521 74 S		00	2,290 000
						00	S
290	21,662 27	20,440 64		1,221 63		00	415 000
19MAR01	BUY LOT 485	20,853 75		808 52 S		00	415 000
						00	S
303	156,812 15	148,502 47		8,309 68		00	3,015 000
19MAR01	BUY LOT 485					00	3,015 000

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 CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASL CN/LS
(CONTINUED)		USD - US DOLLAR					
		151 503 75		5 308 40 S			00 S
312	34,281 99	52,754 28		05SEP01 10SEP01		1 000000	19MAR01 TO 19MAR01 665 000
19MAR01 BUY LOT 485		53 416 25		1,527 71			00 665 000
326	252,763 30	248,981 76		06SEP01 11SEP01		1 000000	19MAR01 TO 11APR01 5,055 000
19MAR01 BUY LOT 485		101 253 75		5 781 54			00 2 015 000
11APR01 BUY LOT 796		153,400 22		498 45 S			00 S 3,040 000
354	38 218 12	37,679 73		07SEP01 12SEP01		1 000000	11APR01 TO 11APR01 765 000
11APR01 BUY LOT 796		38,602 36		518 39			00 765 000
556	229,913 10	251 937 04		20SEP01 25SEP01		1 000000	11APR01 TO 11APR01 5 115 000
11APR01 BUY LOT 796		258,105 97		-72,023 94			00 5,115 000
642	461,071 54	504 120 34		26SEP01 01OCT01		1 000000	11APR01 TO 05AUG01 10 255 000
03AUG01 BUY LOT 053		433,026 21		-43 048 98			00 9 205 000
11APR01 BUY LOT 796		51 974 42		-18 344 80 S			00 S 1 030 000
				-5 574 47 S			00 S

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 CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASL CN/LS
(CONTINUED)		USD - US DOLLAR					
053015103 TOTAL	1 315 316 53	1,357 209 18		-41,892 64			00 -41,892 65
055921100 BMC SOFTWARE INC 018	416 991 42	334,423 35		14 JAN02 17 JAN02		1 000000	02 JAN02 TO 02 JAN02 20 505 000
02JAN02 BUY LOT 779		334 423 35		82 568 07			00 20 504 000
060505104 BANK AMIR CORP 023	394 039 50	389 911 42		17OCT01 17OCT01		1 000000	25 JAN01 TO 25 JAN01 7,490 000
25JAN01 BUY LOT 008		389 911 42		8 108 01			00 7,490 000
032	312 578 53	297 821 63		15JUL01 18OCT01		1 000000	25 JAN01 TO 08 FEB01 4,780 000
25JAN01 BUY LOT 008		86 415 62		14 756 70			00 1 660 000
08FEB01 BUY LOT 092		141 311 05		3 356 01 S			00 S 2 895 000
08FEB01 BUY LOT 093		60 049 50		15 248 53 S			00 S 1 225 000
060505104 TOTAL	706 617 83	683,753 12		6 197 64 S			00 22 864 71
064057102 BANK NEW YORK INC 017	860 069 91	763 906 28		14 JAN02 17 JAN02		1 000000	25 MAR01 TO 24 AUG01 19 610 000
24AUG01 BUY LOT 231		65 366 76		96 143 63			00 1 565 000
24MAR01 BUY LOT 551		815 043 93		3 272 17 S			00 S 18,044 000
				-23 612 95 S			00 S

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 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)							
USD - US DOLLAR							
560	554,746 53	507,193 25		21MAR02	26MAR02	1 000000	24AUG01 TO 18SEP01
				47,553 28		00	13,020 000
24AUG01 BUY LOT 231		349,806 17		7,029 64 S		00 S	8,375 000
18SEP01 BUY LOT 486		154,053 28		43,857 44 S		00 S	4,645 000
616	164,018 29	179,009 92		04JUN02	07JUN02	1 000000	18SEP01 TO 18SEP01
				-14,991 63		00	4,735 000
18SEP01 BUY LOT 486		157,038 17		4,980 12 S		00 S	4,735 000
640	212,981 76	231,937 88		05JUN02	10JUN02	1 000000	18SEP01 TO 18SEP01
				-18,956 12		00	6,135 000
18SEP01 BUY LOT 486		203,469 73		9,512 03 S		00 S	6,135 000
064057102 TOTAL	1,791,816 49	1,682,047 33		109,769 16		00	109 769 16
09067J109 BIOVAIL CORP			COM	17APR02	22APR02	1 000000	23JAN02 TO 24JAN02
812	720,817 30	715 529 50		5,287 80		00	14,440 000
23JAN02 BUY LOT 105		394,925 70		-9,058 82 S		00 S	7,730 000
24JAN02 BUY LOT 122		320,603 80		14,346 62 S		00 S	6,710 000
097023105 BOEING CO			COM	11JUL01	16JUL01	1 000000	18JAN01 TO 05FEB01
714	1,692,930 86	1,776,968 69		-84,037 83		00	31,610 000
05FEB01 BUY LOT 047							13,495 000

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	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 BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
18JAN01 BUY LOT 802		768 089 52		-45,340 33 S		00 S	11,430 000
19JAN01 BUY LOT 810		645,712 70		-33,558 33 S		00 S	6,685 000
		377,865 61		-19,838 31 S		00 S	
645	598,155 03	956,964 87		26SEP01	01OCT01	1 000000	05FEB01 TO 30JUL01
				-358 809 84		00	17,750 000
05FEB01 BUY LOT 047		370,242 48		-151,031 50 S		00 S	6,505 000
26MAR01 BUY LOT 560		509 445 34		192 507 42 S		00 S	9,405 000
30JUL01 BUY LOT 880		108,284 00		-46,278 07 S		00 S	1,840 000
206	701,784 27	1,138 383 84		31OCT01	05NOV01	1 000000	30JUL01 TO 10SEP01
				-436,599 57		00	21,115 000
10SEP01 BUY LOT 389		426,790 00		-101,074 35 S		00 S	9,800 000
30JUL01 BUY LOT 880		665,887 75		-289,819 13 S		00 S	11,315 000
097023105 TOTAL	2 992,870 16	3,872,317 40		-879 447 24		00	-879,447 24
110122108 BRISTOL MYERS SQUIBB CO			COM	06AUG01	09AUG01	1 000000	16FEB01 TO 22FEB01
069	964,002 83	1,048 116 46		-84 113 63		00	16,650 000
16FEB01 BUY LOT 170		882,700 00		-72,127 05 S		00 S	14,000 000
22FEB01 BUY LOT 232		163 463 92		-10,034 04 S		00 S	2 650 000
547	929,794 11	1,062,357 03		05DEC01	10DEC01	1 000000	22FEB01 TO 06MAR01
				-132,562 92		00	17,725 000

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 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	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
126				24OCT01	24OCT01	1 000000	03OCT01 TO 03OCT01
	8 70	9 36	- 66			00	500
03OCT01	BUY LOT 712	9 36	- 66 S			00 S	500
13645T100	TOTAL						
	181,726 18	199,740 16	-18,013 98			00	-18 013 98
143658102	CARNIVAL CORP	COM		11JAN02	14JAN02	1 000000	25SEP01 TO 25SEP01
012	129,599 17	99,450 10	30,149 07			00	4,820 000
25SEP01	BUY LOT 628	99,450 10	30,149 07 S			00 S	4 820 000
024	71,048 31	56,018 05	15,030 26	14JAN02	17JAN02	1 000000	25SEP01 TO 25SEP01
		56,018 05	15,030 26			00	2,715 000
25SEP01	BUY LOT 628	56,018 05	15,030 26 S			00 S	2,715 000
033	196,256 67	157,428 26	38,828 41	15JAN02	18JAN02	1 000000	25SEP01 TO 25SEP01
		157,428 26	38,828 41			00	7,630 000
25SEP01	BUY LOT 628	157,428 26	38,828 41 S			00 S	7,630 000
043	491,786 40	389,547 27	102,239 13	16JAN02	22JAN02	1 000000	25SEP01 TO 25SEP01
		389,547 27	102,239 13			00	18,880 000
25SEP01	BUY LOT 628	389,547 27	102,239 13 S			00 S	18,880 000

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 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	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
143658102	TOTAL						
	888,690 55	702,443 68	186,246 87			00	186,246 87
151010108	CELESTICA INC	SUB WTG SHS		11JUL01	16JUL01	1 000000	30APR01 TO 30APR01
715	441,900 03	552,552 12	-110,652 09			00	11,055 000
30APR01	BUY LOT 055	552,552 12	-110,652 09 S			00 S	11,055 000
048	353,003 22	317,415 00	35,588 22	17OCT01	22OCT01	1 000000	05OCT01 TO 05OCT01
		317,415 00	35,588 22			00	10,000 000
05OCT01	BUY LOT 762	317,415 00	35,588 22 S			00 S	10,000 000
710	442,877 86	658,462 71	-215,584 85	07JUN02	12JUN02	1 000000	02JAN02 TO 01MAR02
		658,462 71	-215,584 85			00	16,940 000
11FEB02	BUY LOT 229	230,773 46	-80,968 85 S			00 S	5,730 000
01MAR02	BUY LOT 373	27,712 69	5,751 80 S			00 S	840 000
02JAN02	BUY LOT 775	106,582 14	-36,908 62 S			00 S	2,665 000
02JAN02	BUY LOT 776	90,074 66	-31,512 30 S			00 S	2,240 000
07JAN02	BUY LOT 840	63,623 53	-26,499 18 S			00 S	1,420 000
08JAN02	BUY LOT 851	46,527 92	-19 076 81 S			00 S	1,050 000
08JAN02	BUY LOT 861	32,329 08	-13,636 18 S			00 S	715 000
09JAN02	BUY LOT 878	105,548 95	-45,940 83 S			00 S	2,280 000
735				10JUN02	13JUN02	1 000000	01MAR02 TO 01MAR02
						00	7,605 000

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY SECY	SELL RATE BASE CURR	TRD DT'S OF ORIG BUYS SHS/PAR NET	OF ORIG BUYS DIL FUND RSN BAST CN/LS
(CONTINUED)				USD - US DOLLAR						
		200 756 05		295,608 56		-94,852 51			00	
01MAR02	BUY LOT 373			250 898 84		-50 142 79 S			00 S	7,605 000
151010108 TOTAL										
		1,438,537 16		1 824,038 39		385,501 23			00	-385,501 23
151313103	CENDANT CORP 351		COM			12NOV01	15NOV01	1 000000	27APR01	TO 01MAY01
		239 373 72		577 418 88		-88,045 16			00	17 495 000
27APR01	BUY LOT 044			53,001 74		-12 732 01 S			00 S	2,960 000
30APR01	BUY LOT 053			113 174 13		26,308 47 S			00 S	6,385 000
30APR01	BUY LOT 054			115 267 75		-26,329 07 S			00 S	6,590 000
01MAY01	BUY LOT 063			52 752 37		-7,447 74 S			00 S	1,860 000
						13NOV01	16NOV01	1 000000	26APR01	TO 26APR01
320		82,953 75		110 628 32		-27 674 57			00	5,945 000
26APR01	BUY LOT 033			106 062 96		23,109 21 S			00 S	5,945 000
26APR01	BUY LOT 033			5 263 01		1,135 98 S			00 S	295 000
						13NOV01	16NOV01	1 000000	26APR01	TO 26APR01
321		4 127 03		5 489 55		1 362 52			00	295 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL **										
						16NOV01	19NOV01	1 000000	26APR01	TO 27APR01
339		79 639 06		105 184 87		-23,545 81			00	5 445 000
26APR01	BUY LOT 033									1 680 000

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY SECY	SELL RATE BASE CURR	TRD DT'S OF ORIG BUYS SHS/PAR NET	OF ORIG BUYS DIL FUND RSN BAST CN/LS
(CONTINUED)				USD - US DOLLAR						
27APR01	BUY LOT 044			29 972 37		-5,845 67 S			00 S	3 865 000
				69,206 69		-13 696 33 S			00 S	
						04FEB02	07FEB02	1 000000	01MAY01	TO 22MAY01
190		183 059 34		215,396 92		-32,335 58			00	11 575 000
01MAY01	BUY LOT 063			7 219 61		-735 43 S			00 S	410 000
01MAY01	BUY LOT 064			16 288 14		-1 659 21 S			00 S	925 000
22MAY01	BUY LOT 206			194 019 33		-32,073 10 S			00 S	10,240 000
						05FEB02	08FEB02	1 000000	22MAY01	TO 22MAY01
202		206,232 51		265 075 69		-38,845 38			00	13 170 000
22MAY01	BUY LOT 206			269 534 62		-43,302 11 S			00 S	13 170 000
151313103 TOTAL										
		795 385 41		1 007,192 23		211,806 82			00	-211 806 82
17275R102	CISCO SYS INC 631		COM			03APR02	08APR02	1 000000	25JAN02	TO 12FEB02
		612 648 75		675 662 42		-63 013 67			00	34,885 000
25JAN02	BUY LOT 135			397 779 12		-42,214 33 S			00 S	20 805 000
12FEB02	BUY LOT 258			277 883 30		-10 799 34 S			00 S	14 080 000
172947101	CITIGROUP INC 454		COM			24MAY02	30MAY02	1 000000	08MAY00	TO 08NOV00
		2 036 63		2 152 22		115 59			00	45 000
08NOV00	BUY LOT 171			2,387 12		350 49 L			00 L	45 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE TRIN/PAI NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY BASE	SEL DT GM/LS CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET	DIS OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
	20 948 23	39,796 23		-18 848 00		00		
05FEB01	BUY LOT 049	44 008 73		-23,060 50 S		00 S	420 000	
	700	58 295 42	140 234 33	-81 238 91	10 JUL01 13 JUL01	1 000000	05FEB01 TO 22FEB01	1,480 000
05FEB01	BUY LOT 049	112 641 40		69 790 00 S		00 S	1 075 000	
22FEB01	BUY LOT 234	34 027 53		17,883 51 S		00 S	405 000	
	712	192 272 14	739 072 83	-546 800 67	11JUN01 16JUL01	1 000000	22FEB01 TO 27FEB01	7 800 000
22FEB01	BUY LOT 234	251 215 62		177 511 29 S		00 S	2 990 000	
27FEB01	BUY LOT 257	372,775 00		254 207 17 S		00 S	4,810 000	
	624	363 951 14	412,169 44	48 218 28	12DEC01 17DEC01	1 000000	05DEC01 TO 05DEC01	17 625 000
05DEC01	BUY LOT 549	412 169 44		-48 218 28 S		00 S	17 625 000	
	241	258 370 98	540 997 64	-82 626 66	12FEB02 15FEB02	1 000000	03JAN02 TO 10JAN02	15 750 000
03JAN02	BUY LOT 790	82 133 63		-19 184 06 S		00 S	3 350 000	
04JAN02	BUY LOT 811	144 309 24		-35,699 50 S		00 S	5,780 000	
10JAN02	BUY LOT 885	114 554 75		-27,742 10 S		00 S	4 620 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE TRIN/PAI NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY BASE	SEL DT GM/LS CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET	DIS OF ORIG BUYS DIL FUND RSN NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR						
205862402	TOTAL	1 051 548 17	1 942,790 07	891 441 90		00		-891 441 90
206197105	COMMON ORD EFS IN 600	479 983 59	372 435 43	107 548 16	08MAR02 08MAR02	1 000000	11FEB02 TO 11FEB02	14 510 000
11FEB02	BUY LOT 223	372 435 43		107,548 16 S		00 S	14 510 000	
22160K105	COSLCO WHSI CORP NEW 639	160 079 16	128,424 25	31 654 91	13DEC01 18DEC01	1 000000	25SEP01 TO 27SEP01	1 895 000
25SEP01	BUY LOT 624	10 028 92		7,506 16 S		00 S	305 000	
27SEP01	BUY LOT 656	118 395 33		29 148 75 S		00 S	3,590 000	
22409V102	CP SHIPS LTD 789	33 750 60	40,318 76	6 568 16	09OCT01 12OCT01	1 000000	03OCT01 TO 03OCT01	4 520 000
03OCT01	BUY LOT 714	40 318 76		6 568 16 S		00 S	4 520 000	
	802	5 844 72	7 278 78	-1,414 06	10OCT01 15OCT01	1 000000	03OCT01 TO 03OCT01	816 000
05OCT01	BUY LOT 714	7 278 78		-1,414 06 S		00 S	816 000	
	127	1 80	2 23	- 43	24OCT01 24OCT01	1 000000	03OCT01 TO 03OCT01	250
03OCT01	BUY LOT 714	2 23		43 S		00 S	250	

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 BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
22409V102	TOTAL						
	39,617 12	47,599 77		-7,982 65		00	-7,982 65
231269101	CURIS INC 111	112,399 29	145,945 67	-33,544 38	23JAN02	28JAN02	1 000000 190CT01 TO 220CT01 30,000 000
							00
190CT01	BUY LOT 083		26,419 50	-4,913 77 S			5,740 000 00 S
220CT01	BUY LOT 098		119,524 17	-28,630 61 S			24,240 000 00 S
254546104	DIONEX CORP 640	24,381 68	30,895 54	-6,513 86	26SEP01	01OCT01	1 000000 18MAY01 TO 18MAY01 1,000 000
							00
18MAY01	BUY LOT 187		32,250 60	-7,868 92 S			1,000 000 00 S
657	351,876 17	455,091 29		-103,215 12	27SEP01	02OCT01	1 000000 18MAY01 TO 24MAY01 14,730 000
							00
18MAY01	BUY LOT 187		51,600 96	-13,379 52 S			1,600 000 00 S
23MAY01	BUY LOT 215		30,917 50	-7,029 10 S			1,000 000 00 S
24MAY01	BUY LOT 226		372,391 00	82 624 67 S			12,130 000 00 S
665	149,564 81	185,373 23		-35,808 42	28SEP01	03OCT01	1 000000 24MAY01 TO 24MAY01 6,000 000
							00
24MAY01	BUY LOT 226		184,200 00	-34,635 19 S			6,000 000 00 S

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 BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
254546104	TOTAL						
	525,822 66	671,360 06		-145,537 40		00	-145,537 40
254687106	DISNEY WAIT CO 386	25,146 18	53,058 63	-7,912 45	22MAY02	28MAY02	1 000000 190CT00 TO 190CT00 1 080 000
							00
190CT00	BUY LOT 032		37 758 31	-12,612 13 L			1,080 000 00 L
427	277,661 83	362,114 41		-84,452 58	23MAY02	29MAY02	1 000000 190CT00 TO 27FEB01 11 830 000
							00
190CT00	BUY LOT 032		399,434 00	-131,277 92 L			11,425 000 00 L
27FEB01	BUY LOT 263		12,393 85	-2,888 10 L			405 000 00 L
614	1,444,824 83	2,002,056 61		-557,211 78	04JUN02	07JUN02	1 000000 27FEB01 TO 13JUL01 65,405 000
							00
27FEB01	BUY LOT 263		385,433 45	-107,204 43 L			12 595 000 00 L
23MAR01	BUY LOT 548		164 996 37	-30 465 63 L			6,090 000 00 L
13JUL01	BUY LOT 758		479,947 36	-104,189 08 S			17 010 000 00 S
09APR01	BUY LOT 761		418,151 58	-94,305 82 L			14 660 000 00 L
12APR01	BUY LOT 820		435,563 54	-103,102 53 L			15,050 000 00 L
254687106	TOTAL						
	1,747,652 84	2,397,209 65		649,576 81		00	-649,576 81
263534109	DU PONT E I DE NEMOURS + CO 879				30JUL01	02AUG01	1 000000 07SEP00 TO 14SEP00 14,035 000

KAUFFMAN-JANUS/CIHANC
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

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	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG NET	BUY'S FUND RSN
(CONTINUED)										
		586 556 40	590 555 01			-3,778 61		00		
07SEP00	BUY LOT 321		185,674 43			-5,967 09 S		40 S	4,300 000	
07SEP00	BUY LOT 322		92,857 21			2,983 54 S		00 S	2 150 000	
07SEP00	BUY LOT 325		135,767 52			1,012 99 S		00 S	3 225 000	
08SEP00	BUY LOT 329		89,689 78			1 417 66 S		00 S	7,180 000	
12SEP00	BUY LOT 350		25 761 31			776 87 S		00 S	635 000	
13SEP00	BUY LOT 359		32,819 18			1 032 67 S		00 S	810 000	
14SEP00	BUY LOT 372		29 785 58			931 83 S		00 S	735 000	
26R648102	EMC CORP 221	322 234 22	429 739 79		24AUG01	29AUG01	1 000000		01AUG01 TO 01AUG01	
								20,460 000		
01AUG01	BUY LOT 028		429,739 79			-107 505 57 S		00 S	20,460 000	
285512109	ELECTRONIC ARTS INC 852	558 461 52	480 106 00		19APR02	24APR02	1 000000		15NOV01 TO 15NOV01	
								8 635 000		
15NOV01	BUY LOT 358		480,106 00			58,355 52 S		00 S	8,635 000	
285661104	ELECTRONIC DATA SYS CORP NLW 525	165 062 67	199 264 75		30MAY02	04JUN02	1 000000		05OCT01 TO 05OCT01	
								3,115 000		
05OCT01	BUY LOT 764		180 981 50			34,222 08 S		00 S	3 115 000	
292505104	FNANA CORP 129	27 62	28 59		24OCT01	24OCT01	1 000000		03OCT01 TO 03OCT01	
								97	980	
03OCT01	BUY LOT 708							00	980	

KAUFFMAN-JANUS/CIHANC
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

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	SIL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG NET	BUY'S FUND RSN
(CONTINUED)										
			28 59			- 97 S		00 S		
293561104	ENRON CORP 270	790,929 84	846,552 01		30AUG01	05SEP01	1 000000		15AUG01 TO 15AUG01	
								22 375 000		
15AUG01	BUY LOT 147		865 192 05			74 262 19 S		00 S	22 575 000	
	458	736,622 40	876,641 44		17SEP01	20SEP01	1 000000		15AUG01 TO 24AUG01	
								25 165 000		
15AUG01	BUY LOT 147		239 547 02			42 552 60 S		00 S	6 195 000	
16AUG01	BUY LOT 150		10 207 40			1 421 69 S		00 S	270 000	
24AUG01	BUY LOT 230		608,047 00			77,004 75 S		00 S	16 700 000	
293561104	TOTAL									
		1 527,552 24	1 722 993 65			195 441 21		00		-195 441 21
302510102	EXXON MOBIL CORP 344	784 179 67	820 282 85		14NOV01	19NOV01	1 000000		30AUG01 TO 30AUG01	
								20 260 000		
30AUG01	BUY LOT 274		820 282 85			56 103 16 S		00 S	20 260 000	
305204109	FAIRMONT HOTELS RESORTS INC 128	4 15	5 35		24OCT01	24OCT01	1 000000		03OCT01 TO 03OCT01	
								250		
03OCT01	BUY LOT 716		5 35			1 20 S		00 S	250	
	646	122,527 00	114 107 99		13OCT01	18OCT01	1 000000		05OCT01 TO 05OCT01	
								5,336 000		

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 BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
03OCT01	BUY LOT 716	114,107 99		8,419 01 S		5,336 000 00 S	
305204109	TOTAL	122,531 15	114,113 34	8,417 81		00	8,417 81
337738108	FISERV INC 776	442,038 35	404,046 46	37,991 89	15APR02 18APR02	1 000000 00	15JUN01 TO 23JUL01 10 545 000
13JUN01	BUY LOT 382	94,876 60		7,301 54 S		2,437 500 00 S	
14JUN01	BUY LOT 409	38,507 55		4,564 47 S		1 027 500 00 S	
15JUN01	BUY LOT 434	25,942 55		2 667 33 S		682 500 00 S	
18JUN01	BUY LOT 448	25,283 15		2,069 15 S		652 500 00 S	
19JUN01	BUY LOT 449	5 701 46		272 03 S		142 500 00 S	
20JUN01	BUY LOT 488	18,775 12		717 33 S		465 000 00 S	
06JUL01	BUY LOT 645	86,579 70		6,481 01 S		2,220 000 00 S	
17JUL01	BUY LOT 798	6,296 59		305 69 S		157 500 00 S	
18JUL01	BUY LOT 813	11,099 54		533 05 S		277 500 00 S	
19JUL01	BUY LOT 826	18,073 79		475 47 S		442 500 00 S	
20JUL01	BUY LOT 837	25,444 36		650 36 S		622 500 00 S	
23JUL01	BUY LOT 844	56,670 23		2,750 28 S		1,417 500 00 S	
345426100	FORDING INC 790	47,382 49	58,149 33	-10,766 84	09OCT01 12OCT01	1 000000 00	03OCT01 TO 03OCT01 3,543 000
03OCT01	BUY LOT 710	58 149 33		-10 766 84 S		3,543 000 00 S	

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 BUYS SHS/PAR NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
140	3 69	4 43		24OCT01	24OCT01	1 000000 00	03OCT01 TO 03OCT01 270
03OCT01	BUY LOT 710	4 43		- 74 S		00 S	270
345426100	TOTAL	47,386 18	58,153 76	-10,767 58		00	-10,767 58
368710406	GENENTECH INC 289	45 555 94	47,486 01	-1 930 07	31AUG01 06SEP01	1 000000 00	07MAR01 TO 07MAR01 975 000
07MAR01	BUY LOT 353	47,486 01		-1 930 07 S		00 S	975 000
305	104 761 35	110,313 66		5,552 31	04SEP01 07SEP01	1 000000 00	07MAR01 TO 07MAR01 2,265 000
07MAR01	BUY LOT 353	110 313 66		-5,552 31 S		00 S	2,265 000
314	36 530 99	39,449 92		-2,918 93	05SEP01 10SEP01	1 000000 00	07MAR01 TO 07MAR01 810 000
07MAR01	BUY LOT 353	39,449 92		-2 918 93 S		00 S	810 000
180	44,486 34	36,068 41		8,417 93	29OCT01 01NOV01	1 000000 00	07MAR01 TO 07MAR01 830 000
07MAR01	BUY LOT 353	40,423 99		4 062 35 S		00 S	830 000

KAUFFMAN-JANUS/CHANG
 JANUS CAPITAL MANAGEMENT
 DETAIL REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT STL DT SELL RATE TRD DIS OF ORIG BUYS SPS/PAR DIL FUND RSN MFT BASE GNLS

USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS	SPS/PAR	DIL FUND RSN	MFT BASE GNLS
225	07MAR01 BUY LOT 353	11 495 66	9.563 02	2,152 66	05NOV01	1 000000	07MAR01 TO 07MAR01	215 000	00	
253	07MAR01 BUY LOT 353	2 137 92	1,738 29	399 68	02NOV01	1 000000	07MAR01 TO 07MAR01	40 000	00	
266	07MAR01 BUY LOT 353	20 409 83	16 513 25	3,896 58	08NOV01	1 000000	07MAR01 TO 07MAR01	380 000	00	
288	07MAR01 BUY LOT 353	28 882 18	23 268 92	5 633 26	07NOV01	1 000000	07MAR01 TO 07MAR01	535 000	00	
295	07MAR01 BUY LOT 353	10 440 17	8 256 63	2,183 59	13NOV01	1 000000	07MAR01 TO 07MAR01	190 000	00	
295	07MAR01 BUY LOT 353	19 170 00	19,775 01	2,399 99	08NOV01	1 000000	07MAR01 TO 07MAR01	360 000	00	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...										

KAUFFMAN-JANUS/CHANG
 JANUS CAPITAL MANAGEMENT
 DETAIL REALIZED GAIN/LOSS REPORT
 JULY 1 2001 TO JUNE 30 2002

ASSET ID SECURITY DESCRIPTION MAT DATE MAT RATE TRD DT STL DT SELL RATE TRD DIS OF ORIG BUYS SPS/PAR DIL FUND RSN MFT BASE GNLS

USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS	SPS/PAR	DIL FUND RSN	MFT BASE GNLS
07MAR01 BUY LOT 353	07MAR01 BUY LOT 353	16,559 22	610 78 S	5 693 31 S	07NOV01	1 000000	07MAR01 TO 07MAR01	905 000	00	
298	07MAR01 BUY LOT 353	49,770 07	39,327 61	10,442 46	08NOV01	1 000000	07MAR01 TO 07MAR01	905 000	00	
317	07MAR01 BUY LOT 353	10 440 15	8,256 62	2 183 53	13NOV01	1 000000	07MAR01 TO 05OCT01	190 000	00	
07MAR01 BUY LOT 353	07MAR01 BUY LOT 353	3,652 77	668 39 S	1 693 35 S	13NOV01	1 000000	07MAR01 TO 05OCT01	115 000	00	
05OCT01 BUY LOT 768	05OCT01 BUY LOT 768	4,425 69	58,486 51	5,760 000	13NOV01	1 000000	05OCT01 TO 05OCT01	5,760 000	00	
05OCT01 BUY LOT 768	05OCT01 BUY LOT 768	203 751 52	67 981 66 S	8 552 66 S	13NOV01	1 000000	05OCT01 TO 05OCT01	5 655 000	00	
05OCT01 BUY LOT 769	05OCT01 BUY LOT 769	27,617 86	8 552 66 S	00	13NOV01	1 000000	05OCT01 TO 05OCT01	5 675 000	00	
368710606 TOTAL		698 006 10	606 216 29	85,789 81	18SEP01	1 000000	02JAN01 TO 02AUG01	85 789 81	00	
369706103 GENERAL ELEI CO	369706103 GENERAL ELEI CO	2 669 223 42	563 166 65	122,661 53 S	18SEP01	1 000000	02JAN01 TO 02AUG01	17 320 000	00	
06AUG01 BUY LOT 068	06AUG01 BUY LOT 068	1 022 78 19	186 666 09 S	00	18SEP01	1 000000	06AUG01 TO 06AUG01	26 570 000	00	
02JAN01 BUY LOT 622	02JAN01 BUY LOT 622	591 629 60	122,661 53 S	00	18SEP01	1 000000	02JAN01 TO 02JAN01	17 320 000	00	

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)					
USD - US DOLLAR					
10JAN01	BUY LOT 733	1,109,645 00	-258 918 40 S		25,000 000 00 S
370442105	GENERAL MTRS CORP 157 535,589 55	COM 487,171 68	05MAY02 08MAY02	1 000000	06MAR02 TO 06MAR02 8,215 000
06MAR02	BUY LOT 411	487,171 68	48,417 87 S		8,215 000 00 S
375766102	GILLETTE CO 317 1,440,976 38	COM 1,327,613 82	05SEP01 10SEP01	1 000000	05JUN01 TO 05JUN01 45 530 000
05JUN01	BUY LOT 290	1,327,613 82	113,362 56 S		45,530 000 00 S
401698105	GUTDANT CORP 625 116,554 55	COM 162,594 58	05JUL01 10JUL01	1 000000	04DEC00 TO 04DEC00 3,245 000
04DEC00	BUY LOT 375	176,946 60	-46,040 03 S		3,245 000 00 S
648	68,658 19	95,702 82	06JUL01 11JUL01	1 000000	04DEC00 TO 04DEC00 1,910 000
04DEC00	BUY LOT 375	104,150 39	-27,044 63 S		1,910 000 00 S
679	78,992 06	109,231 49	09JUL01 12JUL01	1 000000	04DEC00 TO 04DEC00 2,180 000
04DEC00	BUY LOT 375	118,873 22	-35,492 20 S		2,180 000 00 S
695			10JUL01 13JUL01	1 000000	04DEC00 TO 08JAN01 9,030 000

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)					
USD - US DOLLAR					
	296,443 19	452,458 88	-156,015 69		00
04DEC00	BUY LOT 375	257,104 24	102,316 90 S		4,715 000 00 S
05JAN01	BUY LOT 678	93,379 57	28,378 74 S		1,980 000 00 S
05JAN01	BUY LOT 679	101,122 97	-28,571 54 S		2,210 000 00 S
08JAN01	BUY LOT 690	6,007 69	-1,904 10 S		125 000 00 S
705	467,085 64	746,331 67	10JUL01 13JUL01	1 000000	08JAN01 TO 18JAN01 14,895 000
08JAN01	BUY LOT 690	57,193 18	-279,246 03 S		1,190 000 00 S
09JAN01	BUY LOT 698	29,038 01	-19,876 50 S		610 000 00 S
09JAN01	BUY LOT 717	36,800 38	-9,909 29 S		770 000 00 S
10JAN01	BUY LOT 728	73,595 52	-12,654 29 S		1,540 000 00 S
11JAN01	BUY LOT 742	70,153 00	-25,303 35 S		1,460 000 00 S
12JAN01	BUY LOT 755	120,812 56	-24,369 51 S		2,540 000 00 S
16JAN01	BUY LOT 759	10,333 77	41,161 84 S		220 000 00 S
18JAN01	BUY LOT 792	302,318 25	-3,434 89 S		4,565 000 00 S
726	384,928 10	673,176 63	11JUL01 16JUL01	1 000000	18JAN01 TO 18JAN01 13,435 000
18JAN01	BUY LOT 792	618,681 75	-288,248 53 S		13,435 000 00 S

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY (N/L) BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SUS/PAR NET BASE GN/L	TRD DTS OF ORIG BUYS DIL FUND RSN
(CONTINUED)		USD - US DOLLAR						
401698105	TOTAL	1 412 661 73	2 239 496 07	-826,834 34		00		826,834 34
437076102	HOME DEPOT INC 365	136 494 62	144 977 74	8 483 12	21MAY02	24MAY02	1 000000	04APR02 TO 04APR02 3 040 000
	04APR02 BUY LOT 652		146 041 60	-9,546 98 S				3 040 000 00 S
	385	150,171 07	165,722 91	-15 551 84	22MAY02	28MAY02	1 000000	04APR02 TO 04APR02 3,475 000
	04APR02 BUY LOT 652		166,939 00	-16 767 93 S				3,475 000 00 S
	433	193 094 46	213 412 95	20,318 49	23MAY02	29MAY02	1 000000	04APR02 TO 04APR02 4 475 000
	04APR02 BUY LOT 652		214,979 00	-21,884 54 S				4,475 000 00 S
	440	133 885 97	147,367 24	-13,476 27	26MAY02	30MAY02	1 000000	04APR02 TO 04APR02 5,090 000
	04APR02 BUY LOT 652		148,443 60	-14,557 63 S				5,090 000 00 S
437076102	TOTAL	613,646 12	671 475 84	-57 829 72			00	-57 829 72
438516106	HONEYWELL INTL INC 555	94 163 52	143 791 50	-49 627 98	20SEP01	25SEP01	1 000000	07AUG01 TO 07AUG01 3 900 000
	02AUG01 BUY LOT 041							3 900 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY (N/L) BASE SECY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS SUS/PAR NET BASE GN/L	TRD DTS OF ORIG BUYS DIL FUND RSN
(CONTINUED)		USD - US DOLLAR						
		144 213 03		-50 049 51 S			00 S	
	583	183 347 37	287 767 36	104 419 99	21SEP01	26SEP01	1 000000	07AUG01 TO 07AUG01 7,805 000
	02AUG01 BUY LOT 041		34 389 26	-12 542 62 S				930 000 00 S
	05AUG01 BUY LOT 051		75 578 29	-27 539 14 S				2 045 000 00 S
	06AUG01 BUY LOT 066		92 084 87	-33 122 42 S				2 510 000 00 S
	07AUG01 BUY LOT 091		85 293 41	30 794 26 S				2 320 000 00 S
438516106	TOTAL	277 510 89	431 558 84	154,047 97			00	-154 047 97
444903108	HUMAN GENOME SCIENCES INC 482	574 173 41	625,830 41	-51,656 80	24NOV01	04DEC01	1 000000	14FEB01 TO 01AUG01 13 655 000
	01AUG01 BUY LOT 026		272,094 46	-52 181 29 S				5 230 000 00 S
	14FEB01 BUY LOT 147		380 187 60	25,927 96 S				8 425 000 00 S
	879	15 801 71	23 603 27	7,801 36	09 JAN02	14 JAN02	1 000000	01AUG01 TO 01AUG01 515 000
	01AUG01 BUY LOT 026		26 793 34	-10 991 63 S				515 000 00 S
	894	26 971 54	41 706 75	14,735 21	10 JAN02	15 JAN02	1 000000	01AUG01 TO 01AUG01 910 000
	01AUG01 BUY LOT 026		47 343 57	20 372 03 S				910 000 00 S

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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
213				07FEB02	12FEB02	1 000000	01AUG01 TO 01AUG01		
	52,302 98	62,101 81		-29,798 83		00	1,355 000		
01AUG01 BUY LOT 026		70,495 09		38,192 11 S		00 S	1,355 000		
218				08FEB02	13FEB02	1 000000	01AUG01 TO 24SEP01		
	35,781 59	65,997 50		-30,215 91		00	1,440 000		
01AUG01 BUY LOT 026		15,607 77		-8,153 27 S		00 S	300 000		
24SEP01 BUY LOT 596		34,132 17		-5,805 08 S		00 S	1,140 000		
225				11FEB02	14FEB02	1 000000	24SEP01 TO 24SEP01		
	41,333 95	73 101 39		-31,767 44		00	1 595 000		
24SEP01 BUY LOT 596		47,755 10		-6 421 15 S		00 S	1,595 000		
265				12FEB02	15FEB02	1 000000	24SEP01 TO 24SEP01		
	101,675 74	170,493 53		-68,817 79		00	3,720 000		
24SEP01 BUY LOT 596		111,378 66		-9,702 92 S		00 S	3,720 000		
444903108 TOTAL									
	828,041 12	1 062,834 66		-234,793 54		00		-234,793 54	
457750107 INSTINET GROUP INC			COM	30AUG01	05SEP01	1 000000	26JUL01 TO 26JUL01		
269	499 645 34	611,954 46		-112,309 12		00	43,830 000		
26JUL01 BUY LOT 864		611,954 46		-112,309 12 S		00 S	43,830 000		

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	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
459200101 INTERNATIONAL BUSINESS MACHS			COM	08APR02	11APR02	1 000000	05DEC01 TO 05DEC01		
679	148,732 73	203,372 40		-54,639 67		00	1,705 000		
05DEC01 BUY LOT 538		203,372 40		-54,639 67 S		00 S	1,705 000		
05DEC01 BUY LOT 538		203,372 40		-56,202 77 S		00 S	1,705 000		
681				08APR02	11APR02	1 000000	05DEC01 TO 05DEC01		
	147,169 63	203,372 40		-56,202 77		00	1,705 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
010				22APR02	25APR02	1 000000	05DEC01 TO 05DEC01		
	298,413 04	406,148 40		-107,735 36		00	3,405 000		
05DEC01 BUY LOT 538		406,148 40		-107,735 36 S		00 S	3,405 000		
459200101 TOTAL									
	594,315 40	812 893 20		-218,577 80		00		-218,577 80	
460690100 INTERPUBLIC GROUP COS INC			COM	13MAY02	16MAY02	1 000000	25FEB02 TO 25FEB02		
260	461,476 62	410,510 10		50,966 52		00	14 580 000		
25FEB02 BUY LOT 340		410,510 10		50,966 52 S		00 S	14,580 000		
776				12JUN02	17JUN02	1 000000	25FEB02 TO 25FEB02		
	503,251 23	502,297 69		953 54		00	17,840 000		
25FEB02 BUY LOT 340		502,297 69		953 54 S		00 S	17 840 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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 CN/LS
(CONTINUED)						
USD - US DOLLAR						
460690100	TOTAL	966,727.85	912,807.79	51,920.06	00	51,920.06
466250100	1 P MORGAN CHASE + CO 205	262,582.73	305,881.60	-63,298.87	1.000000	03JAN02 TO 03JAN02 8,255.000
	03JAN02 BUY LOT 796		305,881.60	63,298.87 S	00 S	8,255.000
	086	992,871.58	968,198.56	24,673.02	1.000000	06MAR02 TO 06MAR02 28,835.000
	06MAR02 BUY LOT 612		968,198.56	24,673.02 S	00 S	28,835.000
466250100	TOTAL	1,255,454.31	1,274,080.16	58,625.85	00	58,625.85
478160106	JOHNSON + JOHNSON 149	215,287.80	164,178.71	51,109.09	1.000000	28MAR01 TO 28MAR01 3,880.000
	28MAR01 BUY LOT 606		164,178.71	51,109.09 S	00 S	3,880.000
	157	261,536.59	186,816.75	54,719.84	1.000000	28MAR01 TO 28MAR01 4,415.000
	28MAR01 BUY LOT 606		186,816.75	54,719.84 S	00 S	4,415.000
	019	600,505.18	289,005.30	111,499.88	1.000000	28MAR01 TO 28MAR01 6,850.000
	28MAR01 BUY LOT 606				00	6,850.000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL 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 CN/LS
(CONTINUED)						
USD - US DOLLAR						
		289,005.30	111,499.88 S		00 S	
466	618,211.89	412,774.05	205,437.86	12MAR02	1.000000	28MAR01 TO 28MAR01 9,755.000
	28MAR01 BUY LOT 606		412,774.05	205,437.86 S	00 S	9,755.000
478160106	TOTAL	1,675,561.66	1,052,774.81	422,766.65	00	422,766.65
502424106	1 S COMMUNICATIONS INDC (CORP) 459	1,020,626.96	866,851.50	173,575.46	1.000000	12JUL01 TO 12JUL01 11,770.000
	12JUL01 BUY LOT 750		866,851.50	173,575.46 S	00 S	11,770.000
512815101	LAMAR ADVERTISING CO 568	207,065.88	845,078.68	61,985.20	1.000000	04DEC01 TO 11DEC01 21,875.000
	04DEC01 BUY LOT 524		11,269.75	1,377.51 S	00 S	305.000
	07DEC01 BUY LOT 556		66,769.65	4,478.40 S	00 S	1,670.000
	11DEC01 BUY LOT 610		769,039.48	56,129.49 S	00 S	19,900.000
518459106	LAMAR ESTEE COS INC 778	406,145.62	379,782.99	26,357.63	1.000000	1101JUN TO 1601JUN 10,935.000
	1101JUN BUY LOT 726		109,800.56	1,815.28 L	00 L	3,020.000
	1201JUN BUY LOT 775		150,941.33	7,797.09 L	00 L	4,295.000
	1301JUN BUY LOT 803		56,762.05	3,111.55 L	00 L	1,620.000
	1601JUN BUY LOT 826				00 L	2,000.000

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 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							
		72,165 20		1,752 56 L		00 L	
481				28MAY02	31MAY02	1 000000	160CT00 TO 170CT00
	39,182 11	38,378 21		803 90		00	1,105 000
160CT00	BUY LOT 824						590 000
170CT00	BUY LOT 846	21,288 74		-367 98 L		00 L	515 000
		18,176 82		84 53 L		00 L	
518439104	TOTAL						
	443,327 53	418,166 20		25,161 33		00	25,161 33
530718105	LIBERTY MEDIA CORP NEW	COM SER A		L1FE02	14FEB02	1 000000	05NOV01 TO 05NOV01
221	278,789 40	236,954 00		41,835 40		00	20,560 000
05NOV01	BUY LOT 261						20,560 000
		236,954 00		41,835 40 S		00 S	
535678106	LINEAR TECHNOLOGY CORP	COM		06JUL01	11JUL01	1 000000	01DEC00 TO 01DEC00
653	57,795 41	65,294 53		-7,499 12		00	1,405 000
01DEC00	BUY LOT 344						1,405 000
		67,535 82		-9,740 41 S		00 S	
674				09JUL01	12JUL01	1 000000	01DEC00 TO 27FEB01
	44,507 13	50,655 55		-6,148 42		00	1 090 000
27FEB01	BUY LOT 265						1,015 000
01DEC00	BUY LOT 344	45,136 24		-3,691 53 S		00 S	75 000
		3,605 12		-542 70 S		00 S	
701				10JUL01	13JUL01	1 000000	27FEB01 TO 27FEB01
	12,133 54	13,941 89		-1,808 35		00	300 000

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 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							
27FEB01	BUY LOT 265						300 000
27FEB01	BUY LOT 265	13,540 76		-1,207 22 S		00 S	700 000
27FEB01	BUY LOT 265	31,128 44		-4,139 93 S		00 S	5 000
		222 35		-27 17 S		00 S	
707				10JUL01	13JUL01	1 000000	27FEB01 TO 27FEB01
	26,988 51	32,531 08		-5,542 57		00	700 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
708				10JUL01	13JUL01	1 000000	27FEB01 TO 27FEB01
	195 18	232 36		-37 18		00	5 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
727				11JUL01	16JUL01	1 000000	27FEB01 TO 27FEB01
	61,117 04	72,497 85		-11,380 81		00	1,560 000
27FEB01	BUY LOT 265						1,560 000
		69,371 95		-8 254 91 S		00 S	
737				12JUL01	17JUL01	1 000000	27FEB01 TO 27FEB01
	49,490 79	55,302 84		5,812 05		00	1,190 000
27FEB01	BUY LOT 265						1,190 000
		52 918 35		-3 427 56 S		00 S	
217				23AUG01	28AUG01	1 000000	27FEB01 TO 27FEB01
	14,967 24	16,962 64		-1,995 40		00	365 000
27FEB01	BUY LOT 265						365 000
		16 231 24		-1 264 02 S		00 S	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SELLY CH/LS	LOCAL SELLY CH/LS	BASE CURR GN/LS	SHS/PAR	DLL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELLY CH/LS	BASE SELLY CH/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
227				24AUG01	29AUG01	1.000000	27FEB01 TO 27FEB01		
	85,257.11	94,804.87		-9,547.76		00	2,040.000		
27FEB01	BUY LOT 265						2,040.000		
		90,717.16		-5,460.05		00	5		
253				29AUG01	04SEP01	1.000000	27FEB01 TO 28FEB01		
	403,281.80	469,144.71		-65,862.91		00	10,095.000		
27FEB01	BUY LOT 265						1,175.000		
		57,251.51		5,311.63		00	5		
28FEB01	BUY LOT 276						8,920.000		
		366,424.68		-10,082.56		00	5		
535678106	TOTAL								
	755,733.75	871,368.52		115,634.57		00		-115,634.57	
552953101	MGM MIRAGE INC	COM		14JAN02	17JAN02	1.000000	16NOV01 TO 16NOV01		
021				21,549.43		00	6,815.000		
16NOV01	BUY LOT 389						6,815.000		
		178,348.55		21,549.43		00	5		
029				15JAN02	18JAN02	1.000000	16NOV01 TO 16NOV01		
	674,697.34	624,808.75		49,888.61		00	23,875.000		
16NOV01	BUY LOT 389						23,875.000		
		624,808.75		49,888.61		00	5		
552953101	TOTAL								
	874,595.34	803,157.30		71,438.04		00		71,438.04	
580031201	MC DATA CORPORATION	CL A		31JUL01	31JUL01	1.000000	08FEB01 TO 08FEB01		
103							00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SELLY CH/LS	LOCAL SELLY CH/LS	BASE CURR GN/LS	SHS/PAR	DLL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SELLY CH/LS	BASE SELLY CH/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
08FEB01	BUY LOT 080								
		00	02	-02		00		001	
			04	04		00	5		
580135101	MCDONALDS CORP	COM		04JUL01	11JUL01	1.000000	22SEP00 TO 22SEP00		
654				-49,901.63		00	18,370.000		
	480,302.50	530,204.13							
22SEP00	BUY LOT 473						18,370.000		
		530,204.13		-49,901.63		00	5		
580645109	MCGRAW HILL COS INC	COM		21MAR02	26MAR02	1.000000	02OCT01 TO 02OCT01		
565				74,784.08		00	4,555.000		
	304,371.00	229,586.92							
02OCT01	BUY LOT 693						4,555.000		
		237,728.64		66,642.36		00	5		
574				22MAR02	27MAR02	1.000000	02OCT01 TO 03OCT01		
	284,917.36	215,978.03		68,939.33		00	4,285.000		
02OCT01	BUY LOT 693						1,255.000		
		65,499.53		17,947.88		00	5		
03OCT01	BUY LOT 706						3,030.000		
		150,044.69		51,425.46		00	5		
580645109	TOTAL								
	589,288.36	445,564.95		143,723.41		00		143,723.41	
585055106	MEDTRONIC INC	COM		02JAN02	07JAN02	1.000000	31JUL00 TO 31JUL00		
778				58,772.83		00	14,020.000		
	493,964.16	655,191.33							
31JUL00	BUY LOT 057						14,020.000		
		694,799.90		835.74		00	1		
589331107	MERCK & CO INC	COM		01OCT01	04OCT01	1.000000	18JUL01 TO 18JUL01		
684							7,560.000		

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	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE			NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
	509,588 24	504,430 00		4,958 24		00			
18JUL01	BUY LOT 812	504,630 00		4,958 24 S		00 S		7,560 000	
590188108	MERRILL LYNCH + CO INC	COM		06JUL01	11JUL01	1 000000	21FEB01 TO 13MAR01		
638	621,840 50	686,228 88		-64,388 38		00	11,075 000		
21FEB01	BUY LOT 197	188,584 83		-15,929 34 S		00 S	3 075 000		
13MAR01	BUY LOT 436	437,728 80		11,456 21 S		00 S	8,000 000		
592688105	METTLER TOLEDO INTL INC	COM		19SEP01	24SEP01	1 000000	24AUG01 TO 24AUG01		
512	358 286 02	428,390 30		-70,104 28		00	9,160 000		
24AUG01	BUY LOT 225	428,390 30		-70,104 28 S		00 S	9,160 000		
				20SEP01	25SEP01	1 000000	24AUG01 TO 24AUG01		
529	286 032 41	355,433 00		-69,400 59		00	7 600 000		
24AUG01	BUY LOT 225	355,433 00		-69,400 59 S		00 S	7,600 000		
				25APR02	30APR02	1 000000	24AUG01 TO 24AUG01		
056	923,915 17	1,132,280 33		-208,365 14		00	24,520 000		
24AUG01	BUY LOT 225	1,146,739 10		-222,823 93 S		00 S	24,520 000		
592688105	TOTAL								
	1,568,253 60	1,916,103 63		-347 870 03		00		-347,870 03	
594918104	MICROSOFT CORP	COM		23APR02	26APR02	1 000000	26MAR01 TO 01AUG01		
020							13,420 000		

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	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE			NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
	747,009 84	780,193 41		-33,183 57		00			
01AUG01	BUY LOT 016	110,616 29		-17,657 54 S		00 S	1,670 000		
26MAR01	BUY LOT 558	667,018 13		-12,967 04 L		00 L	11 750 000		
595094103	MICROMUSE INC	COM		05SEP01	10SEP01	1 000000	31JUL01 TO 31JUL01		
313	49 848 33	75,855 25		-26,006 92		00	4,985 000		
31JUL01	BUY LOT 010	75,855 25		26,006 92 S		00 S	4,985 000		
31JUL01	BUY LOT 010	267,205 25		-91,611 11 S		00 S	17,560 000		
				05SEP01	10SEP01	1 000000	31JUL01 TO 31JUL01		
322	175,594 14	267,205 25		-91,611 11		00	17,560 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
595094103	TOTAL								
	225 442 47	343,040 50		-117,618 03		00		-117,618 03	
650111107	NEW YORK TIMES CO	CL A		27JUL01	01AUG01	1 000000	08SEP00 TO 08SEP00		
870	778 919 95	603 489 93		175,430 02		00	16,675 000		
08SEP00	BUY LOT 330	603,489 93		175,430 02 S		00 S	16 675 000		
				20SEP01	25SEP01	1 000000	08SEP00 TO 08SEP00		
557	649,811 64	648,186 18		21 625 46		00	17 910 000		
08SEP00	BUY LOT 330	648,186 18		21,625 46 L		00 L	17,910 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY CN/LS	STL DT SECURITY CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
650111107	TOTAL	1 448 731 59	1 251 676 11	197,055 68		00		197,055 48
666807102	NORTHROP CRUMHORN CORP 360	117 261 69	105 928 82	11 312 87		1 000000	14 JAN02 TO 14 JAN02	1 090 000
14 JAN02	BUY LOT 022		105,928 82	11 312 87 S		00 S		1 090 000
366		58 535 97	52 964 61	5 371 56		1 000000	14 JAN02 TO 14 JAN02	545 000
14 JAN02	BUY LOT 022		52 964 61	5 371 56 S		00 S		545 000
382		116 830 76	105,928 81	10,901 95		1 000000	14 JAN02 TO 14 JAN02	1,090 000
14 JAN02	BUY LOT 022		105 928 81	10 901 95 S		00 S		1 090 000
392		155 075 12	145 775 60	9,299 92		1 000000	14 JAN02 TO 14 JAN02	1 500 000
14 JAN02	BUY LOT 022		145 775 60	9 299 92 S		00 S		1 500 000
666807102	TOTAL	647 681 94	610 595 64	36 886 30		00		36 886 30
671040103	OSI PHARMACEUTICALS INC 089	602 215 14	566 560 21	35 654 95		1 000000	14 FEB01 TO 21AUG01	13 305 000
14 FEB01	BUY LOT 141					00		7 085 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SECURITY CN/LS	STL DT SECURITY CN/LS	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN	BUY'S NET BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
15 FEB01	BUY LOT 150		326,866 66	-6,165 11 S		00 S		2 245 000
17 FEB01	BUY LOT 165		197 032 60	5 418 69 S		00 S		1,275 000
21AUG01	BUY LOT 180		60 765 97	-3,034 51 S		00 S		2 700 000
			103 797 99	18 410 27 S		00 S		
681919106	OMNICOM GROUP 765	607 221 87	555 114 87	147 893 00		1 000000	06 JUN02 TO 07JUN02	7 115 000
06 JUN02	BUY LOT 647		366,760 49	-103,768 99 S		00 S		4 595 000
07JUN02	BUY LOT 709		188,354 38	44 124 01 S		00 S		2 520 000
68389X105	ORACLE CORP 156	655 245 31	858,730 80	403 685 69		1 000000	30NOV01 TO 12FEB02	57,010 000
12 FEB02	BUY LOT 254		371,922 60	-188,139 37 S		00 S		23 015 000
30NOV01	BUY LOT 692		486 808 60	-215 346 12 S		00 S		33 995 000
507		470 748 65	531 096 55	-60 348 10		1 000000	15MAY02 TO 15MAY02	54 675 000
15MAY02	BUY LOT 304		531 096 55	-60,348 10 S		00 S		54 675 000
752		552 751 30	427 984 62	-75 234 32		1 000000	15MAY02 TO 14MAY02	44 060 000
15MAY02	BUY LOT 304		427 984 62	-75 234 32 S		00 S		44 060 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	STL DT	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)

USD - US DOLLAR

68389X105 TOTAL							
	1,278,745 06	1,817,812 97		539,067 91		00	-539,067 91
69344F106	PMC SIERRA INC	COM		07DEC01	12DEC01	1 000000	04DEC01 TO 04DEC01
584	401,755 22	322,342 41		79,412 61		00	14,255 000
04DEC01	BUY LOT 527	322,342 61		79,412 61 S		00 S	14 255 000
704326107	PAYCHEX INC	COM		30AUG01	05SEP01	1 000000	20APR01 TO 20APR01
272	489,076 19	460,863 00		28,213 19		00	13,130 000
20APR01	BUY LOT 867	460,863 00		28,213 19 S		00 S	13,130 000
713448108	PEPSICO INC	COM		28SEP01	03OCT01	1 000000	23MAR01 TO 23MAR01
669	358,815 43	322,383 03		36,432 40		00	7,445 000
23MAR01	BUY LOT 547	317,763 77		41,051 66 S		00 S	7 445 000
679	66,599 01	58,890 65		7,708 36		00	1,360 000
23MAR01	BUY LOT 547	58,046 84		8,552 17 S		00 S	1,360 000
696	317,145 57	280,163 63		36,981 94		00	6,470 000
23MAR01	BUY LOT 547	167,738 29		24,901 91 S		00 S	3 930 000
26MAR01	BUY LOT 564	111,152 18		13,353 19 S		00 S	2,540 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	STL DT	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)

USD - US DOLLAR

018	237,897 06	216 509 75		12OCT01	17OCT01	1 000000	26MAR01 TO 01AUG01
01AUG01	BUY LOT 029	21,749 80		1,802 01 S		00 S	495 000
26MAR01	BUY LOT 564	197,141 95		17,203 30 S		00 S	4,505 000
350	66,749 96	59,107 16		12NOV01	15NOV01	1 000000	01AUG01 TO 01AUG01
01AUG01	BUY LOT 029	59,976 74		6,773 22 S		00 S	1,365 000
793	99,392 21	88 335 98		03JAN02	08JAN02	1 000000	01AUG01 TO 01AUG01
01AUG01	BUY LOT 029	89,635 56		9,756 65 S		00 S	2,040 000
814	165,510 11	148,525 70		04JAN02	09JAN02	1 000000	01AUG01 TO 01AUG01
01AUG01	BUY LOT 029	150,710 77		14,799 34 S		00 S	3,430 000
713448108 TOTAL							
	1,312,109 35	1,173,915 90		138,193 45		00	138,193 45
717081103	PFIZER INC	COM		24MAY02	30MAY02	1 000000	30AUG01 TO 30AUG01
457	326,608 50	355,246 98		-28,638 48		00	9,195 000
30AUG01	BUY LOT 271	354,136 23		-27,527 73 S		00 S	9,195 000

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 SECURITY SECURITY	STL DT GN/LS GN/LS	SELL RATE BASE (CURR GN/LS)	TRD DTS OF ORIG SHS/PAR NET	BUY DIL FUND RSN BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
531	985 123 06	1,101 284 97		50MAY02	06JUN02	1 000000	30AUG01 TO 07SEP01	
				116,161 91		00	28,505 000	
50AUG01	BUY LOT 271						27 865 000	
07SEP01	BUY LOT 358			880 622 61		00 S	5,640 000	
				209 695 20		00 S		
717001105	TOTAL	1,311 731 56	1,456,531 95	144,800 39		00		144,800 39
717150102	PHARMACIA CORP		COM	12 JUL01	17 JUL01	1 000000	01JUL01 TO 05JAN01	
749	104,819 73	114 303 29		-9 483 56		00	2 280 000	
01DEC00	BUY LOT 359						1 177 000	
05JAN01	BUY LOT 677			68 030 60		00 S	1 103 000	
				61 902 12		00 S		
768	364 735 75	391 789 58		13 JUL01	18 JUL01	1 000000	05JAN01 TO 21FEB01	
				-27 053 83		00	7 815 000	
21FEB01	BUY LOT 210						2 728 000	
05JAN01	BUY LOT 677			133,128 04		00 S	4 097 000	
08JAN01	BUY LOT 689			229 930 20		00 S	990 000	
				55,669 50		00 S		
485	375,233 76	370 208 76		29NOV01	06DEC01	1 000000	21FEB01 TO 25MAR01	
				5 025 00		00	8 575 000	
21FEB01	BUY LOT 210						3 302 000	
22FEB01	BUY LOT 231			161 159 58		00 S	165 000	
				8 060 25		00 S		

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 SECURITY SECURITY	STL DT GN/LS GN/LS	SELL RATE BASE (CURR GN/LS)	TRD DTS OF ORIG SHS/PAR NET	BUY DIL FUND RSN BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
23FEB01	BUY LOT 247						420 000	
				20 517 00		00 S		
23MAR01	BUY LOT 550						4 688 000	
				218 315 00		00 S		
561	160,568 29	157,797 44		06DEC01	11DEC01	1 000000	23MAR01 TO 26APR01	
				2 770 85		00	3 655 000	
26APR01	BUY LOT 037						2 723 000	
23MAR01	BUY LOT 550			114 239 97		00 S	1 632 000	
				66 686 67		00 S		
749	99 716 83	99,729 71		26DEC01	31DEC01	1 000000	26APR01 TO 26APR01	
				-12 88		00	2 310 000	
26APR01	BUY LOT 037						2 310 000	
				118 710 90		00 S		
758	42 605 47	43,173 03		27DEC01	02JAN02	1 000000	26APR01 TO 26SEP01	
				567 56		00	1 000 000	
26APR01	BUY LOT 037						72 000	
26SEP01	BUY LOT 634			3 700 08		00 S	928 000	
				35 857 73		00 S		
777	1 231 214 69	1 276 712 94		02JAN02	07JAN02	1 000000	26SEP01 TO 26OCT01	
				-45 498 26		00	29,572 000	
18OCT01	BUY LOT 064						11 000 000	
				458 593 70		00 S	7 955 000	
26OCT01	BUY LOT 149						10 617 000	
				310 427 96		00 S		
26SEP01	BUY LOT 634			410 238 76		00 S		
				51,794 46 S				

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 GN/LS BASE 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					
71713U102	TOTAL				
	2,378,894 52	2,453,714 76	-74,820 24	00	-74,820 24
749121109	QWEST COMMUNICATIONS INTL INC COM 651 405,513 04	591,006 72	27SEP01 02OCT01 -185,493 68	1 000000	01AUG01 TO 01AUG01 22,765 000
01AUG01	BUY LOT 018	591,006 72	-185,493 68 S	00 S	22,765 000
749719100	RSA SEC INC 141 328,790 19	416,898 45	25JAN02 30JAN02 -88,108 26	1 000000	30NOV01 TO 30NOV01 28,070 000
30NOV01	BUY LOT 500	416,898 45	-88,108 26 S	00 S	28,070 000
786514208	SAFeway INC 576 826,107 73	734,686 46	07DEC01 12DEC01 91,421 27	1 000000	28SEP01 TO 28SEP01 18,560 000
28SEP01	BUY LOT 675	734,686 46	91,421 27 S	00 S	18,560 000
806605101	SCHERING PLOUGH CORP 112 980,887 67	1,251,023 85	30APR02 03MAY02 -270,136 18	1 000000	11FEB02 TO 08MAR02 35,900 000
11FEB02	BUY LOT 226	74,412 80	-14,302 69 S	00 S	2,200 000
15FEB02	BUY LOT 298	698,466 83	-152,557 76 S	00 S	19,980 000
07MAR02	BUY LOT 429	89,042 02	-21,554 76 S	00 S	2,470 000
07MAR02	BUY LOT 430	97,415 44	-23,897 49 S	00 S	2,720 000
08MAR02	BUY LOT 434	291 686 76	-58,623 48 S	00 S	8,550 000

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 LOCAL SECY GN/LS BASE 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					
806857108	SCHLUMBERGER LTD 082 615,857 50	797 736 92	19OCT01 24OCT01 -181,879 42	1 000000	14FEB01 TO 22FEB01 13,495 000
14FEB01	BUY LOT 143	390,521 25	-117,389 93 S	00 S	5,985 000
21FEB01	BUY LOT 212	437,138 93	-124,988 85 S	00 S	6,840 000
22FEB01	BUY LOT 219	43,235 23	-12,659 13 S	00 S	670 000
643	843 843 62	988 378 02	13DEC01 18DEC01 -144,534 40	1 000000	22FEB01 TO 27SEP01 16,720 000
25APR01	BUY LOT 025	29,995 16	-5,517 64 S	00 S	485 000
22FEB01	BUY LOT 219	85,502 52	-18,630 94 S	00 S	1,325 000
27SEP01	BUY LOT 662	164,379 67	27,150 63 S	00 S	3,795 000
09JUL01	BUY LOT 676	35,317 16	-998 16 S	00 S	680 000
09JUL01	BUY LOT 677	46,942 81	-1,268 26 S	00 S	905 000
10JUL01	BUY LOT 702	84,070 05	-2,057 72 S	00 S	1,625 000
06APR01	BUY LOT 732	218,111 76	-27,084 16 S	00 S	3,785 000
10APR01	BUY LOT 787	134,171 79	-23 392 08 S	00 S	2,195 000
11APR01	BUY LOT 799	45 911 10	-7,806 92 S	00 S	755 000
20APR01	BUY LOT 869	70 817 53	-11,768 66 S	00 S	1,170 000
806857108	TOTAL				
	1,459 701 12	1,786,114 94	-326,413 82	00	-326,413 82
81211K100	SEALED AIR CORP NEW 246	COM	28AUG01 31AUG01	1 000000	02JAN01 TO 06FEB01 24 525 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL RATE BASE COST	LOCAL SECY CN/L BASE SECY CN/L		BASE CURR CN/L	SHS/PAR NET BASE CN/L
(CONTINUED)							
	991 959 00	768 810 91		223 148 09			00
05FEB01	BUY LOT 045		157 250 00	44,984 25 S			5 000 000
06FEB01	BUY LOT 059		212,962 50	60,053 74 S			00 S 6 750 000
02JAN01	BUY LOT 621		394 902 08	121,806 43 S			00 S 12 775 000
182	841 537 91	644 553 52		29OCT01	03NOV01	1 000000	06FEB01 TO 14FEB01 20,625 000
06FEB01	BUY LOT 059		260 287 50	76,327 66 S			00 S 8 250 000
14FEB01	BUY LOT 134		398 587 61	106,335 14 S			00 S 12,375 000
81211K100	TOTAL	1,855 496 91	1 415,364 43	418 132 48			00 418,132 48
817315104	SEPRACOR INC	10M		29OCT01	01NOV01	1 000000	22MAR01 TO 24MAR01 9,520 000
183	455 940 44	277,826 51		178,113 95			00
22MAR01	BUY LOT 542		153 880 51	129 406 01 S			5 915 000
22MAR01	BUY LOT 543		71 824 99	60,858 55 S			00 S 2 770 000
26MAR01	BUY LOT 557		24,528 78	13,461 80 S			00 S 855 000
607	60 436 89	98,415 81		01APR02	04APR02	1 000000	26MAR01 TO 04APR01 5 145 000
26MAR01	BUY LOT 557		31,929 84	-12 616 96 L			00 L 1 005 000
03APR01	BUY LOT 654		55 837 91	-19,998 55 S			00 S 1 865 000
04APR01	BUY LOT 664		8 253 16	-2 968 53 S			00 S 275 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL RATE BASE COST	LOCAL SECY CN/L BASE SECY CN/L		BASE CURR CN/L	SHS/PAR NET BASE CN/L
(CONTINUED)							
615	28,115 84	46 469 79		02APR02	05APR02	1 000000	04APR01 TO 04APR01 1 485 000
04APR01	BUY LOT 664		44,567 08	16,451 24 S			00 S 1 485 000
06APR01	BUY LOT 664		45,617 48	17,790 44 S			00 S 1 520 000
06APR01	BUY LOT 664		4,951 90	-1,978 64 S			00 S 165 000
618	27,827 02	47 565 04		02APR02	05APR02	1 000000	04APR01 TO 04APR01 1 520 000
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *							
619	2 973 26	5 163 31		02APR02	05APR02	1 000000	04APR01 TO 04APR01 165 000
* * THERE ARE NO DETAIL RECORDS FOR THIS SELL * *							
635	59 223 02	68 531 20		03APR02	08APR02	1 000000	04APR01 TO 27SEP01 2,190 000
27SEP01	BUY LOT 660		9 193 97	4 179 15 S			00 S 280 000
04APR01	BUY LOT 664		57 321 96	-23 115 74 S			00 S 1 910 000
648	15 677 62	24 095 45		04APR02	09APR02	1 000000	27SEP01 TO 27SEP01 770 000
27SEP01	BUY LOT 660		25 283 41	11,605 79 S			00 S 770 000

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 GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
661	23,116 78	45,531 00		05APR02	10APR02	1 000000	27SEP01	TO 27SEP01	
							1,455 000		
27SEP01 BUY LOT 660		47,775 80					00 S		
							1,455 000		
687	17,587 93	36,456 10		08APR02	11APR02	1 000000	27SEP01	TO 27SEP01	
							1,165 000		
27SEP01 BUY LOT 660		38,253 47					00 S		
							1,165 000		
705	9,561 47	19,401 53		09APR02	12APR02	1 000000	27SEP01	TO 27SEP01	
							620 000		
27SEP01 BUY LOT 660		20,358 07					00 S		
							620 000		
726	10 982 91	23,000 20		10APR02	15APR02	1 000000	27SEP01	TO 12FEB02	
							735 000		
12FEB02 BUY LOT 255		13,713 94					00 S		
							330 000		
27SEP01 BUY LOT 660		13,298 42					00 S		
							405 000		
733	33,418 54	72,755 72		11APR02	16APR02	1 000000	12FEB02	TO 12FEB02	
							2,325 000		
12FEB02 BUY LOT 255		96,620 95					00 S		
							2,325 000		

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 GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
817315104 TOTAL	722,861 72	765,211 66							-42,349 94
857477103 STATE STREET CORPORATION				04JUN02	07JUN02	1 000000	21DEC01	TO 21DEC01	
615	499,893 43	568,009 60					11 120 000		
21DEC01 BUY LOT 735		568,009 60					00 S		
							11,120 000		
858912108 STERICYCLE INC				03MAY02	08MAY02	1 000000	12APR02	TO 12APR02	
155	1,059,959 23	959,930 89					14 915 000		
12APR02 BUY LOT 756		959,930 89					00 S		
							14,915 000		
867363103 SUNGARD DATA SYS INC				19FEB02	22FEB02	1 000000	02OCT01	TO 02OCT01	
309	14,058 02	10,060 50					475 000		
02OCT01 BUY LOT 692		10,060 50					00 S		
							475 000		
519	98,882 77	71,058 90		20FEB02	25FEB02	1 000000	02OCT01	TO 02OCT01	
							3,355 000		
02OCT01 BUY LOT 692		71,058 90					00 S		
							3,355 000		
326	158,287 13	112,465 80		21FEB02	26FEB02	1 000000	02OCT01	TO 02OCT01	
							5,310 000		
02OCT01 BUY LOT 692		112,465 80					00 S		
							5,310 000		

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS	

(CONTINUED)

USD - US DOLLAR

892335100	TOYS R US INC	COM		01MAY02	06MAY02	1 000000	06MAR02 TO 06MAR02		
117	361,714 29	383,021 78		-21,307 49		00	20,955 000		
06MAR02	BUY LOT 413	383,021 78		21,307 49 S		00 S	20,955 000		
902124106	TYCO INTL LTD	NEW COM		06JUL01	11JUL01	1 000000	31JUL00 TO 12OCT00		
637	1,656,313 50	1,515,227 78		141,085 72		00	31,270 000		
07AUG00	BUY LOT 132	303,446 00		-468 28 S		00 S	5,720 000		
31JUL00	BUY LOT 190	139,949 81		62,388 46 S		00 S	3,820 000		
22SEP00	BUY LOT 472	385,703 55		17,119 10 S		00 S	7,605 000		
29SEP00	BUY LOT 580	80,751 74		1 084 02 S		00 S	1,545 000		
02OCT00	BUY LOT 604	78,753 90		2,022 50 S		00 S	1,525 000		
05OCT00	BUY LOT 610	240 352 33		14,424 39 S		00 S	4,810 000		
12OCT00	BUY LOT 791	307,929 71		22,856 27 S		00 S	6,245 000		
410	509,982 69	439,174 53		70,808 16		00	8,880 000		12OCT00 TO 18OCT00
12OCT00	BUY LOT 791	397,470 63		65,506 22 L		00 L	8,065 000		
18OCT00	BUY LOT 858	37,942 97		8,862 87 L		00 L	815 000		
065	1,100,325 72	2,266,459 48		-1,166,133 76		00	52,565 000		18OCT00 TO 02APR01
05FEB01	BUY LOT 052	276,372 90		-182,175 89 L		00 L	4,500 000		

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 SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS	

(CONTINUED)

USD - US DOLLAR

06FEB01	BUY LOT 061	299,456 03		-196,990 62 L		00 L	4,895 000		
07FEB01	BUY LOT 076	934,970 45		-608,316 16 L		00 L	15,605 000		
07DEC00	BUY LOT 410	49,798 06		-31,377 31 L		00 L	880 000		
23MAR01	BUY LOT 544	167,096 40		-89,750 19 L		00 L	3,695 000		
03JAN01	BUY LOT 635	212,451 71		-131,546 95 L		00 L	3,865 000		
02APR01	BUY LOT 643	791 268 66		421 597 73 L		00 L	17 660 000		
04JAN01	BUY LOT 657	57,304 40		-36,371 73 L		00 L	1,000 000		
18OCT00	BUY LOT 858	21,648 45		-11,914 76 L		00 L	465 000		
11OCT01	BUY LOT 008	74,909 33		-41,362 38 S		00 S	1,560 000		
02APR01	BUY LOT 643	108,205 77		-56,272 52 L		00 L	2,415 000		
05APR01	BUY LOT 692	802,868 43		-406 218 82 L		00 L	18,445 000		
10APR01	BUY LOT 772	332,780 80		-176,873 53 L		00 L	7,250 000		
19JUL01	BUY LOT 819	1 498,528 10		-899,199 04 S		00 S	27,870 000		
20APR01	BUY LOT 862	461,284 60		-267,314 45 L		00 L	9,020 000		
066	1,431,336 29	2,869,885 73		-1,438,549 44		00	66,560 000		02APR01 TO 11OCT01
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
070	749,122 43	1 712,186 93		-963,064 50		00	59,710 000		11OCT01 TO 18JAN02
11OCT01	BUY LOT 008	645,372 67		-391,829 34 S		00 S	13,440 000		
18JAN02	BUY LOT 069	400 260 18		-224,628 61 S		00 S	9,310 000		
18JAN02	BUY LOT 070					00 S	9,490 000		

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 SECURITY CN/L SECURITY CN/L	SEL DT	SELL RATE BASE CURR CN/L	TRD QTS OF ORIC SHS/PAR	BUY DTL FUND RSN NET BASE CN/L
(CONTINUED)									
USD - US DOLLAR									
03JAN02	BUY LOT	795	428 650 01		-249,622 77 S			00 S	7,470 000
			413 408 48		-272 488 19 S			00 S	
084		252 706 83	619 164 05		-366 457 27	29APR02	02MAY02	1 000000	18JAN02 TO 01FEB02 14,360 000
18JAN02	BUY LOT	070	21 680 95		-13 235 91 S			00 S	480 000
24JAN02	BUY LOT	125	150 138 20		78,136 20 S			00 S	2 955 000
25JAN02	BUY LOT	145	128,200 93		-77,870 74 S			00 S	2 860 000
29JAN02	BUY LOT	160	155,220 80		-65 884 80 S			00 S	3 940 000
31JAN02	BUY LOT	172	57 664 00		-29 507 25 S			00 S	1 600 000
01FEB02	BUY LOT	179	70,000 55		35,772 50 S			00 S	1 945 000
01FEB02	BUY LOT	185	21 518 00		-11,911 18 S			00 S	580 000
124		155 675 70	415 434 93		259,759 23	30APR02	03MAY02	1 000000	01FEB02 TO 07FEB02 9 635 000
01FEB02	BUY LOT	185	50,641 50		28 584 77 S			00 S	1,365 000
04FEB02	BUY LOT	187	94 600 79		47 502 23 S			00 S	2,915 000
04FEB02	BUY LOT	189	57 800 54		-26 374 57 S			00 S	1 945 000
05FEB02	BUY LOT	197	35 332 78		-11,358 84 S			00 S	1 360 000
06FEB02	BUY LOT	209	49 960 05		18 534 08 S			00 S	1 945 000
07FEB02	BUY LOT	212	2 958 49		-1,261 96 S			00 S	105 000
508		1 093 792 31	1 392 770 61		298 978 30	29MAY02	03JUN02	1 000000	07FEB02 TO 27FEB02 51 440 000

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 SECURITY CN/L SECURITY CN/L	SEL DT	SELL RATE BASE CURR CN/L	TRD QTS OF ORIC SHS/PAR	BUY DTL FUND RSN NET BASE CN/L
(CONTINUED)									
USD - US DOLLAR									
07FEB02	BUY LOT	212						00 S	9 895 000
08FEB02	BUY LOT	214	278 802 51		-68,400 59 S			00 S	1 420 000
11FEB02	BUY LOT	220	42 940 80		12 744 69 S			00 S	2 050 000
11FEB02	BUY LOT	227	61,488 70		-18 323 88 S			00 S	5 915 000
12FEB02	BUY LOT	262	185 257 80		-59 484 44 S			00 S	6 110 000
15FEB02	BUY LOT	277	184,416 10		56 496 37 S			00 S	7 000 000
15FEB02	BUY LOT	282	186 540 00		58 959 25 S			00 S	1,045 000
14FEB02	BUY LOT	287	51,129 95		8 484 37 S			00 S	7 000 000
15FEB02	BUY LOT	305	188 580 00		-39 735 79 S			00 S	8 765 000
19FEB02	BUY LOT	307	243 228 75		56 844 54 S			00 S	1 050 000
27FEB02	BUY LOT	347	28 870 90		-6 949 54 S			00 S	2,210 000
			66,830 40		19 838 14 S			00 S	
579		521,312 26	837 990 87		-316 678 61	03JUN02	06JUN02	1 000000	27FEB02 TO 01MAY02 30 950 000
01MAY02	BUY LOT	119	500 023 80		-65,749 43 S			00 S	26 970 000
27FEB02	BUY LOT	357	120 355 20		53 317 31 S			00 S	3 980 000
604		372 372 32	628 425 46		214 053 14	04JUN02	07JUN02	1 000000	01MAY02 TO 01MAY02 23 210 000
01MAY02	BUY LOT	119	450 313 40		-57 961 08 S			00 S	23 210 000
675		267 197 13	471 384 79		-204 189 66	06JUN02	11JUN02	1 000000	01MAY02 TO 06MAY02 17 410 000

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 CN/L BASE SECY CN/L	SIL DT	SELL RATE BASE CURR GN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L	DIL FUND RSN	
(CONTINUED)		USD - US DOLLAR							
91524P102 TOTAL		1 002 564 65	919 680 41	82,684 24		00		82,684 24	
923436109	VERITAS SOFTWARE CORP 810	COM	18JUL01	23JUL01	1 000000	11APR01 TO 18APR01			
	585 219 08	890 004 83	304 785 75		00	15 805 000			
11APR01	BUY LOT 800					4 175 000			
16APR01	BUY LOT 836	253 556 12		-98 766 45 S		00 S	5 695 000		
18APR01	BUY LOT 852	204 055 68		67 219 20 S		00 S	7,935 000		
		432 613 03		138,800 10 S		00 S			
409			20NOV01	26NOV01	1 000000	05OCT01 TO 05OCT01			
	500,025 05	296,105 04	203,919 99		00	12 520 000			
05OCT01	BUY LOT 766					12,520 000			
		296 105 04		203,919 99 S		00 S			
923436109 TOTAL		1,085,244 11	1,186,109 87	-100 865 74		00		-100 865 74	
925524308	VIALOM INC 830	CL & FORMERLY COM NO	19JUL01	24JUL01	1 000000	14FEB01 TO 14FEB01			
	150 503 70	155 991 95	-5 488 25		00	3 165 000			
14FEB01	BUY LOT 145					5 165 000			
		168 655 31		-18,151 61 S		00 S			
835			20JUL01	25JUL01	1 000000	14FEB01 TO 07MAR01			
	12,573 83	13 060 94	-487 11		00	265 000			
14FEB01	BUY LOT 145					245 000			
07MAR01	BUY LOT 344	13,053 92		-1 429 06 S		00 S	20 000		
		985 00		-56 03 S		00 S			

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/L BASE SECY CN/L	SIL DT	SELL RATE BASE CURR GN/L	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L	DIL FUND RSN	
(CONTINUED)		USD - US DOLLAR							
775				15APR02	18APR02	1 000000	07MAR01 TO 07MAR01		
	326 005 91	287 289 35	38,714 56		00	6 690 000			
07MAR01	BUY LOT 346					6 690 000			
		329 482 50		3,478 59 L		00 L			
793				16APR02	19APR02	1 000000	07MAR01 TO 07MAR01		
	409 298 28	359 004 34	50,293 94		00	8 570 000			
07MAR01	BUY LOT 346					8 560 000			
		411 730 00		-2 431 72 L		00 L			
814				17APR02	22APR02	1 000000	07MAR01 TO 26MAR01		
	245 199 03	215 574 37	29 624 66		00	5 020 000			
07MAR01	BUY LOT 346					5 990 000			
26MAR01	BUY LOT 541	194,537 50		1,602 01 L		00 L	1 070 000		
		46 114 84		4 148 68 L		00 L			
823				18APR02	23APR02	1 000000	26MAR01 TO 26SEP01		
	465,955 34	377,584 73	88 370 61		00	13 450 000			
26MAR01	BUY LOT 561					10 795 000			
26SEP01	BUY LOT 641	445 242 91		69 254 33 L		00 L	7 655 000		
		86,869 74		44,588 36 S		00 S			
850				19APR02	26APR02	1 000000	26SEP01 TO 02OCT01		
	336 160 36	287 289 35	48 871 01		00	6 690 000			
26SEP01	BUY LOT 641					5 850 000			
02OCT01	BUY LOT 698	191 407 91		102,543 97 S		00 S	840 000		
		28 707 34		13 501 14 S		00 S			

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY CN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIC DTH FUND RSN	BUYS NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
983024100	WYETH 478	COM		24MAY02	30MAY02	1 000000	07SEP01	TO 07SEP01	
	115 018 64		117 085 99	-4 067 55			2,005 000		
07SEP01	BUY LOT 352		115 286 30	2,267 66 S			2 005 000		
	485		567 791 78	563 873 06	28MAY02	31MAY02	1 000000	07SEP01	TO 0901 T01
				16,031 28			9 655 000		
07SEP01	BUY LOT 352		93 774 02	1,243 38 S			1,630 000		
10SEP01	BUY LOT 391		116 377 62	2,620 76 S			2 005 000		
0901 T01	BUY LOT 778		355 463 54	-13,909 26 S			6 020 000		
	569		466 653 90	490 826 81	30MAY02	06 JUN02	1 000000	0901 T01	TO 3001 T01
				-26 172 91			8 405 000		
3001 T01	BUY LOT 198		271 229 17	-12 228 16 S			4 685 000		
0901 T01	BUY LOT 778		219 655 21	14,002 32 S			3 720 000		
983024100	TOTAL		1 171 735 86	46 271 54			00		46 271 54
98956P102	ZIMMER HOLDINGS INC 183	COM		22AUG01	22AUG01	1 000000	07AUG01	TO 07AUG01	
	13 56		15 07	-1 53			500		
07AUG01	BUY LOT 082		14 77	1 23 S			500		
	057				16OCT01	19OCT01	1 000000	07AUG01	TO 17SEP01
							30 692 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL BASE	TRD DT LOCAL BASE	STL DT SECY CN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIC DTH FUND RSN	BUYS NET BASE CN/LS
(CONTINUED)									
USD - US DOLLAR									
	905 350 00		778 899 77	126,450 23			00		
07AUG01	BUY LOT 082		9 895 31	13 51 S			335 000		
07AUG01	BUY LOT 083		14 539 78	528 27 S			475 000		
07AUG01	BUY LOT 084		4 281 91	-122 70 S			141 000		
07AUG01	BUY LOT 085		24 792 34	-574 55 S			821 000		
17SEP01	BUY LOT 456		775 484 23	127 595 46 S			28 920 000		
98956P102	TOTAL		778 914 84	126,448 70			00		126 448 70
USD TOTAL			130 032 766 03	-15,454 381 73			00		15 454 381 73
DEPOSITORY RECEIPTS									
USD - US DOLLAR									
02346W105	AMERICA MOVIL S A DEL V 590	SPONS ADR REPSIG SER		02JUL01	06JUL01	1 000000	31JUL00	TO 31JUL00	
	36 182 13		31 495 63	4,686 50			1 705 000		
31JUL00	BUY LOT 082		31 495 63	4 686 50 S			1 705 000		
	597		34 358 87	5,722 79	03JUL01	09JUL01	1 000000	31JUL00	TO 31JUL00
							1 860 000		
31JUL00	BUY LOT 082		34 358 87	5,722 79 S			1 860 000		
	623				05JUL01	10JUL01	1 000000	31JUL00	TO 31JUL00
							1 825 000		

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS				NET	BASE GN/LS
(CONTINUED)		USD - US DOLLAR							
31JUL00	BUY LOT 082	39,202 43	33,712 33	5,490 10		00			
								1,825 000	
			33,712 33	5,490 10 S		00 S			
					06JUL01	11JUL01	1 000000	31JUL00 TO 31JUL00	
646		52,349 92	47,012 54	5,337 38		00		2,545 000	
31JUL00	BUY LOT 082							2,545 000	
			47,012 54	5,337 38 S		00 S			
					09JUL01	12JUL01	1 000000	31JUL00 TO 31JUL00	
666		9,319 37	8,497 36	822 01		00		460 000	
31JUL00	BUY LOT 082							460 000	
			8,497 36	822 01 S		00 S			
					10JUL01	13JUL01	1 000000	31JUL00 TO 31JUL00	
706		75,636 28	65,946 87	7,689 41		00		3,570 000	
31JUL00	BUY LOT 082							3,570 000	
			65,946 87	7,689 41 S		00 S			
31JUL00	BUY LOT 082							25 000	
			461 81	47 87 S		00 S			
					10JUL01	13JUL01	1 000000	31JUL00 TO 31JUL00	
710		509 68	461 81	47 87		00		25 000	
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
					11JUL01	16JUL01	1 000000	31JUL00 TO 31JUL00	
716		5,604 18	5,172 30	431 88		00		280 000	
31JUL00	BUY LOT 082							280 000	
			5,172 30	431 88 S		00 S			
31JUL00	BUY LOT 082							650 000	

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

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
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS				NET	BASE GN/LS
(CONTINUED)		USD - US DOLLAR							
		12,007 13		884 53 S		00 S			
					11JUL01	16JUL01	1 000000	31JUL00 TO 31JUL00	
732		12,891 66	12,007 13	884 53		00		650 000	
									*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***
					12JUL01	17JUL01	1 000000	31JUL00 TO 31JUL00	
746		13,734 49	13,023 12	711 37		00		705 000	
31JUL00	BUY LOT 082							705 000	
			13,023 12	711 37 S		00 S			
					13JUL01	18JUL01	1 000000	31JUL00 TO 31JUL00	
769		22,916 52	22,259 38	657 14		00		1,205 000	
31JUL00	BUY LOT 082							1,205 000	
			22,259 38	657 14 S		00 S			
					16JUL01	19JUL01	1 000000	31JUL00 TO 31JUL00	
789		25,105 44	24,568 44	537 00		00		1,330 000	
31JUL00	BUY LOT 082							1,330 000	
			24,568 44	537 00 S		00 S			
					17JUL01	20JUL01	1 000000	31JUL00 TO 31JUL00	
804		31,984 26	31,310 91	673 35		00		1,695 000	
31JUL00	BUY LOT 082							1,695 000	
			31,310 91	673 35 S		00 S			
					18JUL01	23JUL01	1 000000	31JUL00 TO 31JUL00	
815		14,759 31	14,685 65	73 46		00		795 000	
31JUL00	BUY LOT 082							795 000	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L'S BASE SECY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DIS OF ORIG SHS/PAR NET BASE CN/L'S	TRD DIS OF ORIG BUY'S DIL FUND RSN NET BASE CN/L'S
(CONTINUED)		USD - US DOLLAR						
		14 685 65		75 66 S			00 S	
829	36 376 85	36,113 76		19 JUL 01 24 JUL 01		1 000000	31 JUL 00 TO 31 JUL 00 1 955 000	
31 JUL 00	BUY LOT 082	36,113 76		263 07 S			00	
834	9 485 73	9 420 98		20 JUL 01 25 JUL 01		1 000000	31 JUL 00 TO 31 JUL 00 510 000	
31 JUL 00	BUY LOT 082	9 420 98		64 75 S			00	
245	470,550 51	490 260 47		28 AUG 01 31 AUG 01		1 000000	31 JUL 00 TO 31 JUL 00 26 560 000	
31 JUL 00	BUY LOT 082	490 260 47		-19 729 96 L			00	
02364W105	TOTAL	894,670 40	880 307 55	14 362 85			00	14 362 85
055622104	BP PLC 557	400,562 40	441,218 79	15 NOV 01 20 NOV 01		1 000000	08 NOV 00 TO 08 NOV 00 9 005 000	
08 NOV 00	BUY LOT 175	444 317 51		40 676 39 L			00	
382	116 527 41	132 292 14		16 NOV 01 21 NOV 01		1 000000	08 NOV 00 TO 08 NOV 00 2 700 000	
08 NOV 00	BUY LOT 175	133 221 24		15 766 73 L			00	
				16 695 83 L			00 L	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L'S BASE SECY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DIS OF ORIG SHS/PAR NET BASE CN/L'S	TRD DIS OF ORIG BUY'S DIL FUND RSN NET BASE CN/L'S
(CONTINUED)		USD - US DOLLAR						
401	566 365 41	541,172 86		05 MAR 02 08 MAR 02		1 000000	08 NOV 00 TO 23 MAR 01 11 045 000	
08 NOV 00	BUY LOT 175	526 717 51		25 190 55 L			00	
23 MAR 01	BUY LOT 552	17,281 74		18 740 31 L			10 675 000	
				1 624 05 S			00 L	570 000
481	694 505 24	650 436 36		15 MAR 02 20 MAR 02		1 000000	23 MAR 01 TO 05 JUL 01 15 275 000	
23 MAR 01	BUY LOT 552	226,297 55		43 868 90 L			00	
05 JUL 01	BUY LOT 617	417 285 00		27 104 46 S			00 S	4 845 000
				23 618 45 S			00 S	8 450 000
055622104	TOTAL	1,775 738 48	1,765,120 15	10 618 35			00	10,618 33
14941H109	CHINA MOBILE HONG KONG LTD 650	28 750 95	14 322 22	05 JUL 01 10 JUL 01		1 000000	31 JUL 00 TO 31 JUL 00 1 100 000	
31 JUL 00	BUY LOT 129	13 962 04		12,428 73 L			00	
31 JUL 00	BUY LOT 129	2 348 16		14 788 91 S			00 S	1 100 000
				2 452 42 S			00 S	185 000
652	4 800 58	2,745 18		05 JUL 01 10 JUL 01		1 000000	31 JUL 00 TO 31 JUL 00 185 000	
				2 055 48 L			00	
** THERE ARE NO DETAIL RECORDS FOR THIS SET **								
673	104 913 34	62 395 41		09 JUL 01 12 JUL 01		1 000000	31 JUL 00 TO 31 JUL 00 4 205 000	
				42,517 93 L			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 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			
(CONTINUED) USD - US DOLLAR							
31JUL00	BUY LOT 129						
		53,373 09		51,540 25 S			4,205 000 00 S
	731	180,305 87	111,510 47	68,795 40	11JUL01 16JUL01	1 000000	31JUL00 TO 31JUL00 7,515 000
31JUL00	BUY LOT 129						7,515 000 00 S
	752	163,061 75	96,968 85	66,092 90	12JUL01 17JUL01	1 000000	31JUL00 TO 31JUL00 6,535 000
31JUL00	BUY LOT 129						6,535 000 00 S
31JUL00	BUY LOT 129						7,830 000 00 S
	754	197,390 05	116,184 56	81,205 49	12JUL01 17JUL01	1 000000	31JUL00 TO 31JUL00 7,830 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	786	208,212 91	127,239 16	80,973 75	16JUL01 19JUL01	1 000000	31JUL00 TO 31JUL00 8,575 000
31JUL00	BUY LOT 129						8,575 000 00 S
	801	21,103 89	13,057 78	8,046 11	17JUL01 20JUL01	1 000000	31JUL00 TO 31JUL00 880 000
31JUL00	BUY LOT 129						880 000 00 S
31JUL00	BUY LOT 129						5,080 000 00 S
		64 479 26		57,436 66 S			00 S

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 NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			
(CONTINUED) USD - US DOLLAR							
	802	121,915 92	75,379 00	46,536 92	17JUL01 20JUL01	1 000000	31JUL00 TO 31JUL00 5,080 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
	827	36,180 01	23,370 46	12 809 55	19JUL01 24JUL01	1 000000	31JUL00 TO 31JUL00 1,575 000
31JUL00	BUY LOT 129						1,575 000 00 S
	839	107,986 73	71,446 83	36,539 90	20JUL01 25JUL01	1 000000	31JUL00 TO 31JUL00 4,815 000
31JUL00	BUY LOT 129						4,815 000 00 S
	846	31,931 26	21,441 47	10,489 79	23JUL01 26JUL01	1 000000	31JUL00 TO 31JUL00 1,445 000
31JUL00	BUY LOT 129						1,445 000 00 S
	852	98,358 60	65,363 09	32,995 51	24JUL01 27JUL01	1 000000	31JUL00 TO 31JUL00 4,405 000
31JUL00	BUY LOT 129						4,405 000 00 S
	857	171,219 61	116,852 29	54,367 32	25JUL01 30JUL01	1 000000	31JUL00 TO 31JUL00 7,875 000
31JUL00	BUY LOT 129						7,875 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL RATE BASE RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
		99 954 55		71 264 06 S			00 S
182	50 623 22	43 328 09		7 295 13	21AUG01 24AUG01	1 000000	31JUL00 TO 31JUL00 2 920 000
31 JUL00 BUY LOT 129		57,062 88		15 560 34 L			2 920 000 00 L
202	45,057 24	41,918 44		3,138 80	22AUG01 27AUG01	1 000000	31JUL00 TO 31JUL00 2 825 000
31 JUL00 BUY LOT 129		35,857 07		9,200 17 L			2 825 000 00 L
329	5 193 57	5,564 39		370 82	06SEP01 11SEP01	1 000000	31 JUL00 TO 31JUL00 375 000
31 JUL00 BUY LOT 129		6,759 79		433 78 L			375 000 00 L
359	16,488 18	18 177 02		-1,688 84	07SEP01 12SEP01	1 000000	31 JUL00 TO 31JUL00 1,225 000
31 JUL00 BUY LOT 129		15 548 64		939 54 L			1 225 000 00 L
390	111 955 59	125 977 90		-14,022 31	10SEP01 13SEP01	1 000000	31 JUL00 TO 31JUL00 8 490 000
31 JUL00 BUY LOT 129		107 761 60		4 193 99 L			8 490 000 00 L
453	233 467 36	248,691 34		15 223 98	17SEP01 20SEP01	1 000000	31 JUL00 TO 31JUL00 16 760 000
							00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL RATE BASE RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/LS
(CONTINUED)		USD - US DOLLAR					
51 JUL00 BUY LOT 129		212 730 79		20 736 57 L			16,760 000 00 L
084	00	623 212 20		-623 212 20	15OCT01 19OCT01	1 000000	31 JUL00 TO 31JUL00 42,000 000
51 JUL00 BUY LOT 129		533 096 27		-533 096 27 L			42 000 000 00 L
195	827 001 23	829,762 53		2,761 30	5OCT01 02NOV01	1 000000	31 JUL00 TO 31JUL00 55 920 000
31 JUL00 BUY LOT 129		709 779 60		117,221 63 L			55,920 000 00 L
312	00	1,091 140 70		-1,091,140 70	12NOV01 14NOV01	1 000000	31 JUL00 TO 05APR01 73 535 000
51OCT00 BUY LOT 117		419 067 26		-419 067 26 L			13,955 000 00 L
51JUN00 BUY LOT 129		267 436 62		-267,436 62 L			21 070 000 00 L
07MAR01 BUY LOT 544		367 409 25		-367 409 25 S			15 405 000 00 S
05APR01 BUY LOT 691		485,650 95		-485,650 93 S			23,105 000 00 S
169610109 TOTAL		2 765 917 86		3 948 049 30			00
					1 182 131 44		-1 182 131 44
204410203 655	COMPANIA DE BEBIDAS DAS AMERSSPONSOREI AND REPSTG 450 057 24	449 408 18		-19 350 94	06JUL01 11JUL01	1 000000	14 JUN01 TO 14JUN01 21 390 000
14 JUN01 BUY LOT 397		449 408 18		19 350 94 S			21 390 000 00 S

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	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
29081M102	EMBRAER EMPRESA BRASILEIRA DE SPNSRD ADR REPSTG PF	30AUG01	05SEP01	1 000000	260CT00 TO 30JUL01		
274		760,949 87	891,050 71	-130,100 84		28,970 000	
260CT00	BUY LOT 074		421,118 50	16,092 77 S		16,645 000	
15JUN01	BUY LOT 431		224,226 22	-80,678 03 S		00 S	5,465 000
30JUL01	BUY LOT 883		245,705 99	-65,515 58 S		00 S	6,860 000
40049J206	GRUPO TELEVISION SA DE CV	SPONSORED ADR REPSTG	29APR02	02MAY02	1 000000	31JUL00 TO 31JUL00	
085		49,661 73	43,451 78	6,209 95		1,105 000	
31JUL00	BUY LOT 039		41,360 15	8,501 58 L		00 L	1,105 000
104		42,480 70	36,963 50	5 517 20		00	940 000
31JUL00	BUY LOT 039		35,184 20	7,296 50 L		00 L	940 000
126		49,764 35	43,648 39	6,115 96		00	1,110 000
31JUL00	BUY LOT 039		41,547 30	8,217 05 L		00 L	1,110 000
40049J206	TOTAL						
		141,906 78	124,063 67	17,843 11		00	17,843 11
500472303	KONNKLIJKE PHILIPS ELECTRS N V	22AUG01	27AUG01	1 000000	01AUG01 TO 02AUG01		
187		145,648 10	160,989 48	-15,341 38		5,630 000	
01AUG01	BUY LOT 031					5,620 000	

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	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	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
02AUG01	BUY LOT 042		160,694 35	-15,304 95 S		00 S	10 000
			295 13	-36 43 S		00 S	
454902204	NOKIA CORP	SPONSORED ADR	30AUG01	05SEP01	1 000000	31JUL00 TO 31JUL00	
264		705,574 84	281,651 13	423,923 71		47,120 000	
31JUL00	BUY LOT 198		281,651 13	423,923 71 L		00 L	47,120 000
608		263,124 65	166,283 64	96,841 01		00	12,710 000
31JUL00	BUY LOT 198		75,971 69	187,152 96 L		00 L	12,710 000
689		17,518 01	11,840 02	5,677 99		00	905 000
31JUL00	BUY LOT 198		5,409 47	12,108 54 L		00 L	905 000
709		15,683 91	10,727 98	4 955 93		00	820 000
31JUL00	BUY LOT 198		4,901 40	10,782 51 L		00 L	820 000
727		35,916 36	24,792 09	11,124 27		00	1,895 000
31JUL00	BUY LOT 198		11,527 01	24 589 35 L		00 L	1,895 000

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
486	752,159.79	721,098.99		29NOV01	04DEC01	1 000000	03OCT01	TO 03OCT01
				31,060.80		00	38,175.000	
03OCT01	BUY LOT 719						38,175.000	
		712,001.92		40,157.87	S	00 S		
450	345,751.76	320,268.06		13DEC01	18DEC01	1 000000	03OCT01	TO 03OCT01
				25,483.70		00	16,955.000	
05OCT01	BUY LOT 719						16,955.000	
		316,227.71		29,524.05	S	00 S		
011	12,402.55	10,766.90		11JAN02	16JAN02	1 000000	03OCT01	TO 03OCT01
				1,635.65		00	570.000	
03OCT01	BUY LOT 719						570.000	
		10,631.07		1,771.48	S	00 S		
027	40,055.12	36,739.69		14JAN02	17JAN02	1 000000	03OCT01	TO 03OCT01
				3,315.43		00	1,945.000	
03OCT01	BUY LOT 719						1,945.000	
		36,276.20		3,778.92	S	00 S		
031	14,282.30	12,939.17		15JAN02	18JAN02	1 000000	03OCT01	TO 03OCT01
				1,343.13		00	685.000	
03OCT01	BUY LOT 719						685.000	
		12,775.93		1,504.37	S	00 S		
042	6,525.94	5,950.13		16JAN02	22JAN02	1 000000	03OCT01	TO 03OCT01
				575.81		00	315.000	
03OCT01	BUY LOT 719						315.000	

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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
		5,875.06		450.88	S	00 S		
054	4,418.86	3,966.75		17JAN02	23JAN02	1 000000	03OCT01	TO 03OCT01
				452.11		00	210.000	
03OCT01	BUY LOT 719						210.000	
		3,916.71		502.15	S	00 S		
066	13,247.44	11,900.26		18JAN02	24JAN02	1 000000	03OCT01	TO 03OCT01
				1,347.18		00	630.000	
03OCT01	BUY LOT 719						630.000	
		11,750.13		1,497.31	S	00 S		
108	14,058.99	12,939.17		23JAN02	28JAN02	1 000000	03OCT01	TO 03OCT01
				1,119.82		00	685.000	
03OCT01	BUY LOT 719						685.000	
		12,775.94		1,283.05	S	00 S		
140	264,456.78	242,916.39		25JAN02	30JAN02	1 000000	03OCT01	TO 04OCT01
				21,540.39		00	12,860.000	
05OCT01	BUY LOT 719						6,450.000	
		120,298.95		12,340.73	S	00 S		
04OCT01	BUY LOT 744						6,410.000	
		123,428.40		8,388.70	S	00 S		
147	34,839.35	32,017.36		28JAN02	31JAN02	1 000000	04OCT01	TO 04OCT01
				2,821.99		00	1,695.000	
04OCT01	BUY LOT 744						1,695.000	
		32,638.24		2,201.11	S	00 S		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY CN/L'S	STL CN/L'S	BASE CURR CN/L'S	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY CN/L'S			NET BASE GN/L'S		
(CONTINUED)									
USD - US DOLLAR									
157				29JAN02	01FEB02	1 000000	0401101 TO 0401101		
	18 267 33	17,189 26		1 078 07		00	910 000		
0401101	BUY LOT 744		17 527 60	744 73 S		00 S	910 000		
167				30JAN02	04FEB02	1 000000	0401101 TO 0401101		
	16 028 71	15,111 44		917 27		00	800 000		
0401101	BUY LOT 744		15,404 48	624 73 S		00 S	800 000		
174				31JAN02	05FEB02	1 000000	0401101 TO 0401101		
	21 007 47	19 361 53		1,645 94		00	1 025 000		
0401101	BUY LOT 744		19 736 99	1 270 48 S		00 S	1 025 000		
184				01FEB02	06FEB02	1 000000	0401101 TO 0401101		
	311 25	283 34		27 91		00	15 000		
0401101	BUY LOT 744		288 85	22 42 S		00 S	15 000		
191				04FEB02	07FEB02	1 000000	0401101 TO 0401101		
	1 730 77	1 605 59		125 18		00	85 000		
0401101	BUY LOT 744		1 636 73	94 04 S		00 S	85 000		
201				05FEB02	08FEB02	1 000000	0401101 TO 0401101		
	3 142 11	2 927 84		214 27		00	155 000		
0401101	BUY LOT 744						155 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECURITY CN/L'S	STL CN/L'S	BASE CURR CN/L'S	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECURITY CN/L'S			NET BASE GN/L'S		
(CONTINUED)									
USD - US DOLLAR									
		2 984 62			157 49 S		00 S		
210				04FEB02	13FEB02	1 000000	0401101 TO 0401101		
	1 329 12	1 227 80		101 32		00	65 000		
0401101	BUY LOT 744		1 251 61	77 51 S		00 S	65 000		
217				08FEB02	13FEB02	1 000000	0401101 TO 0401101		
	1 200 67	1 133 36		67 11		00	60 000		
0401101	BUY LOT 744		1 155 34	45 13 S		00 S	60 000		
230				11FEB02	14FEB02	1 000000	0401101 TO 0401101		
	1 999 49	1 888 93		110 34		00	100 000		
0401101	BUY LOT 744		1 925 34	73 93 S		00 S	100 000		
266				12FEB02	15FEB02	1 000000	0401101 TO 0401101		
	4 295 71	3 966 75		328 96		00	210 000		
0401101	BUY LOT 744		4 043 68	252 03 S		00 S	210 000		
278				14FEB02	19FEB02	1 000000	0401101 TO 0401101		
	1 557 83	1 414 70		141 13		00	75 000		
0401101	BUY LOT 744		1 444 17	113 66 S		00 S	75 000		
0401101	BUY LOT 744		8 465 02	729 16 S		00 S	450 000		

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 SECTY GN/LS	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSM NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE		
(CONTINUED)							
USD - US DOLLAR							
281	9,394 18	8,500 18	13FEB02	19FEB02	1 000000	00	04OCT01 TO 04OCT01 450 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
286	7,555 74	6,800 15	14FEB02	20FEB02	1 000000	00	04OCT01 TO 04OCT01 360 000
04OCT01 BUY LOT 744		6,932 02		623 72 S		00 S	360 000
299	528 20	472 23	15FEB02	21FEB02	1 000000	00	04OCT01 TO 04OCT01 25 000
04OCT01 BUY LOT 744		481 39		44 81 S		00 S	25 000
300	4 546 52	4,061 20	15FEB02	21FEB02	1 000000	00	04OCT01 TO 04OCT01 215 000
04OCT01 BUY LOT 744		4,139 95		406 57 S		00 S	215 000
318	1,578 05	1,416 70	20FEB02	25FEB02	1 000000	00	04OCT01 TO 04OCT01 75 000
04OCT01 BUY LOT 744		1,444 17		133 88 S		00 S	75 000
325	538 65	472 23	21FEB02	26FEB02	1 000000	00	04OCT01 TO 04OCT01 25 000
04OCT01 BUY LOT 744				66 42		00	25 000

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 SECTY GN/LS	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSM NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE		
(CONTINUED)							
USD - US DOLLAR							
		481 39		57 26 S		00 S	
328	3,069 34	2,644 50	22FEB02	27FEB02	1 000000	00	04OCT01 TO 04OCT01 140 000
04OCT01 BUY LOT 744		2,695 78		373 56 S		00 S	140 000
71654408 TOTAL							
	2,351,542 45	2,397,903 10		46,360 65		00	-46,360 65
780257804	ROYAL DUTCH PETE CO	NY REGISTRY SH PAR M	14OCT01	19OCT01	1 000000	00	21SEP01 TO 21SEP01 5,420 000
038	285,234 24	237,700 06		47,534 18		00	
21SEP01 BUY LOT 594		237,700 06		47,534 18 S		00 S	5,420 000
803054204	SAP AKTIENGESELLSCHAFT	SPONSERED ADR	22JAN02	25JAN02	1 000000	00	30NOV01 TO 30NOV01 6,475 000
092	223,052 63	201,365 38		21,687 25		00	
30NOV01 BUY LOT 501		201,365 38		21,687 25 S		00 S	6,475 000
355	220,837 19	201,209 88	27FEB02	04MAR02	1 000000	00	30NOV01 TO 30NOV01 6 470 000
30NOV01 BUY LOT 501		201,209 88		19,627 31 S		00 S	6,470 000
803054204 TOTAL							
	443,889 82	402 575 24		41 314 56		00	41,314 56
861012102	STMICROELECTRONICS N V	SHS N Y REGISTRY	19SEP01	24SEP01	1 000000	00	18OCT00 TO 05FEB01 12,310 000
515	253,971 43	502,372 57		-248 401 14		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DT	OF ORIG	BUY
LOT	LOCAL PRIN IPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE (CURR GN/LS)	SHS/PAR	NET	DTL FUND RSN
	BASE PRIN IPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE (CURR GN/LS)		NET	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
05FEB01	BUY LOT 048							6 725 000	
18OCT00	BUY LOT 860							5 585 000	
558	28,831 98			20SEP01	25SEP01	1 000000	04FEB01 TO 05FEB01	1 445 000	
05FEB01	BUY LOT 048							1 445 000	
584	33 930 66			21SEP01	26SEP01	1 000000	05FEB01 TO 05FEB01	1 790 000	
05FEB01	BUY LOT 048							1 790 000	
049	487,982 27			17OCT01	22OCT01	1 000000	05FEB01 TO 05FEB01	16 895 000	
05FEB01	BUY LOT 048							16 895 000	
175	1 459 280 26			25OCT01	26OCT01	1 000000	05FEB01 TO 10JUL01	50 681 000	
05FEB01	BUY LOT 048							5 650 000	
04MAY01	BUY LOT 102							9 445 000	
11MAY01	BUY LOT 138							1 860 000	
14MAY01	BUY LOT 148							60 000	
14MAY01	BUY LOT 149							365 000	
15MAY01	BUY LOT 162							14 700 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DT	OF ORIG	BUY
LOT	LOCAL PRIN IPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE (CURR GN/LS)	SHS/PAR	NET	DTL FUND RSN
	BASE PRIN IPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE (CURR GN/LS)		NET	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
16MAY01	BUY LOT 177							5,401 000	
07MAY01	BUY LOT 358							9 905 000	
10JUL01	BUY LOT 684							4 795 000	
161	13 020 88			03MAY02	08MAY02	1 000000	04JAN02 TO 04JAN02	455 000	
04JAN02	BUY LOT 818							455 000	
04JAN02	BUY LOT 818							155 000	
162	3 860 88			03MAY02	08MAY02	1 000000	04JAN02 TO 04JAN02	135 000	
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
174	36 635 28			06MAY02	09MAY02	1 000000	04JAN02 TO 04JAN02	1,260 000	
04JAN02	BUY LOT 818							1 260 000	
193	62,333 19			07MAY02	10MAY02	1 000000	04JAN02 TO 04JAN02	2 190 000	
04JAN02	BUY LOT 818							2 190 000	

21A9
USD

ANNUAL

KAUFFMAN-JANUS/CIANO
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002PAGE 197
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SELTY BASE	STI DT GN/L CN/L	SELL RATE BASE CURR CN/L	TRD DTS SHS/PAR	OF ORIG DIL FUND RSN	BUYS NET BASE CN/L
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(CONTINUED)

USD - US DOLLAR

879382208	TOTAL								
		1 650 879 53		1,671,236 96				60 362 43	-60,462 43
879403780	TELEFONOS DE MEXICO S A 753	32 707 11		29 144 77		1 000000	31 JUL00 TO 31 JUL00	970 000	
31 JUL00	BUY LOT 068			29 144 77	3 562 34 S	00 S		970 000	
	753	17 619 84		15 924 46		1 000000	31 JUL00 TO 31 JUL00	530 000	
31 JUL00	BUY LOT 068			15 924 46	1 695 38 S	00 S		530 000	
	766	35 672 39		32 449 85		1 000000	31 JUL00 TO 31 JUL00	1 080 000	
31 JUL00	BUY LOT 068			32 449 85	3,222 54 S	00 S		1 080 000	
	787	54 229 55		49 424 92		1 000000	31 JUL00 TO 31 JUL00	1 645 000	
31 JUL00	BUY LOT 068			49 424 92	4 803 63 S	00 S		1,645 000	
	805	80,145 82		73,012 16		1 000000	31 JUL00 TO 31 JUL00	2 430 000	
31 JUL00	BUY LOT 068			73 012 16	7 131 66 S	00 S		2,430 000	

21A9
USD

ANNUAL

KAUFFMAN-JANUS/CIANO
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002PAGE 198
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SELTY BASE	STI DT GN/L CN/L	SELL RATE BASE CURR CN/L	TRD DTS SHS/PAR	OF ORIG DIL FUND RSN	BUYS NET BASE CN/L
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(CONTINUED)

USD - US DOLLAR

	814	92,912 80		84 279 46		1 000000	31 JUL00 TO 31 JUL00	2 805 000	
31 JUL00	BUY LOT 068			84 279 46	8 633 34 S	00 S		2,805 000	
	828	90 914 12		82,927 39		1 000000	31 JUL00 TO 31 JUL00	2,760 000	
31 JUL00	BUY LOT 068			82,927 39	7 984 73 S	00 S		2 760 000	
	840	252,585 98		230 604 24		1 000000	31 JUL00 TO 31 JUL00	7 675 000	
31 JUL00	BUY LOT 068			230 604 24	21 901 74 S	00 S		7 675 000	
	009	508 001 83		421 547 55		1 000000	31 JUL00 TO 31 JUL00	14,030 000	
31 JUL00	BUY LOT 068			421 547 55	86 454 28 S	00 L		14 030 000	
879403780	TOTAL	1 166,707 44		1 019 315 80				165 391 64	145 391 64
881424209	TEVA PHARMACEUTICAL INDS LTD ADR 011	3 815 80		4 186 17		1 000000	23MAR01 TO 23MAR01	80 000	
23MAR01	BUY LOT 549			4 152 00	1 663 80 S	00 S		80 000	

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 LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORG NET	BUY DTL FUND RSN BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
024	103,318 27	75,089 49		01AUG01 06AUG01		1 000000	23MAR01 TO 02APR01		
				28,228 78		00	1,435 000		
23MAR01 BUY LOT 549		7,525 50		2,914 33 S		00 S	145 000		
02APR01 BUY LOT 647		66,726 92		26,151 52 S		00 S	1,290 000		
045	30,946 83	23,808 86		05AUG01 08AUG01		1 000000	02APR01 TO 02APR01		
				7,137 97		00	455 000		
02APR01 BUY LOT 647		23,535 47		7,411 36 S		00 S	455 000		
392	270,698 40	230,675 90		23MAY02 29MAY02		1 000000	02APR01 TO 04APR01		
				40,022 50		00	4,155 000		
02APR01 BUY LOT 647		8,534 84		2,214 92 L		00 L	165 000		
03APR01 BUY LOT 657		119,614 43		31,207 90 L		00 L	2,315 000		
04APR01 BUY LOT 679		86,819 94		22,306 37 L		00 L	1,475 000		
881424209 TOTAL	410 779 30	333,760 42		77,018 88		00			77,018 88
89151E109 TOTAL FINA SA 017	936,226 16	945,631 70		01AUG01 06AUG01		1 000000	31JUL00 TO 31JUL00		
				-9,405 54		00	13,000 000		
31JUL00 BUY LOT 127		945,631 70		-9,405 54 L		00 L	13,000 000		
90458E107 UNIBANCO UNIAO DE BANCOS BRAS GLOBAL DEPOSITORY RC 717				11JUL01 16JUL01		1 000000	20APR01 TO 20APR01		
							9,100 000		

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 LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORG NET	BUY DTL FUND RSN BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
20APR01 BUY LOT 866	175,404 82	183,788 15		-8,383 33		00			
		183,788 15		-8,383 33 S		00 S	9,100 000		
243	178,392 25	183,788 15		28AUG01 31AUG01		1 000000	20APR01 TO 20APR01		
				-5,395 90		00	9,100 000		
20APR01 BUY LOT 866		183,788 15		-5,395 90 S		00 S	9,100 000		
90458E107 TOTAL	353,797 07	347,576 30		-13,779 23		00			-13,779 23
910873207 UNITED MICROELECTRONICS CORP 820	266,575 92	207,643 27		18APR02 23APR02		1 000000	04DEC01 TO 04DEC01		
				58,932 65		00	24,495 000		
04DEC01 BUY LOT 528		200,822 26		65,753 66 S		00 S	24,495 000		
851	280,411 87	223,240 89		19APR02 24APR02		1 000000	04DEC01 TO 15MAR02		
				57,170 98		00	26,335 000		
15MAR02 BUY LOT 480		15,195 84		2,852 31 S		00 S	1,695 000		
04DEC01 BUY LOT 528		202,011 04		60,352 68 S		00 S	24,640 000		
146	253 685 29	223,240 89		02MAY02 07MAY02		1 000000	15MAR02 TO 15MAR02		
				30,444 40		00	26,335 000		
15MAR02 BUY LOT 480		236 095 91		17 589 38 S		00 S	26 335 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS	BASE CURR GN/LS		NET BASE CN/LS

(CONTINUED)

USD - US DOLLAR

910875207 TOTAL

		880,673.08	654,125.05		146,548.03		00	146,548.03
92851S204	VIVENDI UNIVERSAL			SPONSORED ADR NEW	20SEP01	25SEP01	1.000000	11DEC00 TO 11DEC00
532		228,903.88	418,024.95		189,121.07		00	5,645.000
11DEC00	BUY LOT 458		418,024.95		189,121.07 S		00 S	5,645.000
627		162,589.50	268,439.41		25SEP01	02OCT01	1.000000	11DEC00 TO 11DEC00
11DEC00	BUY LOT 458		268,439.41		-106,049.91		00	3,625.000
					106,049.91 S		00 S	3,625.000
723		135,172.17	228,821.45		05OCT01	09OCT01	1.000000	11DEC00 TO 11DEC00
11DEC00	BUY LOT 458		228,821.45		93,649.28		00	3,090.000
					-93,649.28 S		00 S	3,090.000
726		56,055.60	91,824.79		06OCT01	10OCT01	1.000000	11DEC00 TO 11DEC00
11DEC00	BUY LOT 458		91,824.79		35,789.19		00	1,240.000
11DEC00	BUY LOT 458		214,751.53		-35,789.19 S		00 S	2,900.000
					83,859.75		00	2,900.000
727		130,911.78	214,751.53		04OCT01	10OCT01	1.000000	11DEC00 TO 11DEC00

... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	LOCAL SECY CN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY CN/LS	BASE SECY CN/LS	BASE CURR GN/LS		NET BASE CN/LS

(CONTINUED)

USD - US DOLLAR

094		19,936.02	23,012.69		22JAN02	25JAN02	1.000000	05DEC01 TO 05DEC01
05DEC01	BUY LOT 540		23,012.69		-3,076.67		00	425.000
					3,076.67 S		00 S	425.000
109		275,561.51	323,260.57		25JAN02	28JAN02	1.000000	05DEC01 TO 05DEC01
05DEC01	BUY LOT 540		323,260.57		47,699.06		00	5,970.000
					47,699.06 S		00 S	5,970.000
119		52,242.51	59,832.99		24JAN02	29JAN02	1.000000	05DEC01 TO 05DEC01
05DEC01	BUY LOT 540		59,832.99		-7,590.48		00	1,105.000
					7,590.48 S		00 S	1,105.000
92851S204	TOTAL	1,061,152.97	1,627,948.38				00	-566,815.41
92857W100	VODAFONE GROUP PLC NEW			SPONSORED ADR	16AUG01	21AUG01	1.000000	31JUL00 TO 31JUL00
151		85,670.77	92,816.45		-7,145.68		00	4,564.000
31JUL00	BUY LOT 168		92,816.45		7,145.68 L		00 L	4,564.000
158		104,789.42	114,876.88		17AUG01	22AUG01	1.000000	31JUL00 TO 31JUL00
31JUL00	BUY LOT 168		114,876.88		10,087.46		00	5,650.000
31JUL00	BUY LOT 168		22,975.38		-10,087.46 L		00 L	1,130.000
					-2,405.78 L		00 L	

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 DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
164	20,569 60	22,975 38	-2,405 78	17AUG01	22AUG01	1 000000	31JUL00 TO 31JUL00 1,130 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
168	51,675 65	57,336 78	-5,661 13	20AUG01	23AUG01	1 000000	31JUL00 TO 31JUL00 2,820 000
31JUL00 BUY LOT 168		57,336 78	-5,661 13 L			00 L	2,820 000
31JUL00 BUY LOT 168		15,350 80	-1,546 47 L			00 L	755 000
172	13,804 33	15,350 80	-1,546 47	20AUG01	23AUG01	1 000000	31JUL00 TO 31JUL00 755 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
316	485,850 47	486,244 35	-393 88	05SEP01	10SEP01	1 000000	31JUL00 TO 31JUL00 23,915 000
31JUL00 BUY LOT 168		486,244 35	-393 88 L			00 L	23,915 000
645	418,160 36	385,503 23	32,657 13	13DEC01	18DEC01	1 000000	31JUL00 TO 11OCT01 16,460 000
11OCT01 BUY LOT 014						00 S	3,535 000
31JUL00 BUY LOT 168		83,776 67	4,950 64 S			00 S	3,385 000
04OCT01 BUY LOT 728		68,824 47	16,137 88 L			00 L	9,740 000
		225,740 08	18,730 62 S			00 S	

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 DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
010	310,146 14	296,069 26	14,076 88	11JAN02	16JAN02	1 000000	11OCT01 TO 11OCT01 12,795 000
11OCT01 BUY LOT 014		303,231 27	6,914 87 S			00 S	12,795 000
92857W100 TOTAL	1,490,666 74	1,471,173 13	19,493 61			00	19,493 61
USD TOTAL	24,339,488 79	26,254,347 96	-1,914,859 17			00	-1,914,859 17
PREFERRED STOCK							
AUD AUSTRALIAN DOLLAR							
462075902	NEWS CORPORATION	PREF LTD	SHS AUD	23MAY02	28MAY02	1 790991	06DEC01 TO 07DEC01
430	80,881 55	93,896 08	-13,014 53			3,764 27	7,153 000
	45,160 22	48,662 61	-7,266 66				
06DEC01 BUY LOT 560			-14,285 75 S			3,775 96 S	7,127 000
07DEC01 BUY LOT 575		49,196 56	-7,976 45 S				24 000
		184 33	-35 47 S			15 29 S	
529	24,136 61	28,170 14	-4,033 53	30MAY02	04JUN02	1 770852	07DEC01 TO 07DEC01
	13,629 94	14,599 46	-2,277 73			1,308 21	2,146 000
07DEC01 BUY LOT 575			-5,371 59 S			1,448 85 S	2,146 000
		15,214 43	-3,033 34 S				
554	47,635 16	58,296 17	-10,661 01	31MAY02	05JUN02	1 767253	07DEC01 TO 13DEC01
	26,954 35	38,212 59	6,032 53			2,774 29	4,441 000
07DEC01 BUY LOT 575			-8,939 25 S				2,956 000

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 NET BASE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
13DEC01	BUY LOT 655	20 957 06		-5,058 27 S -3 306 53 S 1 871 00 S		2 042 45 S 920 40 S	1 485 000
	576	41,349 80 23,629 35	49,973 77 25 899 42		03 JUN02 06 JUN02	1 749934 2,658 10	13DEC01 TO 17DEC01 3 807 000
13DEC01	BUY LOT 655		208 00	-64 83 S -37 05 S		21 46 S	31 000
16DEC01	BUY LOT 658		20,249 03	-5 808 89 S -3,319 49 S		2 057 11 S	3 059 000
17JFC01	BUY LOT 677		4 716 13	-1,372 87 S -755 50 S		489 64 S	717 000
	601	23 695 15 13,618 90	29 141 52 15 102 89		04 JUN02 07 JUN02	1 739887 1 646 20	17DEC01 TO 17DEC01 2,220 000
17DFI 01	BUY LOT 677		14 602 24	-4,510 64 S -2,592 49 S		1 609 15 S	2 220 000
	672	26 439 08 15 142 99	32,803 90 17 000 96		05 JUN02 11 JUN02	1 745962 1,787 48	17DEC01 TO 18DEC01 2,499 000
17DEC01	BUY LOT 677		2,624 46	-848 09 S 485 74 S		779 07 S	399 000
18DEC01	BUY LOT 695		15 966 54	-4 857 09 S -2,781 90 S		1 540 56 S	2 100 000
	678	42 369 91 24 369 05	52 625 39 27,273 64		06 JUN02 12 JUN02	1 748677 2,993 85	18DEC01 TO 10 JAN02 4 009 000
18DEC 01	BUY LOT 695		6 810 35	2 379 84 S 1 368 76 S		782 88 S	1 024 000
10 JAN02	BUY LOT 884		20 262 66	7 210 39 S -4,147 06 S		2 028 98 S	2 985 000

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 NET BASE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
	706	24,099 94 13 759 86	10 644 23 15 892 05		07 JUN02 13 JUN02	1 751467 1 615 69	10 JAN02 TO 11 JAN02 2 536 000
11 JAN02	BUY LOT 802		15 362 29	5 867 28 S -3 549 92 S		1 464 75 S	2 288 000
10 JAN02	BUY LOT 884		325 83	-128 04 S -73 10 S		30 01 S	48 000
662075902 TOTAL							
		310 607 40 176 264 66	375 571 20 194 643 62	-64,963 80 -36,927 05		18 548 09	-18,578 96
AUD TOTAL							
		310 607 40 176 264 66	375 571 20 194 643 62	-64 963 80 -36 927 05		18 548 09	18 578 96
EUR - EURO CURRENCY							
GERMANY							
710106907	PORSHE AG 354	40 523 59 36 653 59	NON VTC PRF NPV 44 132 33 39 064 46		07SEP01 12SEP01	1 105583 853 24	02AUG01 TO 02AUG01 108 000
02AUG01	BUY LOT 039		40 062 23	-4 942 28 S -4,470 29 S		1 061 65 S	108 000
	586	15 337 46 13 789 15	17 571 20 15 553 46		10SEP01 13SEP01	1 112285 743 95	02AUG01 TO 02AUG01 43 000
02AUG 01	BUY LOT 039		15 950 71	2 764 69 S -2 485 59 S		524 03 S	43 000
	398	17 552 33 14 023 53	20 023 00 17 723 69		11SEP01 14SEP01	1 095410 555 32	02AUG01 TO 03AUG01 49 000

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	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET	
(CONTINUED)									
EUR - EURO CURRENCY									
02AUG01	BUY LOT 039								
		14,095 97		-2,385 24 S			38 000		
03AUG01	BUY LOT 050			-2,177 49 S		507 93 S			
		4,093 94		690 31 S		133 34 S		11 000	
	196	144,263 13 130,709 59	187,562 40 166,023 97	30OCT01 -43,299 27 -39,231 30	02NOV01	1 103692	03AUG01	TO 06AUG01	459 000
03AUG01	BUY LOT 050			-30,953 64 S		3,916 92			290 000
06AUG01	BUY LOT 065			28,027 42 S		2,679 67 S			169 000
		59,988 46		-15,025 12 S		1,751 24 S			
	508	154,396 25 136,293 36	115,643 05 102,363 36	18MAR02 38,753 20 34,209 40	21MAR02	1 132823	06AUG01	TO 06AUG01	283 000
06AUG01	BUY LOT 065			40 289 29 S		-279 40			283 000
		100,454 05		35,545 39 S		273 92 S			
	535	67,525 95 59,463 37	51,896 35 45,936 92	19MAR02 15,629 60 13,763 43	22MAR02	1 135589	06AUG01	TO 07AUG01	127 000
06AUG01	BUY LOT 065			9,380 18 S		-236 98			73 000
07AUG01	BUY LOT 090			8 260 19 S		7 37 S			54 000
		25,912 17		7,046 30 S		66 09 S			
	549	40,244 32 35,563 90	31,056 08 27,489 81	20MAR02 9,188 24 8,119 65	25MAR02	1 131606	07AUG01	TO 07AUG01	76 000
07AUG01	BUY LOT 090			9,752 11 S		-45 56			76 000
		26,758 45		8,617 94 S		187 51 S			
	216	5,459 73 4,935 32	4,494 96 3,978 79	08MAY02 964 77 872 10	13MAY02	1 106256	07AUG01	TO 07AUG01	11 000
						84 43			

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	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET	
(CONTINUED)									
EUR - EURO CURRENCY									
07AUG01	BUY LOT 090								
		3 872 93		1 046 38 S			11 000		
				945 88 S		116 51 S			
	245	4,945 09 4,508 69	4,086 33 3,617 08	10MAY02 858 76 782 97	15MAY02	1 096792	07AUG01	TO 07AUG01	10 000
07AUG01	BUY LOT 090			932 96 S		108 64			10 000
		3,520 85		850 63 S		137 21 S			
	287	65,107 99 58,737 18	53 939 51 47,745 45	14MAY02 11 168 48 10,075 65	17MAY02	1 108463	07AUG01	TO 07AUG01	132 000
07AUG01	BUY LOT 090			12,147 83 S		916 08			132 000
		46,475 19		10 959 17 S		1,302 82 S			
	326	109,406 20 100,936 37	89,081 92 78,852 34	17MAY02 20,524 20 18,900 81	22MAY02	1 085894	07AUG01	TO 08AUG01	218 000
07AUG01	BUY LOT 090			8,633 23 S		3,183 22			85 000
08AUG01	BUY LOT 107			7,950 34 S		1,478 37 S			133 000
		29,927 21		12 745 36 S		2,330 88 S			
		47,513 17		11,737 20 S					
710104907 TOTAL									
		664,962 04 597,614 05	619,487 13 548,349 31	45,474 91 39,964 88		9,299 86			49,264 74
GERMANY TOTAL									
		664,962 04 597,614 05	619,487 13 548,349 31	45,474 91 39,964 88		9,299 86			49,264 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLL RATE	TRD DIS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR (N/LS)	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE SECY GN/LS		NET FUND RSN
							NET BASE CN/LS

(CONTINUED)

EUR - EURO CURRENCY

EUR TOTAL

669,962.04	619,487.13	45,474.91					
597,614.05	548,349.31	39,964.88			9,299.86		49,264.74

USD - US DOLLAR

345395206	FORD MTR CO CAP TR II	TR ORIGINATED PFD SL	07JUN02	12JUN02	1.000000		24JAN02 TO 24JAN02
715						18,685.000	
	1,077,710.85	934,250.00	143,460.85			00	
24JAN02	BUY LOT 142					18,685.000	
		934,250.00	143,460.85			00	
USD TOTAL							
	1,077,710.85	934,250.00	143,460.85			00	143,460.85

REAL ESTATE INV TRST

USD - US DOLLAR

85590A205	STARWOOD HOTELS + RESORTS	PAIRD I LL B SH BEN	29AUG01	04SEP01	1.000000		31OCT00 TO 31OCT00
259						35,320.000	
	1,233,372.07	1,056,951.00	176,421.07			00	
31OCT00	BUY LOT 126					35,320.000	
		1,056,951.00	176,421.07			00	
USD TOTAL							
	1,233,372.07	1,056,951.00	176,421.07			00	176,421.07

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SFLL RATE	TRD DIS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR (N/LS)	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE SECY GN/LS		NET FUND RSN
							NET BASE CN/LS

EQUITY TOTAL

216,485,703.00	239,249,457.15	-22,417,999.25				-345,754.90	-22,763,754.15
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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	BASE SECTY GN/LS					
FIXED INCOME									
GOVERNMENT ISSUES									
AUD - AUSTRALIAN DOLLAR									
606011117	AUSTRALIA(CMNLTH) 6 75PCT B	15NOV2006	6 750	03JAN02	08JAN02	1 943257	04DEC00	TO	04DEC00
786	4,751,645 80	4,753,806 00		-2,160 20					4,510,000 00
	2,445,196 80	2,582,980 97		-1,111 64		-136 672 53			
04DEC00	BUY LOT 377			129 00 L					2,150,000 00
04DEC00	BUY LOT 376	1,230,724 93		66 38 L		65,121 00 L			2,360,000 00
		1,352,256 04		-2,289 20 L		-71,551 53 L			
				-1,178 02 L					
AUD TOTAL									
	4,751,645 80	4,753,806 00		-2,160 20					
	2,445,196 80	2,582,980 97		-1,111 64		-136,672 53			-157,784 17
EUR - EURO CURRENCY									
GERMANY									
713055114	BUNDESREPUBLIK DEUTS 5PCT 04JU	04JUL2011	5 000	11OCT01	16OCT01	1 232239	17JUL01	TO	17JUL01
101	3,075,451 78	2,943,215 00		132 236 78					2,950,000 00
	2,495,823 57	2,516,596 52		107,314 21		-128,087 16			
17JUL01	BUY LOT 791			132,236 78 S					2,950,000 00
		2,516,596 52		107,314 21 S		-128,087 16 S			
GERMANY TOTAL									
	3,075,451 78	2,943,215 00		132,236 78					
	2,495,823 57	2,516,596 52		107,314 21		-128,087 16			-20,772 95

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	BASE SECTY GN/LS					
(CONTINUED)									
EUR - EURO CURRENCY									
EUR TOTAL									
	3,075,451 78	2,943,215 00		132,236 78					
	2,495,823 57	2,516,596 52		107,314 21		-128,087 16			-20,772 95
FIXED INCOME TOTAL									
	4,941,020 37	5,099,577 49		106,202 57		-264,759 69			-158 557 12

ASSET ID	SECURITY DESCRIPTION LOT LOCAL TRIN IPAI NET BASE TRIN IPAI NET	MAT DATE LOCAL LOST BASE LOST	MAT RATE	TRD DT LOCAL SELLY CH/L\$ BASE SELLY CH/L\$	STL DT	SELL RATE BASE CURR CH/L\$	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE CH/L\$
FORLEIGH CASH								
SECURITY SETTLEMENTS								
AUD - AUSTRALIAN DOLLAR								
** AUD **	3056 115 906 75 58 650 58	115 906 75 58 730 32		10DEC01 00 00	10DEC01	1 962125 79 74	115,906 75	SS
** AUD **	3070 94 873 31 48 864 50	94 873 31 48 850 26		11DEC01 00 00	11DEC01	1 941659 14 24	94 873 31	SS
** AUD **	3071 75 874 12 58 048 87	75 874 12 58 037 78		11DEC01 00 00	11DEC01	1 941459 11 09	75,874 12	SS
** AUD **	3084 70 511 68 56 494 27	70 511 68 56 517 04		12DEC01 00 00	12DEC01	1 921599 377 23	70 511 68	SS
** AUD **	3085 44 853 85 33,749 96	44 853 85 33,402 98		12DEC01 00 00	12DEC01	1 921599 546 96	44 853 85	SS
** AUD **	3131 19 636 51 10 129 49	19 636 51 10 165 82		18DEC01 00 00	18DEC01	1 938548 -36 33	19 636 51	SS
** AUD **	3132 51 890 36 16 450 64	51 890 36 16 509 64		18DEC01 00 00	18DEC01	1 938548 -59 00	51,890 36	SS
** AUD **	3159 59 034 27 20 040 19	59 034 27 20 156 83		19DEC01 00 00	19DEC01	1 947799 -95 64	59,034 27	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL TRIN IPAI NET BASE TRIN IPAI NET	MAT DATE LOCAL LOST BASE LOST	MAT RATE	TRD DT LOCAL SELLY CH/L\$ BASE SELLY CH/L\$	STL DT	SELL RATE BASE CURR CH/L\$	TRD DTS OF ORIG SHS/PAR	BUY'S DIL FUND RSN NET BASE CH/L\$
(CONTINUED)								
AUD - AUSTRALIAN DOLLAR								
** AUD **	3160 45 314 72 23 265 60	45 314 72 23 376 63		19DEC01 00 00	19DEC01	1 947799 -111 03	45 314 72	SS
** AUD **	3418 498 993 89 278 104 60	498 993 89 258 103 96		15FEB02 00 00	15FEB02	1 933501 64	498 993 89	SS
** AUD **	3574 152 017 01 80 941 44	152 017 01 80 924 19		21MAR02 00 00	21MAR02	1 878111 17 25	152 017 01	SS
** AUD **	3589 406 869 93 216 478 58	406 869 93 216 478 38		22MAR02 00 00	22MAR02	1 877758 20	406 869 93	SS
** AUD **	3744 29 420 07 15 802 99	29 420 07 15 777 17		17APR02 00 00	17APR02	1 861677 25 82	29 420 07	SS
** AUD **	3754 48 734 98 57 032 06	48 734 98 56 922 08		18APR02 00 00	18APR02	1 854148 109 98	48 734 98	SS
** AUD **	3788 155 533 90 83 840 53	155 533 90 85 831 10		22APR02 00 00	22APR02	1 854114 9 43	155 533 90	SS
** AUD **	3910 117 483 64 43 566 52	117 483 64 43 491 30		07MAY02 00 00	07MAY02	1 848258 73 22	117 483 64	SS
** AUD **	3933 201 784 54 108 973 74	201 784 54 108 990 03		08MAY02 00 00	08MAY02	1 851680 16 27	201 784 54	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 SECTY GN/LS	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	GN/LS			NET	BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
AUD TOTAL	2,184,737 53	2,184,737 53			00				
	1,150,832 56	1,150,244 51			00	588 05			588 05
CAD - CANADIAN DOLLAR									
++ CAD ++				20SEP01	20SEP01	1 570100			
2384	31,482 35	31,482 35		00	00	-38 70		51,482 35	SS
	20,051 18	20,089 88							
++ CAD ++				21SEP01	21SEP01	1 570200			
2408	34,212 13	34,212 13		00	00	-22 52		34,212 13	SS
	21,788 39	21,810 91							
++ CAD ++				28SEP01	28SEP01	1 579200			
2517	91,209 53	91,209 53		00	00	39		91,209 53	SS
	57,756 79	57,756 40							
++ CAD ++				01OCT01	01OCT01	1 579100			
2523	114,169 04	114,169 04		00	00			114,169 04	SS
	72,300 07	72,500 03							
++ CAD ++				02OCT01	02OCT01	1 568950			
2527	463,670 64	463,670 64		00	00	3 27		463,670 64	SS
	295,529 26	295,525 99							
++ CAD ++				12OCT01	12OCT01	1 565800			
2592	330,180 65	330,180 65		00	00	24 04		330 180 65	SS
	210,870 26	210,846 22							
++ CAD ++				12OCT01	12OCT01	1 565800			
2593	153,779 64	153,779 64		00	00	11 20		153,779 64	SS
	98,211 55	98,200 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 SECTY GN/LS	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	GN/LS			NET	BASE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++				12OCT01	12OCT01	1 565800			
2594	165,642 67	165,642 67		00	00	12 06		165,642 67	SS
	105,787 88	105 775 82							
++ CAD ++				15OCT01	15OCT01	1 558050			
2607	37,238 10	37,238 10		00	00	100 36		37,238 10	SS
	23,900 45	23,800 09							
++ CAD ++				16OCT01	16OCT01	1 561900			
2609	251,200 42	231,200 42		00	00	114 43		251,200 42	SS
	148,025 11	147,908 68							
++ CAD ++				17OCT01	17OCT01	1 568250			
2616	153,672 79	153,672 79		00	00	-122 85		153,672 79	SS
	97,989 98	98,112 85							
++ CAD ++				17OCT01	17OCT01	1 568250			
2617	146,597 12	146,597 12		00	00	-116 50		146 597 12	SS
	93,478 16	93,594 66							
++ CAD ++				26OCT01	26OCT01	1 575250			
2698	31,487 70	31,487 70		00	00	01		31,487 70	SS
	19,989 02	19,989 01							
++ CAD ++				10DEC01	10DEC01	1 578400			
3060	771,038 38	771,038 38		00	00	-1,801 64		771 038 38	SS
	488,493 65	490,295 29							
++ CAD ++				18DEC01	18DEC01	1 572750			
3130	-37,756 60	-37,756 60		00	00	125 82		-37,756 60	SS BTC
	-24,006 74	-24,132 56							

KAUFFMAN-JANUS/GHANC
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DIT FUND RSN
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(CONTINUED)

CAD - CANADIAN DOLLAR

2490	CHF **	-227,554 02	-227,554 02	25SEP01	25SEP01	1 590200	-227,554 02	-	SS BIC
2547	CHF **	112 697 24	69,585 43	08OCT01	08OCT01	1 610550	112 697 24	397 54	SS
2548	CHF **	304,674 30	304,674 30	08OCT01	08OCT01	1 610350	304,674 30	1 074 76	SS
2960	CHF **	524,202 98	-524,202 98	28NOV01	28NOV01	1 659550	524,202 98	-752 90	SS BIC
3116	CHF **	-642,856 10	-642,856 10	17DEC01	17DEC01	1 633200	-642,856 10	530 94	SS BIC
3244	CHF **	207 256 18	207 256 18	14JAN02	14JAN02	1 656700	207 256 18	-256 19	SS BIC
3265	CHF **	-210 544 38	-210 544 38	14JAN02	14JAN02	1 656700	-210 544 38	-240 31	SS BIC
CAD TOTAL									
		2 717 824 56	2,717,824 56					-1,708 59	
		1 750,165 01	1,751,873 60						

CHF - SWISS FRANK

KAUFFMAN-JANUS/HARRI
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DIT FUND RSN
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(CONTINUED)

CHF - SWISS FRANK

3374	CHF **	-216,892 95	-216,892 95	01FEB02	01FEB02	1 717600	-216,892 95	-95 50	SS BIC
3468	CHF **	320 187 91	320 187 91	18FEB02	18FEB02	1 699300	320 187 91	-144 25	SS
3450	CHF **	590 566 01	590 566 01	19FEB02	19FEB02	1 689200	590 566 01	1 811 89	SS
4002	CHF **	250 106 62	250 106 62	14MAY02	14MAY02	1 615440	250 106 62	-287 75	SS
4070	CHF **	58,135 59	58 135 59	22MAY02	22MAY02	1 568240	58,135 59	61 10	SS
4082	CHF **	85,991 64	85 991 64	23MAY02	23MAY02	1 575000	85,991 64	37 42	SS
4089	CHF **	94,607 70	94,607 70	24MAY02	24MAY02	1 582300	94,607 70	94 047 70	SS
4133	CHF **	175 160 63	175,160 63	27MAY02	27MAY02	1 585100	175,160 63	193 30	SS
4145	CHF **	131 426 88	131 426 88	28MAY02	28MAY02	1 573740	131 426 88	161 65	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
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET BASE GN/LS	
(CONTINUED)								
CHF - SWISS FRANC								
** CHF **				29MAY02	29MAY02	1 575700		
4179	261,135 52	261,135 52	165,726 67		00		261,135 52	SS
					00	9 11		
CHF TOTAL								
-----	351,383 43	351,383 43	229,723 22		00	1,979 26		1,979 26
					00			
DKK - DANISH KRONE								
** DKK **				01FEB02	01FEB02	8 623550		
3373	-644,115 69	-644,115 69	-74,692 64		00		-644,115 69	SS BTC
					00	-180 58		
DKK TOTAL								
-----	-644,115 69	644,115 69	-74,692 64		00	-180 58		-180 58
					00			
EUR - EURO CURRENCY								
** EUR **				06JUL01	06JUL01	1 180986		
1941	410,671 35	410,671 35	347,756 00		00		410,671 35	SS
					00	679 58		
** EUR **				09JUL01	09JUL01	1 179871		
1949	-9,351 58	-9,351 58	-7,925 93		00		-9,351 58	SS BTC
					00	- 01		
** EUR **				16JUL01	16JUL01	1 169454		
2014	397,477 41	397,477 41	339,882 89		00		397,477 41	SS
					00	24 65		
** EUR **				16JUL01	16JUL01	1 169454		
2019	-84,264 91	84,264 91	-72,054 92		00		-84,264 91	SS BTC
					00	- 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)								
EUR - EURO CURRENCY								
** EUR **				17JUL01	17JUL01	1 169522		
2028	406,326 29	406,326 29	347,429 37		00		406,326 29	SS
					00	- 59		
** EUR **				20JUL01	20JUL01	1 147249		
2056	2,965,845 14	2,965,845 14	2,585,179 97		00		2,965,845 14	SS
					00	3 54		
** EUR **				31JUL01	31JUL01	1 142270		
2088	384,101 44	384,101 44	336,261 51		00		384,101 44	SS
					00	95 94		
** EUR **				08AUG01	08AUG01	1 139147		
2112	126,710 91	126,710 91	111,233 15		00		126,710 91	SS
					00	16 31		
** EUR **				09AUG01	09AUG01	1 125174		
2117	211,682 52	211,682 52	188,132 81		00		211,682 52	SS
					00	1,190 54		
** EUR **				13AUG01	13AUG01	1 113586		
2141	107,028 11	107,028 11	96,111 22		00		107,028 11	SS
					00	01		
** EUR **				14AUG01	14AUG01	1 107420		
2152	71,233 60	71,233 60	64,325 92		00		71,233 60	SS
					00	-278 00		
** EUR **				15AUG01	15AUG01	1 096972		
2161	171,145 03	171,145 03	154,015 86		00		171,145 03	SS
					00	1,427 38		
** EUR **				16AUG01	16AUG01	1 094212		
2170	122,506 41	122,506 41	111,958 57		00		122,506 41	SS
					00	645 21		

ASSET ID	SECURITY DESCRIPTION LUT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	SIL DT SECURITY CNLS SECURITY CNLS	SELL RATE BASE CURR CNLS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN NET BASE CNLS	BUY'S
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	2171	124 967 56 114 189 54	124 967 56 113 531 46	16AUG01	00 00	16AUG01	1 094212 678 08	124,967 56	SS
** EUR **	2172	88 958 14 81 298 82	88 958 14 81 202 89	16AUG01	00 00	16AUG01	1 094212 95 93	88,958 14	SS
** EUR **	2209	-425 025 08 -386 687 70	-425 025 08 -386 942 93	29AUG01	00 00	29AUG01	1 099143 255 23	425 025 08	SS BIC
** EUR **	2721	-770 727 92 -699 281 62	-770 727 92 -699,281 78	03SEP01	00 00	03SEP01	1 102171 16	-770,727 92	SS BIL
** EUR **	2244	60 077 31 53 733 15	60 077 31 53 733 51	06SEP01	00 00	06SEP01	1 118068 - 16	60,077 31	SS
** EUR **	2251	65 388 59 59 143 99	65,388 59 59 143 74	07SEP01	00 00	07SEP01	1 105483 25	65 388 59	SS
** EUR **	2266	161 605 40 147 529 60	161 605 40 147,590 69	11SEP01	00 00	11SEP01	1 095410 138 91	161 605 40	SS
** EUR **	2293	45 180 88 40 933 87	45 180 88 40 948 24	12SEP01	00 00	12SEP01	1 103753 -14 37	45 180 88	SS
** EUR **	2305	61 661 71 56,144 36	61 661 71 56 108 43	13SEP01	00 00	13SEP01	1 098056 66 91	61 661 71	SS

ASSET ID	SECURITY DESCRIPTION LUT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	SIL DT SECURITY CNLS SECURITY CNLS	SELL RATE BASE CURR CNLS	TRD DIS SHS/PAR	OF ORIG DIL FUND RSN NET BASE CNLS	BUY'S
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	2388	403 337 65 367,218 75	403 337 65 367 228 49	21SEP01	00 00	21SEP01	1 098358 -9 74	403 337 65	SS
** EUR **	2411	446 460 67 407 841 73	446 460 67 406 122 16	24SEP01	00 00	24SEP01	1 094491 1 719 57	446 460 67	SS
** EUR **	2418	813 175 61 742,835 75	813 175 61 742 807 71	24SEP01	00 00	24SEP01	1 094491 28 04	813,175 61	SS
** EUR **	2433	95 226 66 87 856 14	-95 226 66 87 388 43	25SEP01	00 00	25SEP01	1 083893 667 51	95,226 66	SS BIC
** EUR **	2464	38 520 09 35 563 68	38 520 09 35 538 45	24SEP01	00 00	24SEP01	1 083130 25 03	-38 520 09	SS BIL
** EUR **	2506	28 062 49 25 538 26	28 062 49 -25 765 57	28SEP01	00 00	28SEP01	1 098841 227 31	-28,062 49	SS BIC
** EUR **	2508	570 407 52 -519 099 23	-570,407 52 -519 371 38	28SEP01	00 00	28SEP01	1 098841 272 15	570,407 52	SS BIC
** EUR **	2571	41 700 65 37,568 12	41 700 65 37 401 74	11OCT01	00 00	11OCT01	1 110001 33 42	41 700 65	SS
** EUR **	2636	-3 075 451 78 -2 796 508 45	3 075 451 78 2 793 320 22	16OCT01	00 00	16OCT01	1 099747 -5,188 23	3,075 451 78	SS BIC

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
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	NET BASE GN/LS	
(CONTINUED)							
EUR - EURO CURRENCY							
++ EUR ++	2732	26,749 50 24,059 83	26,749 50 24,070 18	31OCT01	31OCT01	1 111791 -10 35	26,749 50 SS
++ EUR ++	2744	106,819 43 96,628 85	106,819 43 96,619 89	01NOV01	01NOV01	1 105461 8 96	106,819 43 SS
++ EUR ++	2745	33,603 73 30,397 93	33,603 73 30,395 11	01NOV01	01NOV01	1 105461 2 82	33,603 73 SS
++ EUR ++	2792	-35,821 72 -32,159 24	-35,821 72 -32,108 79	06NOV01	06NOV01	1 114579 -30 45	-35,821 72 SS BTC
++ EUR ++	2795	-143,191 89 -128,471 73	-143,191 89 -128,358 86	06NOV01	06NOV01	1 114579 -112 87	-143,191 89 SS BTC
++ EUR ++	2804	-57,933 46 -52,148 80	-57,933 46 -51,978 94	07NOV01	07NOV01	1 110926 -169 86	-57,933 46 SS BTC
++ EUR ++	2805	-84,001 76 -75,614 18	-84,001 76 -75,367 89	07NOV01	07NOV01	1 110926 -246 29	-84,001 76 SS BTC
++ EUR ++	2812	-409,497 19 -368,608 88	-409,497 19 -367,824 41	07NOV01	07NOV01	1 110926 -784 47	-409,497 19 SS BTC
++ EUR ++	2814	433,152 45 386,003 65	433,152 45 386,024 58	08NOV01	08NOV01	1 122146 20 93	433,152 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 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 BASE GN/LS	
(CONTINUED)							
EUR - EURO CURRENCY							
++ EUR ++	2845	5,424 17 4,779 51	5,424 17 4,808 22	13NOV01	13NOV01	1 134881 -28 71	5,424 17 SS
++ EUR ++	2847	36,039 90 31,821 43	36,039 90 31,817 25	14NOV01	14NOV01	1 152567 4 18	36,039 90 SS
++ EUR ++	2861	27,899 35 24,692 31	27,899 35 24,684 67	14NOV01	16NOV01	1 129880 7 64	27,899 35 SS
++ EUR ++	2885	17,923 15 15,739 21	17,923 15 15,744 23	19NOV01	19NOV01	1 138758 -5 02	17,923 15 SS
++ EUR ++	2896	12,494 66 11,035 91	12,494 66 11,035 87	20NOV01	20NOV01	1 152182 04	12,494 66 SS
++ EUR ++	2926	9,174 31 8,058 26	9,174 31 8,057 34	22NOV01	22NOV01	1 138498 92	9,174 31 SS
++ EUR ++	2961	-29,184 50 -25,724 68	-29,184 50 -25,718 10	27NOV01	27NOV01	1 134494 -6 58	-29,184 50 SS BTC
++ EUR ++	2962	-14,478 82 -12,762 36	-14,478 82 -12,759 09	27NOV01	27NOV01	1 134494 -3 27	-14,478 82 SS BTC
++ EUR ++	2963	-4,715 90 -4,156 83	-4,715 90 -4,155 77	28NOV01	28NOV01	1 134494 -1 06	-4,715 90 SS BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT	SELL RATE BASE CURR GN/L\$	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE GN/L\$
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	2990	12,362 39 10,974 71	12,362 39 10,853 58	29NOV01 00 00	29NOV01 1 126443 121 13	12 362 39 SS
** EUR **	2991	65,451 76 58,104 81	65,451 76 57,882 06	29NOV01 00 00	29NOV01 1 126443 222 75	65 451 76 SS
** EUR **	2995	-24,739 28 22,161 44	24,739 28 22 130 44	30NOV01 00 00	30NOV01 1 116321 -30 80	24,739 28 SS BTC
** EUR **	3007	34,464 69 30,466 68	34,464 69 30,873 44	03DEC01 00 00	03DEC01 1 123848 -206 78	34 464 69 SS
** EUR **	3008	513,059 87 278,560 69	513,059 87 280,438 32	03DEC01 00 00	03DEC01 1 123848 -1 877 64	513,059 87 SS
** EUR **	3014	-583,701 23 -519,368 27	583,701 23 -519 376 55	04DEC01 00 00	04DEC01 1 123911 28 28	583,701 23 SS BTC
** EUR **	3015	16,970 16 15,099 20	16,970 16 15 099 21	04DEC01 00 00	04DEC01 1 123911 - 01	16 970 16 SS
** EUR **	3039	4,820 64 4,292 54	4,820 64 4 299 29	07DEC01 00 00	07DEC01 1 123028 -6 75	4,820 64 SS
** EUR **	3040	158,672 75 141,290 11	158,672 75 141 512 22	07DEC01 00 00	07DEC01 1 123028 -222 11	158,672 75 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT	SELL RATE BASE CURR GN/L\$	TRD DIS OF ORIG BUYS SHS/PAR NET FUND RSN NET BASE GN/L\$
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	3058	1,270,838 98 1,129,204 05	1,270,838 98 1,131 351 18	10DEC01 00 00	10DEC01 1 125429 2 147 15	-1 270 838 98 SS BTC
** EUR **	3069	22,356 34 19,912 80	22,356 34 19 864 73	11DEC01 00 00	11DEC01 1 122712 48 07	22 356 34 SS
** EUR **	3072	63,174 55 56,269 60	63,174 55 56 133 75	11DEC01 00 00	11DEC01 1 122712 135 85	63 174 55 SS
** EUR **	3086	21,232 11 18,996 37	21,232 11 18 911 43	12DEC01 00 00	12DEC01 1 117693 84 94	21,232 11 SS
** EUR **	3117	-464,745 45 -420,129 77	-464,745 45 420 219 16	17DEC01 00 00	17DEC01 1 106195 89 39	464,745 45 SS BTC
** EUR **	3144	341,705 50 -307,466 63	-341,705 50 -308,252 41	19DEC01 00 00	19DEC01 1 111358 785 78	-341,705 50 SS BTC
** EUR **	3184	-390,321 96 -344,537 11	390,321 96 345,045 18	28DEC01 00 00	28DEC01 1 132888 508 07	-390,321 96 SS BTC
** EUR **	3244	457,839 85 408,736 68	457,839 85 408,736 69	10JAN02 00 00	10JAN02 1 120134 - 01	457,839 85 SS
** EUR **	3256	372,255 51 331,530 62	372,255 51 331,537 13	11JAN02 00 00	11JAN02 1 122839 -6 51	372,255 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 COST	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS		NET BASE	GN/LS
(CONTINUED)									
CUR - EURO CURRENCY									
** EUR **	3292	466,856 81 412,607 94	466,856 81 414,692 03	18JAN02	00 00	1 131478 -2,084 09	18JAN02	466,856 81	SS
** EUR **	3303	259,606 89 229,388 61	259,606 89 230,353 68	23JAN02	00 00	1 131734 -965 07	23JAN02	259,606 89	SS
** EUR **	3317	32,912 56 -28,905 45	32,912 56 -28,905 46	24JAN02	00 00	1 138628 01	24JAN02	-32,912 56	SS BTC
** EUR **	3322	-273,223 18 239,958 25	-273,223 18 -239,958 26	24JAN02	00 00	1 138628 01	24JAN02	-273,223 18	SS BTC
** EUR **	3333	57,335 24 49,319 79	57,335 24 49,852 92	28JAN02	00 00	1 162520 533 13	28JAN02	57,335 24	SS
** EUR **	3348	169,328 61 146,359 15	169,328 61 146,583 01	29JAN02	00 00	1 156939 -223 86	29JAN02	169,328 61	SS
** EUR **	3359	185,654 06 160,479 34	185,654 06 160,474 98	30JAN02	00 00	1 156872 4 36	30JAN02	185,654 06	SS
** EUR **	3365	188,731 14 162,176 66	188,731 14 163,139 17	31JAN02	00 00	1 163738 -962 51	31JAN02	188,731 14	SS
** EUR **	3375	112,011 01 96,486 27	112,011 01 96,389 35	01FEB02	00 00	1 160901 96 92	01FEB02	112,011 01	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	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS		NET BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3376	82,378 01 71,549 43	82,378 01 70,889 12	04FEB02	00 00	1 151344 660 31	04FEB02	82,378 01	SS
** EUR **	3380	160,512 04 139,412 76	160,512 04 138,126 16	04FEB02	00 00	1 151344 1,284 60	04FEB02	160,512 04	SS
** EUR **	3444	214,114 50 186,525 84	214,114 50 186,922 02	18FEB02	00 00	1 147908 -396 18	18FEB02	214,114 50	SS
** EUR **	3451	134,110 05 117,534 00	134,110 05 117,078 11	19FEB02	00 00	1 141032 455 89	19FEB02	134,110 05	SS
** EUR **	3454	81,562 80 71,008 58	81,562 80 71,232 78	20FEB02	00 00	1 148633 -224 20	20FEB02	81,562 80	SS
** EUR **	3466	29,280 00 25,426 75	29,280 00 25,552 58	26FEB02	00 00	1 151543 -125 83	26FEB02	29,280 00	SS
** EUR **	3467	97,627 91 84,780 08	97,627 91 85,199 64	26FEB02	00 00	1 151543 -419 56	26FEB02	97,627 91	SS
** EUR **	3468	101,421 14 88,074 12	101,421 14 88,509 98	26FEB02	00 00	1 151543 435 86	26FEB02	101,421 14	SS
** EUR **	3471	103,876 72 89,801 42	103,876 72 90,556 97	27FEB02	00 00	1 156738 -755 55	27FEB02	103,876 72	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							
(CONTINUED)										
EUR - EURO CURRENCY										
** EUR **	3472	468,369 44	404,905 38	468 369 44	408 312 05	27FEB02	27FEB02	1 156738	468 369 44	SS
								3 406 67		
** EUR **	3475	320 895 11	277,412 09	320 895 11	279 746 10	27FEB02	27FEB02	1 156738	520 895 11	SS
								-2 334 01		
** EUR **	3477	7 899 93	6,840 55	7 899 93	6 861 80	28FEB02	28FEB02	1 154868	7 899 93	SS
								21 25		
** EUR **	3480	315 143 75	272,882 92	315 143 75	273,730 72	28FEB02	28FEB02	1 154868	315 143 75	SS
								-847 80		
** EUR **	3481	209,120 14	181,077 09	209,120 14	181,639 67	28FEB02	28FEB02	1 154868	209 120 14	SS
								-562 58		
** EUR **	3490	1 307 610 80	1,131,410 57	1,307 610 80	1,133,841 65	01MAR02	01MAR02	1 155735	1 307,610 80	SS
								-2 431 08		
** EUR **	3491	417 010 35	360 818 31	417,010 35	361 595 61	01MAR02	01MAR02	1 155735	417,010 35	SS
								-775 30		
** EUR **	3493	315 646 59	274 849 33	315,646 59	274 848 39	04MAR02	04MAR02	1 148435	315 646 59	SS
								94		
** EUR **	3495	216,815 60	188 629 62	216 815 60	188 629 81	05MAR02	05MAR02	1 149425	216 815 60	SS
								19		

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)										
EUR - EURO CURRENCY										
** EUR **	3575	526 427 88	464,967 54	526 427 88	465,704 22	21MAR02	21MAR02	1 132182	526 427 88	SS
								-236 68		
** EUR **	3578	646 771 46	571 261 03	646 771 46	571 312 69	21MAR02	21MAR02	1 132182	646 771 46	SS
								-51 66		
** EUR **	3674	445 663 55	391 960 98	445 663 55	391 765 30	10APR02	10APR02	1 137010	445,663 55	SS
								195 68		
** EUR **	3688	549 891 53	485 554 15	549 891 53	483 971 09	11APR02	11APR02	1 132503	549 891 53	SS
								1 583 06		
** EUR **	3758	480 633 38	424,447 18	480 633 38	423 392 53	16APR02	16APR02	1 132375	480,633 38	SS
								1,054 65		
** EUR **	3739	112 600 00	99 437 02	112 600 00	99 189 95	16APR02	16APR02	1 132375	112 600 00	SS
								247 07		
** EUR **	3741	266 512 97	235 180 90	266,512 97	236 596 53	16APR02	16APR02	1 132375	266 512 97	SS
								584 37		
** EUR **	3742	174 853 60	154,413 14	174 853 60	156 029 47	16APR02	16APR02	1 132175	174 853 60	SS
								383 69		
** EUR **	3848	63 146 44	57 016 94	63 146 44	56 964 44	29APR02	29APR02	1 107542	63 146 44	SS
								50 50		

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 RATE	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			NET	BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	3871	1,087,781 29 982,158 05	1,087,781 29 982,158 06	29APR02	29APR02	1 107542 - 01	1,087,781 29	SS
++ EUR ++	3907	233,366 04 213,914 97	233,366 04 213,010 26	06MAY02	06MAY02	1 090929 904 71	233,366 04	SS
++ EUR ++	3910	522,108 03 478,590 29	522,108 03 478,489 37	06MAY02	06MAY02	1 090929 100 92	522,108 03	SS
++ EUR ++	3920	1,045,943 44 956,881 68	1,045,943 44 956,928 53	07MAY02	07MAY02	1 093075 -46 85	1,045,943 44	SS
++ EUR ++	3937	399,343 11 360,986 16	399,343 11 361,359 73	08MAY02	08MAY02	1 106256 -373 57	599,343 11	SS
++ EUR ++	3959	712,927 04 650,011 16	712,927 04 650,104 47	10MAY02	10MAY02	1 096792 -93 31	712,927 04	SS
++ EUR ++	3985	412,604 03 375,758 64	412,604 03 375,820 83	13MAY02	13MAY02	1 098056 -62 19	412,604 03	SS
++ EUR ++	4003	320,498 36 289,137 63	320,498 36 289,461 05	14MAY02	14MAY02	1 108463 -323 42	320,498 36	SS
++ EUR ++	4045	-65,107 99 -59,957 96	-65,107 99 -59,957 95	17MAY02	17MAY02	1 085894 - 01	-65,107 99	SS BTC

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 RATE	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			NET	BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	4080	425,597 91 393,018 27	425,597 91 393,177 08	23MAY02	23MAY02	1 082896 -158 81	425,597 91	SS
++ EUR ++	4178	311,347 64 290,035 81	311,347 64 289,968 50	29MAY02	29MAY02	1 073480 67 31	311,347 64	SS
++ EUR ++	4221	-36,714 86 -34,473 43	-36,714 86 -34,429 32	03JUN02	03JUN02	1 065019 -44 11	-36,714 86	SS BTC
++ EUR ++	4222	-182,586 87 -171,440 01	-182,586 87 -171,271 16	03JUN02	03JUN02	1 065019 -168 85	-182,586 87	SS BTC
++ EUR ++	4248	427,733 80 403,074 89	427,733 80 403,039 80	04JUN02	04JUN02	1 061177 55 09	427,733 80	SS
++ EUR ++	4264	192,691 95 180,928 18	192,691 95 180,984 63	05JUN02	05JUN02	1 065019 -56 45	192,691 95	SS
++ EUR ++	4288	-23,714 01 -22,429 90	-23,714 01 -22,266 28	06JUN02	06JUN02	1 057250 163 62	-23,714 01	SS BTC
++ EUR ++	4289	-392,662 81 -371,400 15	-392,662 81 -369,020 57	06JUN02	06JUN02	1 057250 -2 379 58	392,662 81	SS BTC
++ EUR ++	4304	7,842 07 7,408 40	7,842 07 7,392 65	07JUN02	07JUN02	1 058537 15 75	7,842 07	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 SECY CN/L5 BASE SECY CN/L5	STL DT	SPLL RATE BASE CURR GN/L5	TRD DTS OF ORIG SHS/PAR	BUY5 DTL FUND R5N NET BASE CN/L5
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	4320 78,098 01 73,771 39	78 098 01 73,770 26		10JUN02	10JUN02	1 058649 1 13	78 098 01	SS
** EUR **	4340 62,301 02 58 846 44	62 301 02 58 847 44		11JUN02	11JUN02	1 058705 -1 10	62 301 02	SS
** EUR **	4345 61,426 13 58 192 05	61,426 13 58 020 06		12JUN02	12JUN02	1 055576 171 99	61,426 13	SS
** EUR **	4443 490,084 80 464,869 80	490,084 80 473,074 47		18JUN02	18JUN02	1 054241 1 795 35	490,084 80	SS
** EUR **	4461 27 856 11 26,568 17	27 856 11 26 380 89		19JUN02	19JUN02	1 047724 187 78	27 856 11	SS
** EUR **	4462 98,170 27 93,698 60	98,170 27 93 649 78		19JUN02	19JUN02	1 047724 48 82	98,170 27	SS
** EUR **	4485 850 890 89 820 812 23	850 890 89 819 144 08		20JUN02	20JUN02	1 036645 1 668 15	850 890 89	SS
** EUR **	4486 60,967 41 58,812 24	60 967 41 58,692 71		20JUN02	20JUN02	1 036645 119 53	60 967 41	SS
** EUR **	4494 38 746 52 37 605 42	38 746 52 37 300 89		21JUN02	21JUN02	1 030344 304 53	38 746 52	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 SECY CN/L5 BASE SECY CN/L5	STL DT	SPLL RATE BASE CURR GN/L5	TRD DTS OF ORIG SHS/PAR	BUY5 DTL FUND R5N NET BASE CN/L5
(CONTINUED)		EUR - EURO CURRENCY						
** EUR **	4495 20,799 89 20 187 33	20 799 89 20 023 84		21JUN02	21JUN02	1 030344 163 49	20,799 89	SS
** EUR **	4501 335 769 78 325 881 24	335,769 78 324 634 14		21JUN02	21JUN02	1 030344 1,247 10	335 769 78	SS
** EUR **	4533 211,328 76 206 838 10	211,328 76 203 104 05		24JUN02	24JUN02	1 021711 1 733 05	211 328 76	SS
** EUR **	4534 6 888 00 6 741 63	6,888 00 6,685 15		24JUN02	24JUN02	1 021711 54 48	6,888 00	SS
** EUR **	4545 4 566 71 4,426 74	4,566 71 4 433 84		25JUN02	25JUN02	1 031619 -7 10	4 566 71	SS
** EUR **	4546 15 671 91 15 191 57	15 671 91 15 215 93		25JUN02	25JUN02	1 031619 24 34	15,671 91	SS
** EUR **	4555 105 800 21 102,537 45	105 800 21 102 419 87		25JUN02	25JUN02	1 031619 62 42	105 800 21	SS
** EUR **	4566 9 198 36 9 038 77	9 198 36 9 030 66		26JUN02	26JUN02	1 017656 8 11	9 198 36	SS
** EUR **	4567 66,346 10 65 195 02	66 346 10 65,136 41		26JUN02	26JUN02	1 017656 58 51	66,346 10	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 PRINCIPAL NET						SHS/PAR	DTL FUND RSN
		BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	STL SECTY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)										
EUR - EURO CURRENCY										
** EUR **	4583	64,783 73	64,035 48	64,783 73	63,673 15	27JUN02	27JUN02	1 011685	64,783 73	SS
						00	00	362 33		
** EUR **	4602	9,446 89	9,312 27	9,446 89	9,337 78	28JUN02	28JUN02	1 014456	9,446 89	SS
						00	00	-25 51		
** EUR **	4603	142,081 50	140,056 84	142,081 50	140,223 49	28JUN02	28JUN02	1 014456	142,081 50	SS
						00	00	-166 65		
EUR TOTAL		18,130,530 86	16,157,346 99	18,130,530 86	16,159,910 56	00	00	-2,563 57		2,563 57
GBP - POUND STERLING										
** GBP **	1920	54,338 01	76,502 45	54,338 01	76,393 82	04JUL01	04JUL01	0 710278	54,338 01	SS
						00	00	108 63		
** GBP **	1921	7,194 83	10,129 60	7,194 83	10,115 21	04JUL01	04JUL01	0 710278	7,194 83	SS
						00	00	14 39		
** GBP **	1943	7,358 79	10,360 44	7,358 79	10,366 06	09JUL01	09JUL01	0 710278	7,358 79	SS
						00	00	-5 62		
** GBP **	1950	-42,012 70	-59,242 07	-42,012 70	59,153 85	10JUL01	10JUL01	0 709170	-42,012 70	SS BTC
						00	00	-88 22		

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
		BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	STL SECTY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)										
GBP - POUND STERLING										
** GBP **	1971	85,897 28	121,312 70	85,897 28	121,310 38	11JUL01	11JUL01	0 708065	85,897 28	SS
						00	00	2 32		
** GBP **	2029	36,769 68	51,624 61	36,769 68	51,624 62	17JUL01	17JUL01	0 712251	36,769 68	SS
						00	00	- 01		
** GBP **	2051	373,953 01	530,526 88	373,953 01	530,526 89	19JUL01	19JUL01	0 704871	373,953 01	SS
						00	00	- 01		
** GBP **	2085	250,557 31	357,069 30	250,557 31	357,319 83	31JUL01	31JUL01	0 701705	250,557 31	SS
						00	00	-250 53		
** GBP **	2086	13,316 73	18,977 68	13,316 73	18,990 99	31JUL01	31JUL01	0 701705	13,316 73	SS
						00	00	-13 31		
** GBP **	2134	44,177 29	63,080 77	44,177 29	63,077 15	10AUG01	10AUG01	0 700329	44,177 29	SS
						00	00	3 62		
** GBP **	2142	4,004 46	5,694 94	4,004 46	5,701 42	13AUG01	13AUG01	0 703161	4,004 46	SS
						00	00	-4 48		
** GBP **	2153	20,223 20	28,893 92	20,223 20	28,886 43	14AUG01	14AUG01	0 699912	20,223 20	SS
						00	00	7 49		
** GBP **	2288	249,358 32	394,421 48	249,358 32	394,420 96	12SEP01	12SEP01	0 682920	249,358 32	SS
						00	00	52		

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SETTY CN/LS BASE SETTY CN/LS	STI DT	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE CN/LS
(CONTINUED)		GBP - POUND STERLING						
** GBP **	2299	263 111 07 387 628 63	263 111 07 385,273 13	13SEP01	00 00	13SEP01	0 678771 2 355 50	263 111 07 SS
** GBP **	2300	266 722 90 392,949 76	266 722 90 392 893 14	13SEP01	00 00	13SEP01	0 678771 56 62	266,722 90 SS
** GBP **	2351	237 524 92 398 211 66	237 524 92 349 933 81	17SEP01	00 00	17SEP01	0 682128 -1,722 15	237,524 92 SS
** GBP **	2332	157 916 98 231 506 37	157 916 98 231 731 67	17SEP01	00 00	17SEP01	0 682128 -225 10	157 916 98 SS
** GBP **	2362	268 571 13 392 785 10	268 571 13 393 725 61	18SEP01	00 00	18SEP01	0 683761 -940 31	268 571 13 SS
** GBP **	2363	396 548 66 579,952 15	396 548 66 579 982 62	18SEP01	00 00	18SEP01	0 683761 30 47	396 548 66 SS
** GBP **	2364	170 593 48 251 079 54	170 593 48 250,998 62	19SEP01	00 00	19SEP01	0 679440 80 92	170 593 48 SS
** GBP **	2375	9 553 67 14 002 81	9 553 67 14 055 89	20SEP01	00 00	20SEP01	0 682268 -53 08	9 553 67 SS
** GBP **	2390	266 694 62 -358 866 66	266 694 62 -365 663 08	21SEP01	00 00	21SEP01	0 687427 4 576 66	-266,694 62 SS BTL

ASSET ID	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SETTY CN/LS BASE SETTY CN/LS	STI DT	SELL RATE BASE CURR CN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE CN/LS
(CONTINUED)		GBP - POUND STERLING						
** GBP **	2417	27 635 93 40 353 97	27 635 93 40 365 95	24SEP01	00 00	24SEP01	0 684838 11 98	-27 635 93 SS BTL
** GBP **	2413	-54 521 91 -79 612 86	-54 521 91 79 636 49	24SEP01	00 00	24SEP01	0 684838 23 63	-54 521 91 SS BTL
** GBP **	2435	97 966 92 144 075 14	-97 966 92 145 081 06	25SEP01	00 00	25SEP01	0 679971 994 08	97 966 92 SS BTL
** GBP **	2496	8 240 05 12 169 13	8 240 05 -12 169 14	27SEP01	00 00	27SEP01	0 678771 01	-8,240 05 SS BTL
** GBP **	2531	279 060 83 411 991 55	279 060 83 412 604 49	03OCT01	00 00	03OCT01	0 677346 -612 94	279,060 83 SS
** GBP **	2551	261 622 74 381 925 62	261 622 74 381,925 63	09OCT01	00 00	09OCT01	0 684486 - 01	261,622 74 SS
** GBP **	2561	103 144 88 149 677 53	103 144 88 149 654 56	10OCT01	00 00	10OCT01	0 690036 177 01	103 144 88 SS
** GBP **	2599	19 568 02 28 318 84	19,568 02 28 326 63	15OCT01	00 00	15OCT01	0 690989 -7 77	19 568 02 SS
** GBP **	2683	125 508 75 -180 098 88	-125 508 75 180 073 54	26OCT01	00 00	26OCT01	0 696888 25 34	-125 508 75 SS BTL

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 RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
** GBP **				01NOV01	01NOV01	0 683761			
2743	-323,035 35	-323,035 35	-472,438 98		00	-1 44		-323,035 35	SS BTC
** GBP **				02NOV01	02NOV01	0 683995			
2767	-49,551 39	-69,551 39	-101,684 06		00	07		-69,551 39	SS BTC
** GBP **				06NOV01	06NOV01	0 685401			
2793	50,892 85	50,892 85	74,252 66		00	-80 51		50,892 85	SS
** GBP **				07NOV01	07NOV01	0 682547			
2806	42,274 72	42,274 72	61,936 72		00	163 77		42,274 72	SS
** GBP **				09NOV01	09NOV01	0 686130			
2823	38,234 24	38,234 24	55,724 48		00	105 13		38,234 24	SS
** GBP **				16NOV01	16NOV01	0 700305			
2860	14,317 09	14,317 09	20,444 08		00	41 54		14,317 09	SS
** GBP **				19NOV01	19NOV01	0 708692			
2886	644 16	644 16	908 94		00	-10 89		644 16	SS
** GBP **				20NOV01	20NOV01	0 705119			
2898	25,401 16	25,401 16	36,023 93		00	-133 95		25,401 16	SS
** GBP **				22NOV01	22NOV01	0 708015			
2927	83,257 68	83,257 68	117,593 10		00	-258 17		83,257 68	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	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
** GBP **				05DEC01	05DEC01	0 705940			
3024	94,037 26	94,037 26	133,208 57		00	-1 16		94,037 26	SS
** GBP **				06DEC01	06DEC01	0 701311			
3032	89,031 70	89,031 70	126,950 38		00	263 16		89,031 70	SS
** GBP **				07DEC01	07DEC01	0 698666			
3041	27,868 04	27,868 04	39,887 50		00	150 84		27,868 04	SS
** GBP **				10DEC01	10DEC01	0 697131			
3056	27,606 07	27,606 07	39,599 54		00	87 71		27,606 07	SS
** GBP **				12DEC01	12DEC01	0 692401			
3087	303,808 39	-303,808 39	-438,775 20		00	-2,278 30		-303,808 39	SS BTC
** GBP **				17DEC01	17DEC01	0 685871			
3118	-415,515 74	-415,515 74	-605,822 00		00	-1,205 06		-415,515 74	SS BTC
** GBP **				18FEB02	18FEB02	0 700035			
3447	87,215 68	87,215 68	124,587 60		00	305 26		87,215 68	SS
** GBP **				19MAR02	19MAR02	0 703408			
3551	349,228 16	349,228 16	496,480 22		00	-6 32		349,228 16	SS
** GBP **				19MAR02	19MAR02	0 703408			
3552	644,037 28	644,037 28	915,595 61		00	-11 64		644,037 28	SS

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL LOSS BASE COST	MAT RATE LOCAL SECY GN/L'S BASE SECY GN/L'S	TRD DT	STL DT	SELL RATE BASE CURR GN/L'S	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L'S	DTL FINN RSN	
(CONTINUED)		GBP - POUND STERLING								
** GBP **	3658	232 625 25 331 746 92	232 625 25 331 720 01		20MAR02	20MAR02	0 701213 26 91	232,625 25	SS	
** GBP **	3770	62 703 68 90,130 21	62 703 68 90,080 37		15APR02	15APR02	0 695701 49 84	62,703 68	SS	
** GBP **	3728	31,085 37 44 748 91	31,085 37 44,682 08		16APR02	16APR02	0 694662 66 83	31,085 37	SS	
** GBP **	3759	46 012 38 66 623 59	46,012 38 66 599 21		18APR02	18APR02	0 690652 24 38	46,012 38	SS	
** GBP **	3934	465,475 62 676,615 52	465 475 62 677,048 34		08MAY02	08MAY02	0 687947 432 84	465,475 62	SS	
** GBP **	4091	28 711 35 41 856 82	28,711 35 41 800 05		24MAY02	24MAY02	0 685942 56 77	28 711 35	SS	
** GBP **	4135	262 105 74 381 730 55	262 105 74 382,110 64		27MAY02	27MAY02	0 684625 -380 09	262 105 74	SS	
** GBP **	4136	101,774 38 148,224 11	101 774 38 148 371 70		27MAY02	27MAY02	0 684625 -147 59	101 774 38	SS	
** GBP **	4148	222 274 02 324,962 54	222,274 02 324 848 10		28MAY02	28MAY02	0 684041 94 64	222 274 02	SS	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL LOSS BASE COST	MAT RATE LOCAL SECY GN/L'S BASE SECY GN/L'S	TRD DT	STL DT	SELL RATE BASE CURR GN/L'S	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/L'S	DTL FINN RSN	
(CONTINUED)		GBP - POUND STERLING								
** GBP **	4180	145 726 03 241 993 04	145 726 03 242,017 16		29MAY02	29MAY02	0 684838 -24 12	145,726 03	SS	
** GBP **	4306	54 833 05 80,094 67	54,833 05 80,087 92		07JUN02	07JUN02	0 684603 6 75	54 833 05	SS	
** GBP **	4324	180 702 10 244 005 65	180,702 10 244,001 56		10JUN02	10JUN02	0 684663 4 09	180,702 10	SS	
** GBP **	4345	85,859 37 126 114 48	85,859 37 126,006 74		11JUN02	11JUN02	0 680805 107 74	85 859 37	SS	
** GBP **	4371	58 652 42 86 277 67	58 652 42 86 248 16		12JUN02	12JUN02	0 679810 29 51	58,652 42	SS	
GBP TOTAL		5,458 963 29 7 893 483 43	5,458,963 29 7,895,574 74				00 00 -1,991 31	1,991 31		
		JPY - JAPANESE YEN								
** JPY **	1934	-933,503 00 7 419 65	933,503 00 -7 419 64		06JUL01	06JUL01	125 815002 - 01	-933 503 00	SS BFC	
** JPY **	1986	59 489,308 00 479 565 91	59,489,308 00 479 565 90		12JUL01	12JUL01	124 099498 01	59,489 308 00	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/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								DTL FUND RSN	NET BASE GM/LS
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++ 2005	-2,457,428 00 -19,704 35	-2,457,428 00 -19,704 34		13JUL01	13JUL01	124 714996 -2,457,428 00 - 01			SS BTC
++ JPY ++ 2247	5,773,702 00 48,100 15	5,773,702 00 47,746 14		07SEP01	07SEP01	120 035004 5,773,702 00 354 01			SS
++ JPY ++ 2304	8,970,910 00 75,487 30	8,970,910 00 75,475 42		13SEP01	13SEP01	118 839996 8,970,910 00 11 88			SS
++ JPY ++ 2324	5,877,004 00 50 038 35	5,877,004 00 49,991 84		14SEP01	14SEP01	117 449997 5,877,004 00 46 51			SS
++ JPY ++ 2347	4,760,094 00 40,528 69	4,760,094 00 40,481 18		18SEP01	18SEP01	117 449997 4,760,094 00 47 51			SS
++ JPY ++ 2377	8,704,289 00 75,085 52	8,704,289 00 74,214 85		20SEP01	20SEP01	115 925003 8,704,289 00 870 67			SS
++ JPY ++ 2539	32,354,747 00 268,181 41	32,354,747 00 268,181 42		04OCT01	04OCT01	120 645004 32,354,747 00 - 01			SS
++ JPY ++ 2849	98,091,233 00 806,339 76	98,091,233 00 806,339 75		14NOV01	14NOV01	121 650002 98,091,233 00 01			SS
++ JPY ++ 2923	7,955,810 00 64,592 11	7,955,810 00 64,594 65		21NOV01	21NOV01	123 169998 7,955,810 00 -2 54			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/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								DTL FUND RSN	NET BASE GM/LS
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++ 2925	5,342,776 00 43,097 33	5,342,776 00 43,378 96		22NOV01	22NOV01	123 970001 5,342,776 00 -281 63			SS
++ JPY ++ 2948	2,436,000 00 19,609 58	2,436,000 00 19,612 27		26NOV01	26NOV01	124 224998 2,436,000 00 -2 49			SS
++ JPY ++ 2949	4,955,394 00 39,890 47	4,955,394 00 39,895 95		26NOV01	26NOV01	124 224998 4,955,394 00 -5 48			SS
++ JPY ++ 2957	4,204,743 00 33,876 44	4,204,743 00 33,861 81		27NOV01	27NOV01	124 119995 4,204,743 00 14 63			SS
++ JPY ++ 2958	1,200,149 00 9,669 26	1,200,149 00 9,665 09		27NOV01	27NOV01	124 119995 1,200,149 00 4 17			SS
++ JPY ++ 2959	5,252,738 00 42,319 84	5,252,738 00 42,301 56		28NOV01	28NOV01	124 119995 5,252,738 00 18 28			SS
++ JPY ++ 2976	4,323,656 00 35,088 91	4,323,656 00 35,082 82		30NOV01	30NOV01	123 220001 4,323,656 00 6 09			SS
++ JPY ++ 3005	603,886 00 4,874 77	603,886 00 4,980 88		03DEC01	03DEC01	123 880005 603,886 00 -26 11			SS
++ JPY ++ 3006	4,231,481 00 54,157 90	4,231,481 00 54,340 86		03DEC01	03DEC01	123 880005 4,231,481 00 -182 96			SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/LS
(CONTINUED)		IPY - JAPANESE YEN						
** JPY **	3015 1 789 323 00 14 602 15	1 789 323 00 14 450 17		04DEC01	00 00	04DEC01 124 260005 48 02	1,789,323 00	SS
** IPY **	3018 2 389 585 00 19 208 88	2 389 585 00 19 211 31		05DEC01	00 00	05DEC01 124 399994 2 45	2,389,585 00	SS
** JPY **	3035 2 947 642 00 23 619 87	2 947 642 00 23 696 87		06DEC01	00 00	06DEC01 124 794998 -75 00	2 947 642 00	SS
** JPY **	3042 2 892 615 00 23 073 04	2 892 615 00 23 196 58		07DEC01	00 00	07DEC01 125 639999 171 54	2,892 615 00	SS
** JPY **	3057 2 421 416 00 19 178 01	2 421 416 00 19 293 74		10DEC01	00 00	10DEC01 126 260002 -115 75	2,421,416 00	SS
** IPY **	3073 26 618 241 00 210 870 96	26 618 241 00 210 943 59		11DEC01	00 00	11DEC01 126 229996 -92 43	26 618 241 00	SS
** IPY **	3088 1 247 869 00 9 843 41	1 247 869 00 9 885 68		12DEC01	00 00	12DEC01 126 514999 -22 27	1,247 869 00	SS
** IPY **	3089 5 043 768 00 39 864 96	5 043 768 00 39 954 97		12DEC01	00 00	12DEC01 126 514999 -90 01	5 043 768 00	SS
** JPY **	3090 11 734 121 00 92 748 85	11 734 121 00 92 958 26		12DEC01	00 00	12DEC01 126 514999 -209 41	11,734 121 00	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/LS
(CONTINUED)		IPY - JAPANESE YEN						
** IPY **	3091 5 550 652 00 43 873 47	5 550 652 00 43 972 53		12DEC01	00 00	12DEC01 126 514999 -99 06	5 550 652 00	SS
** JPY **	3092 31 891 849 00 252 079 59	31 891 849 00 252 648 74		12DEC01	00 00	12DEC01 126 514999 549 15	31,891,849 00	SS
** IPY **	3093 73 480 055 00 580 801 13	73 480 055 00 582 112 47		12DEC01	00 00	12DEC01 126 514999 -1 311 34	73 480 055 00	SS
** IPY **	3107 619 024 00 4 844 25	619 024 00 4 899 86		14DEC01	00 00	14DEC01 127 260002 35 41	619 024 00	SS
** JPY **	3108 4 329 668 00 34 072 22	4 329 668 00 34 271 33		14DEC01	00 00	14DEC01 127 260002 249 11	4 329 668 00	SS
** IPY **	3109 1 234 850 00 9 703 34	1 234 850 00 9 774 41		14DEC01	00 00	14DEC01 127 260002 -71 05	1 234 850 00	SS
** JPY **	3119 6 752 045 00 52 940 41	6 752 045 00 53 057 09		17DEC01	00 00	17DEC01 127 539993 116 48	6 752 045 00	SS
** IPY **	3127 39 772 001 00 310 840 19	39 772 001 00 311 839 45		18DEC01	00 00	18DEC01 127 949997 999 26	39 772 001 00	SS
** IPY **	3128 614 057 00 4 799 20	614 057 00 4 814 42		18DEC01	00 00	18DEC01 127 949997 -15 42	614 057 00	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	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS				
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	3129	1,841,759 00 14,394 37	1,841,759 00 14,440 64	18DEC01	00 00	127 949997 -46 27		1,841,759 00	SS
++ JPY ++	3143	-40,372,601 00 -314 943 45	-40,372,601 00 -315,310 80	19DEC01	00 00	128 190002 367 35		-40,372 601 00	SS BTC
++ JPY ++	3234	7,870,478 00 60,194 86	7,870,478 00 60,780 57	26DEC01	00 00	130 750000 -585 71		7,870,478 00	SS
++ JPY ++	3238	51,942 900 00 391,874 00	51,942,900 00 391,874 01	09JAN02	00 00	132 550003 - 01		51,942,900 00	SS
++ JPY ++	3245	56,794,612 00 428,331 47	56,794,612 00 428,331 46	10JAN02	00 00	132 595001 01		56,794,612 00	SS
++ JPY ++	3247	19,369,428 00 146,079 62	19,369,428 00 146,079 63	10JAN02	00 00	132 595001 - 01		19,369,428 00	SS
++ JPY ++	3321	-16,702,556 00 -124,048 85	-16,702,556 00 -124,048 86	24JAN02	00 00	134 644989 01		-16,702,556 00	SS BTC
++ JPY ++	3425	21,992,296 00 165,579 69	21,992,296 00 165,579 68	15FEB02	00 00	132 820007 01		21,992 296 00	SS
++ JPY ++	3553	-3,887,357 00 -29,371 79	-3,887,357 00 -29,371 78	19MAR02	00 00	132 350006 - 01		-3,887,357 00	SS BTC

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	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS				
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	4004	-3,510,750 00 -27,284 91	-3,510,750 00 -27,284 92	14MAY02	00 00	128 670000 01		-3,510,750 00	SS BTC
++ JPY ++	4049	-21,535,162 00 -171,403 71	-21,535,162 00 -171,403 70	20MAY02	00 00	125 640000 - 01		-21,535,162 00	SS BTC
++ JPY ++	4137	2,844,183 00 22,792 67	2,844,183 00 22,800 21	27MAY02	00 00	124 785000 -15 54		2,844,183 00	SS
++ JPY ++	4181	1,739,604 00 13,992 95	1,739,604 00 13,987 89	29MAY02	00 00	124 320000 5 06		1,739,604 00	SS
++ JPY ++	4182	1,739,839 00 13,994 84	1,739,839 00 13,989 78	29MAY02	00 00	124 320000 5 06		1,739,839 00	SS
++ JPY ++	4183	96,927,000 00 779,457 34	96,927,000 00 779,375 23	29MAY02	00 00	124 320000 282 11		96,927,000 00	SS
++ JPY ++	4184	11,671,696 00 93,884 30	11,671,696 00 93,850 33	29MAY02	00 00	124 320000 33 97		11,671,696 00	SS
++ JPY ++	4185	14,581,223 00 117,287 83	14,581,223 00 117,245 39	29MAY02	00 00	124 320000 42 44		14,581,223 00	SS
++ JPY ++	4186	58,075,294 00 467,143 61	58,075,294 00 467 061 12	29MAY02	00 00	124 320000 82 49		58,075,294 00	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT SECY CN/L S SECY GN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUY S SHS/PAR DT FUND RSN NET BASE CN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	4439 8,379,651 00 67,298 33	8 379 651 00 67,382 70	18 JUN02	18 JUN02	124 515000 -83 87	SS
** JPY **	4440 1 048 195 00 8 418 22	1 048 195 00 8 428 71	18 JUN02	18 JUN02	124 515000 -10 49	SS
** JPY **	4441 27,144,743 00 218 003 80	27,144 743 00 218 181 14	18 JUN02	18 JUN02	124 515000 177 34	SS
** JPY **	4457 4,164,012 00 33,576 68	4,164,012 00 33,472 83	19 JUN02	19 JUN02	124 015000 103 85	SS
** JPY **	4500 2,062 714 00 17 021 20	2 062 714 00 16,725 83	21 JUN02	21 JUN02	121 185000 295 37	SS
** JPY **	4552 2,036 008 00 16 793 20	2 036 008 00 16 800 83	24 JUN02	24 JUN02	121 240000 7 63	SS
** JPY **	4557 4,044 991 00 33,185 59	4,044 991 00 33,249 91	25 JUN02	25 JUN02	121 890000 -64 32	SS
** JPY **	4564 4,014 037 00 33 494 97	4 014,037 00 33 213 69	26 JUN02	26 JUN02	119 840000 281 28	SS
** JPY **	4585 3,007 926 00 25 196 23	3 007,926 00 25 154 50	27 JUN02	27 JUN02	119 380000 41 73	SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT SECY CN/L S SECY GN/LS	SIL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUY S SHS/PAR DT FUND RSN NET BASE CN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
JPY TOTAL						
	799,749 933 00 6 391 028 91	799 749 933 00 6 393,900 56			2 871 65	2,871 65
KRW - SOUTH KOREAN WON						
** KRW **	1972 -103 129 650 00 -78 935 82	103 129 650 00 79,483 35	11 JUL01	11 JUL01	1306 500000 547 53	SS BTC
** KRW **	1987 71 464,770 00 -55 057 60	71 464 770 00 56 699 40	12 JUL01	12 JUL01	1298 000000 -358 20	SS BTC
** KRW **	2001 -83,483,810 00 64 070 46	83 483 810 00 -64 317 27	13 JUL01	13 JUL01	1303 000000 246 81	SS BTC
** KRW **	2017 50,449 930 00 38,411 10	50 449 930 00 -38,718 29	16 JUL01	16 JUL01	1310 000000 206 89	SS BTC
** KRW **	2048 28,935 694 00 22,258 23	28,935 694 00 -22 139 02	19 JUL01	19 JUL01	1300 000000 -119 21	SS BTC
** KRW **	2087 516 365 970 00 397 816 42	516 365 970 00 397,204 59	31 JUL01	31 JUL01	1298 000000 612 03	SS
** KRW **	2095 76 115 470 00 49 279 96	76 115 470 00 58,912 90	02AUG01	02AUG01	1284 000000 367 06	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	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE	BASE	BASE SECTY	GN/LS			NET	GN/LS
(CONTINUED)									
KRW - SOUTH KOREAN WON									
** KRW **	2225	463,336,020 00 363,116 00	463,336,020 00 362,122 72	04SEP01	00 00	1276 000000 463,336,020 00 993 28			SS
** KRW **	2417	-635,611,500 00 -488,180 88	-635,611,500 00 -488,931 92	24SEP01	00 00	1302 000000 -635,611,500 00 751 04			SS BTC
** KRW **	3193	41,815,840 00 31,862 11	41,815,840 00 31,957 08	02JAN02	00 00	1312 400024 41,815,840 00 -94 97			SS
** KRW **	3198	2,809,800 00 2,148 66	2,809,800 00 2,140 96	03JAN02	00 00	1307 699951 2,809,800 00 7 70			SS
** KRW **	4033	63,647,870 00 50,650 86	63,647,870 00 50,650 85	17MAY02	00 00	1256 600000 63,647,870 00 01			SS
** KRW **	4065	51,033,640 00 41,004 05	51,033,640 00 41,004 06	21MAY02	00 00	1244 600000 51,033,640 00 - 01			SS
** KRW **	4095	133,373,710 00 108,152 54	133,373,710 00 108,152 53	24MAY02	00 00	1233 200000 133,373,710 00 01			SS
** KRW **	4138	113,545,630 00 92,781 20	113,545,630 00 92,073 98	27MAY02	00 00	1223 800000 113,545,630 00 707 22			SS
** KRW **	4558	76,899,200 00 63,885 69	76,899,200 00 63,885 70	25JUN02	00 00	1203 700000 76,899,200 00 - 01			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	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE	BASE	BASE SECTY	GN/LS			NET	GN/LS
(CONTINUED)									
KRW - SOUTH KOREAN WON									
KRW TOTAL	565,867,796 00 463,683 30	565,867,796 00 459,816 12			00 00	3,867 18			3,867 18
SEK - SWEDISH KRONA									
** SEK **	3983	2,245,539 11 218,697 20	2,245,539 11 218,712 61	13MAY02	00 00	10 267800 2,245,539 11 -15 41			SS
SEK TOTAL	2,245,539 11 218,697 20	2,245,539 11 218,712 61			00 00	-15 41			-15 41
CURRENCY TRADES									
AUD - AUSTRALIAN DOLLAR									
** AUD **	2920	136,991 25 70,790 22	136,991 25 71,009 43	21NOV01	00 00	1 935172 136,991 25 -219 21			CT
** AUD **	3514	66 63 34 90	66 63 34 46	08MAR02	00 00	1 908944 66 63 44			CT
** AUD **	3790	-155,533 90 -83,840 53	-155,533 90 83,840 54	22APR02	00 00	1 855116 -155,533 90 01			CT BTC
** AUD **	3795	4,965 30 2,676 54	4,965 30 2,676 55	22APR02	00 00	1 855116 4,965 30 - 01			CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL LOST 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 ORIC SHS/PAR DTL FUND RSN NET BASE GN/LS	BUY'S DTL FUND RSN
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
** AUD **	3898 2 282 06 1 224 44	2 282 06 1 227 87	02MAY02	02MAY02	1 863759 -3 43	2,282 06	CT
** AUD **	4517 -2 100 000 00 1 206 554 69	-2,100,000 00 1 206 554 70	21JUN02	21JUN02	1 740495 01	2,100 000 00	CT BTC
** AUD **	4521 -900 000 00 -617,094 87	-900 000 00 -517,094 86	21JUN02	21JUN02	1 740495 -01	-900 000 00	CT BTC
AUD TOTAL	-3 011,228 66 -1 752 763 99	3 011 228 66 1 752 541 79				-222 20	-222 20
CAD - CANADIAN DOLLAR							
** CAD **	1917 8 556 90 5 657 45	8 556 90 5,618 08	03JUL01	03JUL01	1 512500 39 37	8,556 90	CT
** CAD **	2097 1 440 36 934 51	1,440 36 941 29	02AUG01	02AUG01	1 541300 6 78	1 440 36	CT
** CAD **	2406 36 841 40 23 462 87	36 841 40 23 487 13	21SEP01	21SEP01	1 570200 24 24	36 841 40	CT
** CAD **	2515 2 988 30 1 892 29	2 988 30 1 892 27	28SEP01	28SEP01	1 579200 07	2 988 30	CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL LOST 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 ORIC SHS/PAR DTL FUND RSN NET BASE GN/LS	BUY'S DTL FUND RSN
(CONTINUED) CAD - CANADIAN DOLLAR							
** CAD **	2555 800 90 510 81	800 90 510 46	03OCT01	03OCT01	1 567900 35	800 90	CT
** CAD **	2586 11,278 92 7 203 30	11 278 92 7 202 47	12OCT01	12OCT01	1 565800 83	11 278 92	CT
** CAD **	2587 14 533 60 9 281 90	14 533 60 9 280 84	12OCT01	12OCT01	1 565800 1 06	14 533 60	CT
** CAD **	2588 1 171 675 03 748 291 63	1 171,675 03 748 206 31	12OCT01	12OCT01	1 565800 85 32	1 171 675 03	CT
** CAD **	2604 879 84 564 71	879 84 562 33	15OCT01	15OCT01	1 558050 2 38	879 84	CT
** CAD **	2618 -121 859 01 -77 526 61	121 859 01 77 529 34	18OCT01	18OCT01	1 575900 2 75	121 859 01	CT BTC
** CAD **	2695 10 216 59 6 485 69	10,216 59 6 485 70	26OCT01	26OCT01	1 575250 01	10 216 59	CT
** CAD **	3189 1 459 90 916 85	1 459 90 914 77	31DEC01	31DEC01	1 592300 2 08	1 459 90	CT
** CAD **	3214 6 755 60 4 236 28	6,755 60 4 233 02	08JAN02	08JAN02	1 594700 3 26	6 755 60	CT

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
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
CAD - CANADIAN DOLLAR							
++ CAD ++				02APR02	02APR02	1 592700	
3640	1,459 90	1,459 90		00	00	2 50	1,459 90 CT
	916 62	914 12					
++ CAD ++				03APR02	03APR02	1 589300	
3638	3,731 00	3,731 00		00	00	11 38	3,731 00 CT
	2,347 57	2,336 19					
++ CAD ++				10JUN02	10JUN02	1 538400	
4337	2,477 16	2,477 16		00	00	-4 62	2,477 16 CT
	1,610 22	1,614 84					
++ CAD ++				28JUN02	28JUN02	1 518700	
4683	1,459 90	1,459 90		00	00	- 59	1,459 90 CT
	961 28	961 87					
CAD TOTAL							
-----	1,154,696 29	1,154,696 29		00	00	115 02	115 02
	737,947 37	737,832 35					
CHF - SWISS FRANC							
++ CHF ++				23JUL01	23JUL01	1 725300	
2063	15,416 00	15,416 00		00	00	23 76	15,416 00 CT
	8,935 26	8,911 50					
++ CHF ++				20AUG01	20AUG01	1 662900	
2180	11,984 00	11,984 00		00	00	9 51	11,984 00 CT
	7,206 69	7,197 18					
++ CHF ++				27AUG01	27AUG01	1 669250	
2199	8,846 00	8,846 00		00	00	-13 93	8,846 00 CT
	5,299 39	5,313 32					

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
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
CHF - SWISS FRANC							
++ CHF ++				25SEP01	25SEP01	1 590200	
2452	227,554 02	227,554 02		00	00	01	227,554 02 CT
	143,097 74	143,097 73					
++ CHF ++				11DEC01	11DEC01	1 667300	
3068	-160 78	-160 78		00	00	1 55	-160 78 CT BTC
	-96 43	-97 98					
++ CHF ++				14MAY02	14MAY02	1 615450	
3996	41,674 75	41,674 75		00	00	-47 95	41,674 75 CT
	25,797 61	25,845 56					
++ CHF ++				28MAY02	28MAY02	1 573750	
4165	158,383 93	158,383 93		00	00	153 78	158,383 93 CT
	100,641 10	100,487 32					
++ CHF ++				28MAY02	28MAY02	1 573750	
4169	157,817 13	157,817 13		00	00	153 23	157,817 13 CT
	100,280 94	100,127 71					
++ CHF ++				28MAY02	28MAY02	1 573750	
4170	294,250 32	294,250 32		00	00	285 69	294,250 32 CT
	186,973 99	186,688 30					
++ CHF ++				28MAY02	28MAY02	1 573750	
4174	13,695 50	13,695 50		00	00	13 30	13,695 50 CT
	8,702 46	8,689 16					
++ CHF ++				29MAY02	29MAY02	1 575700	
4187	261,135 52	-261,135 52		00	00	- 01	-261,135 52 CT BTC
	-165,726 67	-165,726 66					
++ CHF ++				30MAY02	30MAY02	1 562000	
4204	2,421 25	2,421 25		00	00	13 49	2,421 25 CT
	1,550 10	1,536 61					

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET BASE CN/LS	BUY DIL FUND RSN
(CONTINUED)							
CHF - SWISS FRANC							
** CHF **							
2856	-600,000 00 -365,920 60	600,000 00 -365,920 59	09NOV01 00 00	09NOV01	1 639700 - 01	-600,000 00	CT BIC
CHF TOTAL	70,746 60 56,741 58	70,746 60 56,149 16	00 00		592 42	592 42	
DKK DANISH KRONE							
** DKK **							
3569	49,525 60 5 887 95	49,525 60 5,883 30	20MAR02 00 00	20MAR02	8 411350 4 65	49,525 60	CT
** DKK **							
4576	8 942 12 1,189 60	8 942 12 1,167 71	27JUN02 00 00	27JUN02	7 516900 21 89	8,942 12	CT
** DKK **							
4588	-224,022 91 29 802 57	-224,022 91 -29 802 58	27JUN02 00 00	27JUN02	7 516900 01	-224,022 91	CT BIC
DKK TOTAL	-165,555 19 -22 725 02	-165,555 19 -22,751 57	00 00		26 55	26 55	
EUR - EURO CURRENCY							
** EUR **							
1910	-1 749 027 05 -1,482,737 73	1 749 027 05 1 482 737 72	05JUL01 00 00	05JUL01	1 179593 - 01	1 749 027 05	CT BIC
** EUR **							
1950	151 575 27 126 898 79	151 575 27 128,497 94	05JUL01 00 00	05JUL01	1 194458 1,599 15	151 575 27	CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET BASE CN/LS	BUY DIL FUND RSN
(CONTINUED)							
EUR - EURO CURRENCY							
** EUR **							
1937	177 218 87 150,060 09	177 218 87 149 544 93	06JUL01 00 00	06JUL01	1 180986 515 16	177 218 87	CT
** EUR **							
1945	9 351 58 7 925 93	9 351 58 7,924 06	09JUL01 00 00	09JUL01	1 179871 1 87	9 351 58	CT
** EUR **							
1958	41,100 88 35,170 02	41,100 88 35,169 20	10JUL01 00 00	10JUL01	1 168634 82	41,100 88	CT
** EUR **							
1959	309 077 10 264 477 24	309 077 10 264 471 87	10JUL01 00 00	10JUL01	1 168634 5 37	309,077 10	CT
** EUR **							
1978	759 43 654 06	759 43 649 85	11JUL01 00 00	11JUL01	1 161105 4 21	759 43	CT
** EUR **							
1990	353 476 01 301 532 77	353,476 01 301 540 99	12JUL01 00 00	12JUL01	1 172264 8 22	353 476 01	CT
** EUR **							
2111	79 565 27 -69 822 52	-79 565 27 -69 822 53	07AUG01 00 00	07AUG01	1 139436 01	-79 565 27	CT BIC
** EUR **							
2127	-211,682 52 -188,132 81	211 682 52 188,132 80	09AUG01 00 00	09AUG01	1 125176 01	-211 682 52	CT BIC
** EUR **							
2135	-147 646 50 132 032 94	-147,646 50 -132,032 93	10AUG01 00 00	10AUG01	1 118255 01	-147 646 50	CT BIC

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)									
EUR - EURO CURRENCY									
** EUR **				13AUG01	13AUG01	1 113586			
2149	7,587 21	7,587 21	6,880 86	00	00	-67 55	7,587 21		CT
** EUR **				13AUG01	13AUG01	1 113586			
2151	1 14	1 14	1 03	00	00	- 01	1 14		CT
** EUR **				04SEP01	04SEP01	1 127523			
2227	912,718 47	912,718 47	828 109 68	00	00	-18 619 79	912,718 47		CT
** EUR **				04SEP01	04SEP01	1 127523			
2228	415,045 65	415,045 65	373,672 52	00	00	-5,568 59	415,045 65		CT
** EUR **				05SEP01	05SEP01	1 123722			
2239	-446,674 77	-446,674 77	-397,495 75	00	00	- 05	-446,674 77		CT BTC
** EUR **				05SEP01	05SEP01	1 123722			
2240	-1,814 224 83	-1,814,224 83	-1,614,478 14	00	00	- 20	-1,814,224 83		CT BTC
** EUR **				05SEP01	05SEP01	1 123722			
2241	236 891 67	-236 891 67	-210,809 85	00	00	- 02	-236,891 67		CT BTC
** EUR **				12SEP01	12SEP01	1 103753			
2275	40,523 59	40,523 59	36,761 25	00	00	-46 89	40,523 59		CT
** EUR **				13SEP01	13SEP01	1 098056			
2516	-61,661 71	-61,661 71	-56,115 22	00	00	-40 12	-61,661 71		CT BTC

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)									
EUR - EURO CURRENCY									
** EUR **				14SEP01	14SEP01	1 085600			
2325	17,552 35	17,552 33	16,053 94	00	00	114 38	17,552 33		CT
** EUR **				16SEP01	16SEP01	1 083717			
2361	29 085 33	29 085 33	26,602 40	00	00	236 09	29,085 33		CT
** EUR **				21SEP01	21SEP01	1 098358			
2399	1,043 087 52	1,043,087 52	949,689 83	00	00	-10 84	1,043,087 52		CT
** EUR **				21SEP01	21SEP01	1 098358			
2405	1,184 54	1,184 54	1,078 48	00	00	- 02	1,184 54		CT
** EUR **				27SEP01	27SEP01	1 089147			
2482	-609,416 17	-609,416 17	-559,802 34	00	00	247 06	-609,416 17		CT BTC
** EUR **				09OCT01	09OCT01	1 092657			
2553	81,312 49	-81,312 49	-74,416 91	00	00	- 30	-81,312 49		CT BTC
** EUR **				10OCT01	10OCT01	1 096672			
2564	-41,568 30	-41,568 30	-37,904 23	00	00	19	-41,568 30		CT BTC
** EUR **				11OCT01	11OCT01	1 110001			
2575	-41,700 65	-41,700 65	-37,568 13	00	00	01	-41,700 65		CT BTC
** EUR **				15OCT01	15OCT01	1 101625			
2605	236 938 02	236,938 02	215,059 71	00	00	20 76	236,938 02		CT

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	SEL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	2614	3 070 28 2 785 04		170CT01	170CT01	1 103205 -3 75	5 070 28	CT	
** EUR **	2629	3 075 451 78 2 766,579 04		220CT01	220CT01	1 112535 28 951 18	3 075 451 78	CT	
** EUR **	2742	2 525 38 2 103 54		01NOV01	01NOV01	1 105441 20	2,325 38	CT	
** EUR **	2782	-885 376 40 793 606 88		05NOV01	05NOV01	1 115636 01	885,376 40	CT BTC	
** EUR **	2786	164 520 08 147 467 53		05NOV01	05NOV01	1 115636 01	164 520 08	CT	
** EUR **	2798	12 622 67 11 325 04		06NOV01	06NOV01	1 114579 -9 49	-12 622 67	CT BTC	
** EUR **	2799	29 315 45 26 301 81		06NOV01	06NOV01	1 114579 -22 03	-29 315 45	CT BTC	
** EUR **	2807	61 643 40 55 688 50		07NOV01	07NOV01	1 110926 -180 73	-61,643 40	CT BTC	
** EUR **	2853	36 039 90 -31 821 43		14NOV01	14NOV01	1 132567 01	-36,039 90	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 CN/LS BASE SECY CN/LS	SEL DT	SELL RATE BASE CURR GN/LS	TRD DIS SHS/PAR	OF ORIG BUYS DIL FUND RSN NET BASE CN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	2855	2 525 38 2 049 71		15NOV01	15NOV01	1 134494 3 49	2,325 38	CT	
** EUR **	2863	-27 899 35 -24 692 31		16NOV01	16NOV01	1 129880 - 01	-27 899 35	CT BTC	
** EUR **	2901	38 546 50 34 046 20		20NOV01	20NOV01	1 132182 13	38 546 50	CT	
** EUR **	2902	766 107 67 676 666 17		20NOV01	20NOV01	1 132182 2 59	766 107 67	CT	
** EUR **	2903	222 354 12 196 394 33		20NOV01	20NOV01	1 132182 75	222,354 12	CT	
** EUR **	2904	57 384 13 50 684 55		20NOV01	20NOV01	1 132182 20	57,384 13	CT	
** EUR **	2940	312 637 97 275 696 62		26NOV01	26NOV01	1 134816 122 59	312 637 97	CT BTC	
** EUR **	2987	17 980 87 15 962 52		29NOV01	29NOV01	1 124443 144 74	17,980 87	CT	
** EUR **	2986	24 739 28 22 161 44		30NOV01	30NOV01	1 116321 - 02	24,739 28	CT	

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)									
EUR - EURO CURRENCY									
++ EUR ++	2996	-82,974 22 -74,328 28	-82,974 22 -74,224 99	30NOV01	00 00	30NOV01	1 116321	-82,974 22	CT BTC
							-103 29		
++ EUR ++	2997	-52,249 16 -46,804 78	-52,249 16 46,739 73	30NOV01	00 00	30NOV01	1 116321	-52,249 16	CT BTC
							-65 05		
++ EUR ++	3002	-313,059 87 -280,438 93	-313,059 87 -280,438 94	03DEC01	00 00	03DEC01	1 116321	-313,059 87	CT BTC
							01		
++ EUR ++	3048	1,270,838 98 1,131,618 25	1,270,838 98 1,131,618 26	10DEC01	00 00	10DEC01	1 123028	1,270,838 98	CT
							- 01		
++ EUR ++	3112	464,745 45 420,222 84	464,745 45 420,222 70	17DEC01	00 00	17DEC01	1 105950	464,745 45	CT
							14		
++ EUR ++	3133	341,705 50 308,252 41	341,705 50 308,287 37	19DEC01	00 00	19DEC01	1 108525	341,705 50	CT
							-34 96		
++ EUR ++	3186	-89,508 57 -79,009 20	-89,508 57 -79,125 71	28DEC01	00 00	28DEC01	1 132888	-89,508 57	CT BTC
							116 51		
++ EUR ++	3194	-13,397 94 -12,105 70	-13,397 94 -12,104 72	02JAN02	00 00	02JAN02	1 106746	-13,397 94	CT BTC
							- 98		
++ EUR ++	3200	-43,171 52 -38,828 48	-43,171 52 -38,828 78	03JAN02	00 00	03JAN02	1 111852	-43,171 52	CT BTC
							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	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)									
EUR - EURO CURRENCY									
++ EUR ++	3203	-39,210 87 -35,093 71	-39,210 87 -35,094 03	04JAN02	00 00	04JAN02	1 117319	-39,210 87	CT BTC
							32		
++ EUR ++	3229	-457,839 85 -408,736 68	-457,839 85 -408,736 85	10JAN02	00 00	10JAN02	1 120134	-457,839 85	CT BTC
							17		
++ EUR ++	3284	219,644 33 194,088 67	219,644 33 195,234 56	16JAN02	00 00	16JAN02	1 131670	219,644 33	CT
							-1,145 89		
++ EUR ++	3286	9,396 89 8,303 56	9,396 89 8,352 58	16JAN02	00 00	16JAN02	1 131670	9,396 89	CT
							-49 02		
++ EUR ++	3307	17,466 06 15,433 81	17,466 06 15,497 94	23JAN02	00 00	23JAN02	1 131734	17,466 06	CT
							64 93		
++ EUR ++	3310	32,912 56 28,905 45	32,912 56 29,203 88	24JAN02	00 00	24JAN02	1 138628	32,912 56	CT
							-298 43		
++ EUR ++	3311	273,223 18 239,958 25	273,223 18 241,604 38	24JAN02	00 00	24JAN02	1 138628	273,223 18	CT
							-1,646 13		
++ EUR ++	3328	21,727 07 18,809 12	21,727 07 18,987 29	25JAN02	00 00	25JAN02	1 155135	21,727 07	CT
							-178 17		
++ EUR ++	3329	21,971 17 19,020 43	21,971 17 19,200 61	25JAN02	00 00	25JAN02	1 155135	21,971 17	CT
							-180 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 SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUYRS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3337	38,992.00 33,540.93		38,992.00 33,732.22		28JAN02 00 00	28JAN02 1.162520 -191.29	38,992.00	CI
** EUR **	3390	4,728.39 4,109.44		4,728.39 4,068.94		06FEB02 00 00	06FEB02 1.150616 40.50	4,728.39	CI
** EUR **	3410	401,374.43 350,179.27		401,374.43 350,127.78		08FEB02 00 00	08FEB02 1.146197 51.49	401,374.43	CI
** EUR **	3415	3,954.39 3,470.57		3,954.39 3,449.50		11FEB02 00 00	11FEB02 1.139406 21.07	3,954.39	CI
** EUR **	3459	13,963.87 12,156.95		13,963.87 12,192.56		20FEB02 00 00	20FEB02 1.148633 35.61	13,963.87	CI
** EUR **	3460	202,060.57 175,913.95		202,060.57 174,429.23		20FEB02 00 00	20FEB02 1.148633 -515.28	202,060.57	CI
** EUR **	3503	254.65 225.07		254.65 223.29		06MAR02 00 00	06MAR02 1.140316 1.78	254.65	CI
** EUR **	3513	232.00 203.07		232.00 201.84		08MAR02 00 00	08MAR02 1.142463 1.23	232.00	CI
** EUR **	3534	2,089.69 1,844.46		2,089.69 1,808.10		15MAR02 00 00	15MAR02 1.132952 36.36	2,089.69	CI

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	BUYRS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3595	114,592.87 100,761.54		-114,592.87 100,761.55		22MAR02 00 00	22MAR02 1.137268 01	-114,592.87	CI B1
** EUR **	3596	67,525.95 59,375.58		67,525.95 59,375.59		22MAR02 00 00	22MAR02 1.137268 -01	67,525.95	CI
** EUR **	3703	1.01 0.88		1.01 0.89		29MAR02 00 00	29MAR02 1.147118 01	1.01	CI
** EUR **	3639	10,470.24 9,218.52		10,470.24 9,204.48		03APR02 00 00	03APR02 1.135783 12.04	10,470.24	CI
** EUR **	3655	133,733.87 117,017.15		133,733.87 117,206.25		08APR02 00 00	08APR02 1.142857 -189.10	133,733.87	CI
** EUR **	3691	43,639.21 38,533.42		43,639.21 38,489.16		11APR02 00 00	11APR02 1.132503 43.87	43,639.21	CI
** EUR **	3692	88,509.22 78,153.63		88,509.22 78,064.65		11APR02 00 00	11APR02 1.132503 88.98	88,509.22	CI
** EUR **	3693	25,221.44 22,270.55		25,221.44 22,245.19		11APR02 00 00	11APR02 1.132503 25.36	25,221.44	CI
** EUR **	3694	71,508.66 63,142.14		71,508.66 63,070.24		11APR02 00 00	11APR02 1.132503 71.89	71,508.66	CI

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 GN/LS BASE SECTY GN/LS			BASE CURR GN/LS	SHS/PAR NET FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
** EUR **	3695	26,903 88 23,756 12	26,903 88 23,729 08	11APR02	11APR02	1 132503 27 04	26,903 88 CT
** EUR **	3699	29,988 00 26,479 40	29,988 00 26,449 25	11APR02	11APR02	1 132503 30 15	29,988 00 CT
** EUR **	3710	57,077 28 50,185 20	57,077 28 50,281 90	12APR02	12APR02	1 137333 -96 70	57,077 28 CT
** EUR **	3711	47,330 80 41,615 60	47,330 80 41,695 79	12APR02	12APR02	1 137333 -80 19	47,330 80 CT
** EUR **	3724	113,317 18 99,747 44	113,317 18 99,819 28	15APR02	15APR02	1 136041 -71 84	113,317 18 CT
** EUR **	3725	17,379 56 15,298 36	17,379 56 15,309 37	15APR02	15APR02	1 136041 -11 01	17,379 56 CT
** EUR **	3733	10,221 40 9,026 52	10,221 40 9,004 09	16APR02	16APR02	1 132375 27 43	10,221 40 CT
** EUR **	3753	10,839 47 9,629 25	10,839 47 9,548 55	17APR02	17APR02	1 125682 80 70	10,839 47 CT
** EUR **	3798	16,020 26 14,222 78	16,020 26 14,085 81	23APR02	23APR02	1 126380 136 97	16,020 26 CT

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 GN/LS BASE SECTY GN/LS			BASE CURR GN/LS	SHS/PAR NET FUND RSN NET BASE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
** EUR **	3800	1,117 86 992 44	1,117 86 982 88	23APR02	23APR02	1 126380 9 56	1,117 86 CT
** EUR **	3802	3,382 93 3,003 36	3,382 93 2,974 44	23APR02	23APR02	1 126380 28 92	3,382 93 CT
** EUR **	3804	6,126 07 5,438 72	6,126 07 5,386 35	23APR02	23APR02	1 126380 52 37	6,126 07 CT
** EUR **	3806	1,514 49 1,344 56	1,514 49 1,331 62	23APR02	23APR02	1 126380 12 94	1,514 49 CT
** EUR **	3810	2,362 98 2,102 11	2,362 98 2,077 65	23APR02	23APR02	1 124101 24 46	2,362 98 CT
** EUR **	3812	115 08 102 38	115 08 101 18	23APR02	23APR02	1 124101 1 20	115 08 CT
** EUR **	3814	858 09 763 36	858 09 754 48	23APR02	23APR02	1 124101 8 88	858 09 CT
** EUR **	3816	937 00 833 55	937 00 823 86	23APR02	23APR02	1 124101 9 49	937 00 CT
** EUR **	3818	1,171 06 1,041 77	1,171 06 1,029 65	23APR02	23APR02	1 124101 12 12	1,171 06 CT

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 SECURITY BASE SECURITY	STL DT GN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DIS OF SHS/PAR	ORIG BUYS DTL FUND RSN NET BASE CN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3820	5 56 4 95	5 56 4 89	23APR02	00 00	1 124101	06	5 56	CT
** EUR **	3822	6 636 99 5 904 24	6 636 99 5 835 57	23APR02	00 00	1 124101	68 69	6 636 99	CT
** EUR **	3824	853 81 719 55	853 81 750 71	23APR02	00 00	1 124101	8 84	853 81	CT
** EUR **	3875	166 515 38 150 346 79	166 515 38 140 346 78	29APR02	00 00	1 107542	01	166 515 38	CT
** EUR **	3880	443 493 10 399 343 30	443 493 10 399 351 50	30APR02	00 00	1 110556	-8 20	443 493 10	CT
** EUR **	3897	82 273 63 74 321 86	82 273 63 74 345 91	02MAY02	00 00	1 106991	34 05	82,273 63	CT
** EUR **	3899	9 706 27 8 768 14	9 706 27 8 772 17	02MAY02	00 00	1 106991	-4 01	9,706 27	CT
** EUR **	3906	53 671 08 49 033 90	53 671 08 48,989 52	03MAY02	00 00	1 094571	44 38	53 671 08	CT
** EUR **	3924	-1 045 943 44 -956 881 68	1 045 943 44 956 881 69	07MAY02	00 00	1 093075	01	-1,045,943 44	CT BTL

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 SECURITY BASE SECURITY	STL DT GN/LS CN/LS	SELL RATE BASE CURR CN/LS	TRD DIS OF SHS/PAR	ORIG BUYS DTL FUND RSN NET BASE CN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	3928	692 035 12 633 108 54	692 035 12 633,108 54	07MAY02	00 00	1 093075	01	692 035 12	CT
** EUR **	4056	20 910 09 19 129 60	20 910 09 19 231 20	07MAY02	00 00	1 093075	-101 60	20 910 09	CT
** EUR **	3939	399 343 11 360 986 16	399 343 11 -360 986 15	08MAY02	00 00	1 106256	- 01	399 343 11	CT BTL
** EUR **	3949	52 347 58 47 523 49	52 347 58 47 538 96	09MAY02	00 00	1 100352	54 53	52 347 58	CT
** EUR **	3951	8 240 80 7 489 24	8 240 80 7 483 80	09MAY02	00 00	1 100352	5 44	8,240 80	CT
** EUR **	3962	39 459 94 35 977 60	39 459 94 35 977 59	10MAY02	00 00	1 096792	01	39 459 94	CT
** EUR **	3998	19 040 25 17 177 14	19 040 25 17 196 38	14MAY02	00 00	1 108463	19 22	19,040 25	CT
** EUR **	4016	4 945 09 4 484 68	4 945 09 4 469 72	15MAY02	00 00	1 102171	16 96	4 945 09	CT
** EUR **	4026	68,088 21 61 967 10	68 088 21 61 857 07	16MAY02	00 00	1 098780	110 03	68,088 21	CT

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)									
EUR - EURO CURRENCY									
++ EUR ++	4036	65,107 99 59,957 96	65,107 99 59,661 87	17MAY02	00 00	1 085894 296 09	17MAY02	65,107 99	CT
++ EUR ++	4053	23,847 15 21,970 37	23,847 15 21,960 84	20MAY02	00 00	1 085423 9 53	20MAY02	23,847 15	CT
++ EUR ++	4061	558,005 85 513,058 55	558,005 85 513,086 59	21MAY02	00 00	1 087607 -28 24	21MAY02	558,005 85	CT
++ EUR ++	4074	109,606 20 101,561 14	109,606 20 101,170 62	22MAY02	00 00	1 079214 390 52	22MAY02	109,606 20	CT
++ EUR ++	4076	108,852 84 100,865 07	108,852 84 100,475 24	22MAY02	00 00	1 079214 387 83	22MAY02	108,852 84	CT
++ EUR ++	4100	101,540 33 93,635 44	101,540 33 93,679 21	24MAY02	00 00	1 084422 -43 77	24MAY02	101,540 33	CT
++ EUR ++	4166	35,084 00 32,577 25	35,084 00 32,550 13	28MAY02	00 00	1 076948 27 12	28MAY02	35,084 00	CT
++ EUR ++	4171	750,023 02 696,433 83	750,023 02 695,854 12	28MAY02	00 00	1 076948 579 71	28MAY02	750,023 02	CT
++ EUR ++	4172	63,487 32 58,951 15	63,487 32 58,902 08	28MAY02	00 00	1 076948 49 07	28MAY02	63,487 32	CT

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)									
EUR - EURO CURRENCY									
++ EUR ++	4173	50,407 50 46,805 88	50,407 50 46,766 92	28MAY02	00 00	1 076948 38 96	28MAY02	50,407 50	CT
++ EUR ++	4199	182,586 87 171,220 89	182,586 87 171,060 79	30MAY02	00 00	1 066382 160 10	30MAY02	182,586 87	CT
++ EUR ++	4253	-427,733 80 -403,074 89	-427,733 80 -403,074 90	04JUN02	00 00	1 061177 01	04JUN02	-427,733 80	CT BTC
++ EUR ++	4254	85,357 06 80,436 21	85,357 06 80,436 22	04JUN02	00 00	1 061177 - 01	04JUN02	85,357 06	CT
++ EUR ++	4256	44,246 13 41,695 33	44,246 13 41,695 34	04JUN02	00 00	1 061177 - 01	04JUN02	44,246 13	CT
++ EUR ++	4279	-192,691 95 -180,928 18	-192,691 95 -180,928 19	05JUN02	00 00	1 065019 01	05JUN02	-192,691 95	CT BTC
++ EUR ++	4296	23,714 01 22,429 90	23,714 01 22,422 21	06JUN02	00 00	1 057250 7 69	06JUN02	23,714 01	CT
++ EUR ++	4315	152,821 36 144,370 35	152,821 36 144,332 24	07JUN02	00 00	1 058537 38 11	07JUN02	152,821 36	CT
++ EUR ++	4331	104,532 29 98,741 22	104,532 29 98,741 04	10JUN02	00 00	1 058649 18	10JUN02	104,532 29	CT

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 NET BASE GN/LS		
(CONTINUED)		EUR - EURO CURRENCY							
** EUR **	4332	7,235 75 6 834 89	7,235 75 6 834 88	10JUN02	10JUN02	1 058649 01	7 235 75	CI	
** EUR **	4333	532 687 57 503,176 76	532,687 57 503,175 87	10JUN02	10JUN02	1 058649 89	532 687 57	CI	
** EUR **	4336	30,603 34 28 907 92	30,603 34 28,907 87	10JUN02	10JUN02	1 058649 05	30 603 34	LT	
** EUR **	4407	22 841 94 21,561 69	22,841 94 21 583 02	13JUN02	13JUN02	1 059378 -21 37	22 841 94	CI	
** EUR **	4480	7 257 81 7 001 25	7 257 81 6 987 02	20JUN02	20JUN02	1 036645 14 23	7,257 81	CI	
** EUR **	4507	335 769 78 -325 881 24	-335,769 78 -325,881 23	21JUN02	21JUN02	1 030344 - 01	-335 769 78	CI BTL	
** EUR **	4508	42 188 45 40 945 99	42 188 45 40 945 98	21JUN02	21JUN02	1 030344 01	42 188 45	CI	
** EUR **	4550	78,902 01 76,483 67	78 902 01 76 530 22	25JUN02	25JUN02	1 031619 46 35	78 902 01	CI	
** EUR **	4571	148,436 62 145 861 29	148 436 62 145 792 39	26JUN02	26JUN02	1 017656 68 90	148,436 62	CI	

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 NET BASE GN/LS		
(CONTINUED)		EUR - EURO CURRENCY							
** EUR **	4577	11 066 62 10,938 80	11,066 62 10 873 84	27JUN02	27JUN02	1 011685 64 96	11 066 62	CI	
** EUR **	2131	6,600 000 00 5,865 749 00	6 600 000 00 5 865,749 01	10AUG01	10AUG01	1 125176 - 01	6 600,000 00	CI	
** EUR **	2748	4 500 000 00 4,070 699 92	4 500 000 00 4,070,699 91	02NOV01	02NOV01	1 105461 01	4 500 000 00	CI	
** EUR **	2827	1,500,000 00 1,340 240 22	1 500 000 00 1 340 244 75	09NOV01	09NOV01	1 119194 5 47	1 500 000 00	CI	
** EUR **	2844	-1 000 000 00 893 500 14	-1 000,000 00 893,500 13	09NOV01	09NOV01	1 119194 01	-1,000 000 00	CI BTL	
** EUR **	5400	-2,000 000 00 1 736,500 01	2 000 000 00 -1,736,500 02	07FEB02	07FEB02	1 151742 01	2 000 000 00	CI BTL	
** EUR **	4107	3 800 000 00 3,504 170 89	3 800 000 00 3 504 192 62	24MAY02	24MAY02	1 084422 -21 75	3,800 000 00	CI	
EUR TOTAL		20 163 913 51 18 299 924 09	20 163 913 41 18 356 044 07				56,118 98	-56 118 98	

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
GBP - POUND STERLING					
** GBP **	1975 23 627 09 33 368 53	23 627 09 33 368 25	11JUL01 00 00	0 708065 28	23 627 09 CT
** GBP **	1976 129 765 10 183 267 21	129 765 10 183 265 63	11JUL01 00 00	0 708065 1 58	129 765 10 CT
** GBP **	1979 1 907 42 2 693 85	1 907 42 2 693 83	11JUL01 00 00	0 708065 02	1 907 42 CT
** GBP **	1991 -151 416 27 -213 004 95	-151 416 27 213 004 96	12JUL01 00 00	0 710858 01	-151 416 27 CT BTC
** GBP **	1993 54 130 09 76 147 54	54 130 09 76 147 55	12JUL01 00 00	0 710858 - 01	54 130 09 CT
** GBP **	2032 26 481 59 37 180 14	26 481 59 37 180 13	17JUL01 00 00	0 712251 01	26 481 59 CT
** GBP **	2052 -373 953 01 -530 526 88	-373 953 01 -530 526 89	19JUL01 00 00	0 704871 01	-373 953 01 CT BTC
** GBP **	2137 82 088 31 117 213 92	82 088 31 117 210 78	10AUG01 00 00	0 700329 3 14	82 088 31 CT
** GBP **	2335 -237 524 92 -348 211 66	-237 524 92 -348 211 65	17SEP01 00 00	0 682128 - 01	-237 524 92 CT BTC

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 **	2400 -18 943 96 -27 557 78	-18 943 96 -27 768 10	21SEP01 00 00	0 687427 210 32	-18 943 96 CT BTC
** GBP **	2401 -171 022 10 -248 785 83	-171 022 10 -250 684 56	21SEP01 00 00	0 687427 1 898 73	-171 022 10 CT BTC
** GBP **	2421 79 883 06 -116 645 19	-79 883 06 -116 673 98	24SEP01 00 00	0 688838 28 79	-79 883 06 CT BTC
** GBP **	2422 10 975 98 -16 027 12	-10 975 98 -16 031 07	24SEP01 00 00	0 688838 3 95	-10 975 98 CT BTC
** GBP **	2458 -32 543 87 -47 860 67	-32 543 87 -47 553 59	25SEP01 00 00	0 679971 -307 08	-32 543 87 CT BTC
** GBP **	2474 -16 426 89 -24 223 09	-16 426 89 -24 037 63	26SEP01 00 00	0 678150 -185 44	-16 426 89 CT BTC
** GBP **	2478 -263 111 07 -387 983 59	-263 111 07 -385 012 97	26SEP01 00 00	0 678150 -2 970 62	-263 111 07 CT BTC
** GBP **	2479 -266 722 90 -393 309 59	266 722 90 -390 298 20	26SEP01 00 00	0 678150 -3 011 39	-266 722 90 CT BTC
** GBP **	2512 63 773 94 93 757 22	63 773 94 93 757 23	28SEP01 00 00	0 680203 - 01	63 773 94 CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL RATE BASE COST BASE	TRD DT SECURITY 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					
** CBP **	2521 279 060 83 412 605 58	-279 060 83 -412,601 46	0101101	010101	0 476338 -4 14	-279 060 83	CT BTC
** CBP **	2589 84 282 13 122 381 78	84 282 13 122 369 08	1201101	1201101	0 688682 12 70	84 282 13	CT
** GBP **	2590 443 515 55 644,006 30	443 515 55 643,939 46	1201101	1201101	0 688682 66 84	443,515 55	CT
** CBP **	2591 148 261 90 215 283 54	148 261 90 215 261 20	1201101	1201101	0 688682 22 54	148,261 90	CT
** GBP **	2606 176 559 59 255 517 27	176 559 59 255 580 25	1501101	1501101	0 690989 -63 03	176 559 59	CT
** CBP **	2615 16 312 11 23,663 17	16 312 11 23,692 14	1701101	1701101	0 689346 -28 97	16 312 11	CT
** CBP **	2718 216 249 91 314 166 61	216 249 91 314 166 62	2901101	2901101	0 688373 - 01	216 249 91	CT
** CBP **	2802 50 892 85 76 252 66	-50 892 85 -74 252 65	06NOV01	06NOV01	0 685401 - 01	50 892 85	CT BTC
** CBP **	3067 133 29 191 20	133 29 190 77	11DEC01	11DEC01	0 697131 43	133 29	CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL RATE BASE COST BASE	TRD DT SECURITY 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					
** CBP **	3213 448 362 20 646 772 38	448 362 20 646 771 92	08JAN02	08JAN02	0 693261 -9 54	448 362 20	CT
** CBP **	3215 3 558 95 5 133 78	3 558 95 5,133 86	08JAN02	08JAN02	0 693261 - 00	3 558 95	CT
** CBP **	3411 512 976 02 727 271 72	512 976 02 727 268 80	08FEB02	08FEB02	0 705343 22 92	512 976 02	CT
** CBP **	3416 11 151 63 15 974 14	11,151 63 15 810 11	12FEB02	12FEB02	0 698105 164 03	11,151 63	CT
** CBP **	3567 293 798 52 418 986 13	293 798 52 418 978 36	20MAR02	20MAR02	0 701213 7 77	293 798 52	CT
** CBP **	3570 7 871 85 11 226 05	7 871 85 11 225 84	20MAR02	20MAR02	0 701213 21	7,871 85	CT
** CBP **	3714 10 399 10 14 965 06	10 399 10 14 939 39	12APR02	12APR02	0 694822 5 67	10 399 10	CT
** CBP **	3793 313 998 17 454 999 25	313 998 17 454 969 04	22APR02	22APR02	0 690107 30 21	313 998 17	CT
** CBP **	3794 6 173 04 8 945 05	6 173 04 8 944 45	22APR02	22APR02	0 690107 60	6 173 04	CT

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	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	GN/LS	GN/LS		NET BASE	GN/LS	
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	3834	303,000.52	438,729.34	303,000.52	438,745.94	24APR02	24APR02	0.690632	303,000.52	CT
								-16.60		
++ GBP ++	3877	16,512.43	24,094.94	16,512.43	24,007.43	29APR02	29APR02	0.685307	16,512.43	CT
								87.51		
++ GBP ++	3940	-465,475.62	-676,615.52	-465,475.62	-676,615.51	08MAY02	08MAY02	0.687947	-465,475.62	CT BTC
								-01		
++ GBP ++	3952	30,698.38	44,779.72	30,698.38	44,623.17	09MAY02	09MAY02	0.685542	30,698.38	CT
								156.55		
++ GBP ++	4205	14,174.30	20,780.23	14,174.30	20,697.50	30MAY02	30MAY02	0.682105	14,174.30	CT
								82.93		
++ GBP ++	4328	-180,702.10	-264,005.65	-180,702.10	-264,005.66	10JUN02	10JUN02	0.684465	-180,702.10	CT BTC
								01		
++ GBP ++	4380	-58,652.42	-86,277.67	-58,652.42	-86,277.68	12JUN02	12JUN02	0.679810	-58,652.42	CT BTC
								01		
++ GBP ++	4401	280,015.09	411,789.92	280,015.09	411,795.00	13JUN02	13JUN02	0.679995	280,015.09	CT
								5.08		
++ GBP ++	4402	9,505.61	13,978.94	9,505.61	13,979.11	13JUN02	13JUN02	0.679995	9,505.61	CT
								-17		

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	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	GN/LS	GN/LS		NET BASE	GN/LS	
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	4408	13,725.95	20,185.37	13,725.95	20,185.62	13JUN02	13JUN02	0.679995	13,725.95	CT
								-25		
++ GBP ++	2662	-300,000.00	-429,480.09	-300,000.00	-429,634.76	26OCT01	26OCT01	0.698519	-300,000.00	CT BTC
								154.67		
++ GBP ++	2674	700,000.00	1,002,120.20	700,000.00	1,002,120.21	26OCT01	26OCT01	0.698519	700,000.00	CT
								-01		
++ GBP ++	2759	1,000,000.00	1,462,499.32	1,000,000.00	1,462,499.31	02NOV01	02NOV01	0.683761	1,000,000.00	CT
								01		
++ GBP ++	2868	1,000,000.00	1,427,949.25	1,000,000.00	1,427,992.35	16NOV01	16NOV01	0.700305	1,000,000.00	CT
								-43.10		
++ GBP ++	3846	1,100,000.00	1,599,290.50	1,100,000.00	1,599,192.23	26APR02	26APR02	0.687805	1,100,000.00	CT
								98.27		
GBP TOTAL										
		4,585,701.93	6,591,885.80	4,585,701.93	6,595,470.86			-3,585.06		-3,585.06
HKD - HONG KONG DOLLAR										
++ HKD ++	1918	1,152,049.60	147,701.51	1,152,049.60	147,702.45	03JUL01	03JUL01	7.799850	1,152,049.60	CT
								-94		

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 GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DIL FUND RSN
(CONTINUED)									
HKD - HONG KONG DOLLAR									
** HKD **	2649	978,832 00 125,491 28	978,832 00 125,498 52		24OCT01	24OCT01	7,800000 -7 24	978,832 00	CT
** HKD **	5751	-38,559 66 -4,943 77	38,559 66 4,943 78		17APR02	17APR02	7,799650 01	38,559 66	CT BTC
** HKD **	5752	19,165 17 2,457 18	19,165 17 2,457 19		17APR02	17APR02	7,799650 01	19,165 17	CT
** HKD **	5768	-337,360 78 -43,252 42	337,360 78 43,252 41		18APR02	18APR02	7,799350 01	-337,360 78	CT BTC
** HKD **	5769	57,488 04 7,370 88	57,488 04 7,370 87		18APR02	18APR02	7,799350 01	57,488 04	CT
** HKD **	4578	82,800 00 10,615 45	82,800 00 10,615 50		27JUN02	27JUN02	7,799950 13	82,800 00	CT
HKD TOTAL		1,914,434 37 245,440 11	1,914,434 37 245,448 42				-8 31		B 51
JPY - JAPANESE YEN									
** JPY **	1900	985,341 00 7,952 54	985,341 00 7,909 52		02JUL01	02JUL01	124,214996 25 02	985,341 00	CT

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 GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DIS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DIL FUND RSN
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	1916	970,925 00 7,800 47	970,925 00 7,794 99		03JUL01	03JUL01	124,470001 5 48	970,925 00	CT
** JPY **	1919	4,448,899 00 35,742 74	4,448,899 00 35,717 62		03JUL01	03JUL01	124,470001 25 12	4,448,899 00	CT
** JPY **	1931	1,987,587 00 15,803 35	1,987,587 00 15,912 49		05JUL01	05JUL01	125,770004 -109 14	1,987,587 00	CT
** JPY **	1935	936,489 00 7,446 04	936,489 00 7,497 46		05JUL01	05JUL01	125,770004 -51 42	936,489 00	CT
** JPY **	2280	26,646,613 00 222,853 67	26,646,613 00 222,872 54		12SEP01	12SEP01	119,570000 -18 87	26,646,613 00	CT
** JPY **	2316	4,960,595 00 41,741 80	4,960,595 00 41,737 63		13SEP01	13SEP01	118,839996 4 17	4,960,595 00	CT
** JPY **	2317	18,940,972 00 159,382 13	18,940,972 00 159,366 21		13SEP01	13SEP01	118,839996 15 92	18,940,972 00	CT
** JPY **	2327	7,392,593 00 62,942 47	7,392,593 00 62,926 81		14SEP01	14SEP01	117,449997 15 66	7,392,593 00	CT
** JPY **	2378	632,400 00 5,384 42	632,400 00 5,383 08		14SEP01	14SEP01	117,449997 1 34	632,400 00	CT

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)									
JPY - JAPANESE YEN									
++ JPY ++	2475	20,809,850 00 176,556 66	20,809,850 00 176,556 67	26SEP01	00 00	26SEP01 117 864998		20,809,850 00 - 01	CT
++ JPY ++	2477	5,977,055 00 50,711 03	5,977,055 00 50,711 02	26SEP01	00 00	26SEP01 117 864998		5,977,055 00 01	CT
++ JPY ++	2541	52,354,747 00 -268,181 41	-52,354,747 00 -268,181 42	04OCT01	00 00	04OCT01 120 645004		-52,354,747 00 01	CT BTC
++ JPY ++	2730	63,695,400 00 -521,772 69	-63,695,400 00 -521,772 68	30OCT01	00 00	30OCT01 122 074997		-63,695,400 00 - 01	CT BTC
++ JPY ++	2956	119,852 00 965 61	119,852 00 965 20	28NOV01	00 00	28NOV01 124 119995		119,852 00 41	CT
++ JPY ++	3012	155,127 00 1,252 24	155,127 00 1,252 77	04DEC01	00 00	04DEC01 123 880005		155,127 00 - 53	CT
++ JPY ++	3064	3,364,002 00 26,643 45	3,364,002 00 26,661 49	11DEC01	00 00	11DEC01 126 260002		3,364,002 00 -18 04	CT
++ JPY ++	3137	40,372,601 00 315,534 21	40,372,601 00 315,688 55	19DEC01	00 00	19DEC01 127 949997		40,372,601 00 -154 34	CT
++ JPY ++	3170	-6,301,248 00 -48,662 04	-6,301,248 00 -48,662 03	21DEC01	00 00	21DEC01 129 490005		-6,301,248 00 - 01	CT BTC

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)									
JPY - JAPANESE YEN									
++ JPY ++	3309	16,938,418 00 126,189 51	16,938,418 00 126,189 52	23JAN02	00 00	23JAN02 134 229996		16,938,418 00 - 01	CT
++ JPY ++	3330	4,197,501 00 31,219 79	4,197,501 00 31,219 80	25JAN02	00 00	25JAN02 134 449997		4,197,501 00 - 01	CT
++ JPY ++	3440	-21,992,296 00 -165,579 69	-21,992,296 00 -165,579 68	15FEB02	00 00	15FEB02 132 820007		-21,992,296 00 - 01	CT BTC
++ JPY ++	3498	54,888,520 00 414,879 20	54,888,520 00 414,879 19	05MAR02	00 00	05MAR02 132 300003		54,888,520 00 01	CT
++ JPY ++	3598	4,982,056 00 37,497 13	4,982,056 00 37,497 12	22MAR02	00 00	22MAR02 132 864990		4,982,056 00 01	CT
++ JPY ++	3610	4,051,745 00 30,359 25	4,051,745 00 30,359 26	25MAR02	00 00	25MAR02 133 459991		4,051,745 00 - 01	CT
++ JPY ++	3620	5,034,631 00 37,917 09	5,034,631 00 37,917 08	26MAR02	00 00	26MAR02 132 779999		5,034,631 00 01	CT
++ JPY ++	3636	632,401 00 4,741 17	632,401 00 4,767 98	02APR02	00 00	02APR02 133 385010		632,401 00 -26 81	CT
++ JPY ++	4062	17,921,770 00 144,775 59	17,921,770 00 144,775 58	21MAY02	00 00	21MAY02 123 790000		17,921,770 00 01	CT

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SETTL GN/LN BASE SETTL CN/LN	STL DT	SELL RATE BASE CURR CN/LN	TRD DT'S OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LN
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	4157 58 075 294 00 466 974 58	58 075 294 00 466 974 59	28MAY02	28MAY02	124 365000 58 075 294 00 01	CI BTC
** JPY **	4310 6 581 905 00 7 870 95	-6,581 905 00 -7 870 96	07 JUN02	07 JUN02	124 490000 -6 581 905 00 01	CI BTC
** JPY **	4396 1 107 120 00 -8,852 36	1 107 120 00 -8 852 35	13 JUN02	13 JUN02	125 065000 -1 107 120 00 - 01	CI BTC
** JPY **	4406 7 857 701 00 62 828 96	7 857 701 00 62 828 93	13 JUN02	13 JUN02	125 065000 7,857 701 00 01	CI
** JPY **	4435 -1 068 529 00 8 592 22	1,068,529 00 8 592 21	17 JUN02	17 JUN02	124 360000 -1,068,529 00 - 01	CI BTC
** JPY **	4447 -8 379 651 00 -67 298 33	8 379 651 00 -67 298 32	18 JUN02	18 JUN02	124 515000 8 379 651 00 - 01	CI BTC
** JPY **	4579 2 260 361 00 18 934 17	2 260 361 00 18 861 49	27 JUN02	27 JUN02	119 380000 2 260 361 00 72 48	CI
** JPY **	2676 810 000 000 00 6 600 660 28	810 000 000 00 6 600 660 29	26OCT01	26OCT01	122 714996 810 000,000 00 - 01	CI
** JPY **	2677 20 000 000 00 162 979 27	20 000 000 00 162 979 26	26OCT01	26OCT01	122 714996 20 000 000 00 01	CI

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST	TRD DT LOCAL SETTL GN/LN BASE SETTL CN/LN	STL DT	SELL RATE BASE CURR CN/LN	TRD DT'S OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LN
(CONTINUED)						
JPY - JAPANESE YEN						
** JPY **	2762 140 000 000 00 1 149 047 97	140 000 000 00 1 149 047 96	02NOV01	02NOV01	121 839996 140 000 000 00 01	CI
** JPY **	2843 40 000 000 00 -332 668 00	40 000 000 00 -332 667 99	09NOV01	09NOV01	120 239998 40,000,000 00 01	CI BTC
** JPY **	3856 250 000 000 00 1 947 267 85	-250 000 000 00 1,947,267 86	26APR02	26APR02	128 385010 -250 000 000 00 01	CI BTC
** JPY **	4516 390 000 000 00 3,218 220 08	390 000 000 00 3 218 191 78	21 JUN02	21 JUN02	121 185000 390,000 000 00 28 50	CI
** JPY **	4526 70 000 000 00 577 629 26	70 000 000 00 -577,629 25	21 JUN02	21 JUN02	121 185000 -70,000 000 00 01	CI BTC
JPY TOTAL		1 057 909 815 00 8 712 592 95	1 057 909 815 00 8 712 779 97			187 06 -187 06
KRW - SOUTH KOREAN WON						
** KRW **	2204 1 150 220 00 901 45	1 150 220 00 899 31	28AUG01	28AUG01	1274 900000 1,150,220 00 2 12	CI
** KRW **	3678 2 905 800 00 2,199 86	2 905 800 00 2,194 22	29MAR02	29MAR02	1320 900024 2 905 800 00 5 66	CI

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	
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS	
(CONTINUED)									
KRW - SOUTH KOREAN WON									
++ KRW ++	4052	-105,907,770 00	-105,907,770 00	20MAY02	20MAY02	1248 600000	105,907,770 00	CT BTC	
		-84,821 22	-84,821 23				01		
++ KRW ++	4542	-75,364,850 00	-75,364,850 00	24JUN02	24JUN02	1203 500000	-75,364,850 00	CT BTC	
		62,621 40	-62,621 41				01		
++ KRW ++	4612	-79,944,360 00	-79,944,360 00	28JUN02	28JUN02	1203 000000	-79,944,360 00	CT BTC	
		-66,454 14	-66,454 17				01		
++ KRW ++	3345	-50,000,000 00	-50,000,000 00	28JAN02	28JAN02	1316 500049	-50,000,000 00	CT BTC	
		-37,985 26	-37,985 25				- 01		
KRW TOTAL									
		-507,160,960 00	-507,160,960 00						
		-248,780 75	-248,788 55				7 78	7 78	
SEK - SWEDISH KRONA									
++ SFK ++	3876	46,047 90	46,047 90	29APR02	29APR02	10 217200	46 047 90	CT	
		4,506 90	4,461 83				45 07		
++ SEK ++	4001	159,122 50	159,122 50	14MAY02	14MAY02	10 252300	159,122 50	CT	
		15,520 66	15,497 23				23 43		
++ SEK ++	4077	34,098 08	34,098 08	22MAY02	22MAY02	9 867100	34,098 08	CT	
		3,455 73	3,324 18				131 55		

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	
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS	
(CONTINUED)									
SEK - SWEDISH KRONA									
SEK TOTAL									
		239,268 48	239,268 48						
		23,483 29	23,283 24			200 05		200 05	
SGD - SINGAPORE DOLLAR									
++ SGD ++	2208	9,977 23	9,977 23	28AUG01	28AUG01	1 751850	9 977 23	CT	
		5,495 25	5,694 28				97		
SGD TOTAL									
		9,977 23	9,977 23						
		5,695 25	5,694 28				97	97	
MISCELLANEOUS RECEIPT									
EUR - EURO CURRENCY									
++ EUR ++	2243	-114 46	-114 46	06SEP01	06SEP01	1 099989	-114 46	MR BTC	
		-104 06	102 33				1 73		
++ EUR ++	3017	-114 46	-114 46	05DEC01	05DEC01	1 128350	-114 46	MR BTC	
		-101 44	-101 80				36		
EUR TOTAL									
		-228 92	-228 92						
		-205 50	-204 13			-1 37		-1 37	
SEK - SWEDISH KRONA									
++ SEK ++	2100	- 01	- 01	02AUG01	02AUG01	1 000000	- 01	MR BTC	

21A9
USD

ANNUAL

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 289
AS-01 DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STG DT	SELL RATE	TRD QTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)		SEK - SWEDISH KRONA						
	- 01		00				- 01	
SEK TOTAL								
-----	- 01		- 01		00			
	- 01		00		00		01	- 01
FOREIGN CASH TOTAL								
-----	66 829,603 13		66 891,679 93		00		62,076 80	62,076 80

21A9
USD

ANNUAL

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 290
AS-01 DATE 30JUN02

AUD	AUSTRALIAN DOLLAR	LOCAL SEC CAIN	BASE CURR CAIN	BASE TOTAL CAIN
USD	US DOLLAR	BASE SEC CAIN		
CROSS GAINS				
EQUITY				
	COMMON STOCK	00		
		00	166,049 60	166,049 60
	PREFERRED STOCK	00		
		00	18,548 09	18,548 09
		=====	=====	=====
	EQUITY TOTAL	00		
		00	182,597 69	182,597 69
FIXED INCOME				
	GOVERNMENT ISSUES	00		
		00	00	00
		=====	=====	=====
	FIXED INCOME TOTAL	00		
		00	00	00
CURRENCY TOTAL				
		00		
		00	182,597 69	182,597 69
		=====	=====	=====

AUD USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-804,011 28 -457,028 48	00	-457,028 48
	PREFERRED STOCK	-64,963 80 -36,927 05	00	-36,927 05
	EQUITY TOTAL	868,975 08 493,955 53	00	-493,955 53
FIXED INCOME				
	GOVERNMENT ISSUES	-2,160 20 -1,111 64	-136,672 53	-137,784 17
	FIXED INCOME TOTAL	-2,160 20 -1,111 64	-136,672 53	-137,784 17
	CURRENCY TOTAL	-871,135 28 -495,067 17	-136,672 53	-631,739 70

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	-804,011 28 -457,028 48	164,049 60	-292,978 88
	PREFERRED STOCK	-64,963 80 -36,927 05	18,548 09	-18,378 96
	EQUITY TOTAL	-868,975 08 -493,955 53	182,597 69	-311,357 84
FIXED INCOME				
	GOVERNMENT ISSUES	-2,160 20 -1,111 64	-136,672 53	-137,784 17
	FIXED INCOME TOTAL	-2,160 20 -1,111 64	-136,672 53	-137,784 17
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	588 05	588 05
	CURRENCY TRADES SPOTS	00 00	-222 20	-222 20
	CURRENCY TRADES FORWARDS	00 00	00	00
	FOREIGN CASH TOTAL	00 00	365 85	365 85
	CURRENCY TOTAL	-871,135 28 -495,067 17	46,291 01	-448,776 16

CAD USD	CANADIAN DOLLAR US DOLLAR	TOTAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	607,274.48 386,687.76 =====	52.64 =====	386,740.40 =====
	EQUITY TOTAL	607,274.48 386,687.76	52.64	386,740.40
	CURRENCY TOTAL	607,274.48 386,687.76 =====	52.64 =====	386,740.40 =====

CAD USD	CANADIAN DOLLAR US DOLLAR	TOTAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-334,789.06 -213,551.04 =====	-143,188.34 =====	-356,539.38 =====
	EQUITY TOTAL	-334,789.06 -213,551.04	-143,188.34	-356,539.38
	CURRENCY TOTAL	-334,789.06 213,551.04 =====	-143,188.34 =====	-356,539.38 =====

CAD USD	CANADIAN 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	272,485 42 173,336 72 =====	-143,135 70 =====	30,201 02 =====
	EQUITY TOTAL	272,485 42 173,336 72	-143,135 70	30,201 02
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-1,708 59	-1,708 59
	CURRENCY TRADES SPOTS	00 00 =====	115 02 =====	115 02 =====
	FOREIGN CASH TOTAL	00 00	-1,593 57	-1,593 57
	CURRENCY TOTAL	272,485 42 173,336 72 =====	-144,729 27 =====	28,607 45 =====

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	324,523 57 196,687 18 =====	170,945 52 =====	367,632 70 =====
	EQUITY TOTAL	324,523 57 196,687 18	170,945 52	367,632 70
	CURRENCY TOTAL	324,523 57 196,687 18 =====	170,945 52 =====	367,632 70 =====

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,328,478 96 -805 953 89 =====	59 810 53 =====	-865 764 42 =====
	EQUITY TOTAL	1 328,478 96 805 953 89	-59 810 53	865,764 42
	CURRENCY TOTAL	1 328 478 96 805 953 89 =====	59,810 53 =====	-865 764 42 =====

CHF USD	SWISS FRANC US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-1,005,955 39 -609 266 71 =====	111 134 99 =====	498,131 72 =====
	EQUITY TOTAL	-1,005 955 39 609,266 71	111 134 99	498 131 72
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	1 979 26	1 979 26
	CURRENCY TRADES SPOTS	00 00	592 43	592 43
	CURRENCY TRADES FORWARDS	00 00 =====	- 01 =====	01 =====
	FOREIGN CASH TOTAL	00 00	2 571 68	2 571 68
	CURRENCY TOTAL	1 005 955 39 609,266 71 =====	115 706 67 =====	-495,560 04 =====

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	00 00	61,585 39	61,585 39
EQUITY TOTAL		00 00	61,585 39	61,585 39
CURRENCY TOTAL		00 00	61,585 39	61,585 39

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-3,210,809 13 -395,301 53	-6,024 54	-401,326 07
EQUITY TOTAL		-3,210,809 13 -395,301 53	-6,024 54	-401,326 07
CURRENCY TOTAL		-3,210,809 13 -395,301 53	-6,024 54	-401,326 07

DKK USD	DANISH KRONE US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-3 210 809 13 195 301 53 -----	55 560 85 -----	-339 740 68 -----
	EQUITY TOTAL	-3 210 809 13 195 301 53	55 560 85	-339 740 68
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-180 58	180 58
	CURRENCY TRADING SPILLS	00 00 -----	24 55 -----	24 55 -----
	FOREIGN CASH TOTAL	00 00	-154 03	154 03
	CURRENCY TOTAL	-3 210 809 13 195 301 53 -----	55 406 82 -----	-339 894 71 -----

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	819 304 58 734 924 56	666 465 19	1 401 389 75
	PREFERRED STOCK	97 087 53 86 724 01 -----	9 861 80 -----	94 585 81 -----
	EQUITY TOTAL	916 391 71 821 648 57	676 326 99	1 497 975 56
FIXED INCOME				
	GOVERNMENT ISSUES	152 256 78 107 314 21 -----	00 -----	107 314 21 -----
	FIXED INCOME TOTAL	152 256 78 107 314 21	00	107 314 21
	CURRENCY TOTAL	1 068 628 49 928 962 78 -----	676 326 99 -----	1 405 289 77 -----

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-4,919,430 76 -4,469,919 72	-507,665 05	-4,777,582 77
	PREFERRED STOCK	51,612 42 46,759 13	-561 94	-47,321 07
EQUITY TOTAL				
		-4,971,043 18 -4,516,678 85	308,224 99	-4,824,903 84
FIXED INCOME				
	GOVERNMENT ISSUES	00 00	-128,087 16	-128,087 16
FIXED INCOME TOTAL				
		00 00	-128,087 16	-128,087 16
CURRENCY TOTAL				
		-4,971,043 18 -4,516,678 85	-436,312 15	-4,952,991 00

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-4,100,126 38 -3,734,995 16	358,802 14	-3,376,193 02
	PREFERRED STOCK	45,474 91 39,964 88	9,299 86	49,264 74
EQUITY TOTAL				
		-4,054,651 47 -3,695,030 28	368,102 00	-3,326,928 28
FIXED INCOME				
	GOVERNMENT ISSUES	152,236 78 107,314 21	-128,087 16	20,772 95
FIXED INCOME TOTAL				
		132,236 78 107,314 21	128,087 16	-20,772 95
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-2,563 57	-2,563 57
	CURRENCY TRADES SPOTS	00 00	-56,102 72	56,102 72
	CURRENCY TRADES FORWARDS	00 00	-16 26	-16 26
	MISCELLANEOUS RECEIPT	00 00	-1 37	-1 37
FOREIGN CASH TOTAL				
		00 00	-58,683 92	-58,683 92
CURRENCY TOTAL				

KATHELMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

FUR USD	FURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
		-2 922 414 69 -3,587 716 07 =====	181 330 92 =====	-3 406,585 15 =====

KATHELMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30 2002

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	625 246 68 900 624 72 =====	70 681 44 =====	971 306 16 =====
	EQUITY TOTAL	625 246 68 900 624 72	70,681 44	971 306 16
	CURRENCY TOTAL	625 246 68 900 624 72 =====	70,681 44 =====	971 306 16 =====

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-1,018,253 73 -1,462,696 23 -----	-232,421 30 -----	-1,695,117 53 -----
	EQUITY TOTAL	-1,018,253 73 -1,462,696 23	-232,421 30	-1,695,117 53
	CURRENCY TOTAL	-1,018,253 73 1,462,696 23 -----	-232,421 30 -----	-1,695,117 53 -----

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-393,007 05 -562,071 51 -----	-161,739 86 -----	-725,811 37 -----
	EQUITY TOTAL	-393,007 05 -562,071 51	-161,739 86	-725,811 37
	FOREIGN CASH			
	SECURITY SETTLEMENTS	00 00	-1,991 31	-1,991 31
	CURRENCY TRADES SPOTS	00 00	-3,794 90	-3,794 90
	CURRENCY TRADES FORWARDS	00 00 -----	209 84 -----	209 84 -----
	FOREIGN CASH TOTAL	00 00	-5,576 37	-5,576 37
	CURRENCY TOTAL	-393,007 05 -562,071 51 -----	-167,316 23 -----	-729,387 74 -----

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS				
EQUITY				
	COMMON STOCK	398,509.12 51,067.54 =====	11.04 =====	91,078.58 =====
EQUITY TOTAL		398,509.12 51,067.54	11.04	91,078.58
CURRENCY TOTAL		398,509.12 51,067.54 =====	11.04 =====	91,078.58 =====

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

USD	HONG KONG DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-151,958.52 -19,480.45 =====	14.14 =====	-19,494.59 =====
EQUITY TOTAL		-151,958.52 -19,480.45	14.14	-19,494.59
CURRENCY TOTAL		-151,958.52 -19,480.45 =====	-14.14 =====	-19,494.59 =====

HKD USD	HONG KONG 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	246,370 60 31,587 09 -----	-3 10 -----	31,583 99 -----
	EQUITY TOTAL	246,370 60 31,587 09	-3 10	31,583 99
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00 -----	-8 31 -----	-8 31 -----
	FOREIGN CASH TOTAL	00 00	-8 31	-8 31
	CURRENCY TOTAL	246,370 60 31,587 09 -----	-11 41 -----	31,575 68 -----

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	135,058,535 00 1,064,343 28 -----	83,530 65 -----	1,147,873 93 -----
	EQUITY TOTAL	135,058,535 00 1,064,343 28	83,530 65	1,147,873 93
	CURRENCY TOTAL	135,058,535 00 1,064,343 28 -----	83,530 65 -----	1,147,873 93 -----

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SFI LOSS BASE SFI LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES				
EQUITY				
	COMMON STOCK	-92 617,333 00 -753 919 12 =====	863,409 46 =====	-1 617 328 58 =====
	EQUITY TOTAL	-92 617 333 00 -753 919 12	-863 409 46	1 617,328 58
	CURRENCY TOTAL	92 617,333 00 753,919 12 =====	-863 409 46 =====	1 617 328 58 =====

JPY USD	JAPANESE YEN US DOLLAR	LOCAL SFI GN/LS BASE SFI GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	42 441 202 00 310,424 16 =====	-779 878 81 =====	449 454 65 =====
	EQUITY TOTAL	42,441 202 00 310 424 16	-779 878 81	449 454 65
	FOREIGN CASH			
	SECURITY SETTLEMENTS	00 00	-2,871 65	2,871 65
	CURRENCY TRADES SPOTS	00 00	-215 36	215 36
	CURRENCY TRADES FORWARDS	00 00 =====	28 32 =====	28 32 =====
	FOREIGN CASH TOTAL	00 00	3,058 69	3 058 69
	CURRENCY TOTAL	42 441 202 00 310 424 16 =====	782,937 50 =====	-472 513 34 =====

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	117,426,989 00 89,190 50 -----	00 -----	89,190 50 -----
	EQUITY TOTAL	117,426,989 00 89,190 50	00	89,190 50
	CURRENCY TOTAL	117,426,989 00 89,190 50 -----	00 -----	89,190 50 -----

KRW USD	SOUTH KOREAN WON US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-241,579,230 00 -186,475 22 -----	-11,601 21 -----	-198,156 43 -----
	EQUITY TOTAL	-241,579,230 00 -186,475 22	11,601 21	-198,156 43
	CURRENCY TOTAL	241,579,230 00 -186,475 22 -----	-11,601 21 -----	-198,156 43 -----

KRW USD	SOUTH KOREAN WIN US DOLLAR	LOCAL SEC GN/LS BASE SEC CN/LS	BASE CURR CN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-124,152 241 00 -97 284 72 =====	-11,681 21 =====	-108,965 93 =====
	EQUITY TOTAL	-124,152 241 00 -97 284 72	-11 681 21	108 965 93
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	3,867 18	3,867 18
	CURRENCY TRADES SPOTS	00 00	7 79	7 79
	CURRENCY TRADES FORWARDS	00 00 =====	01 =====	- 01 =====
	FOREIGN CASH TOTAL	00 00	3 874 96	3,874 96
	CURRENCY TOTAL	124 152 241 00 97 284 72 =====	-7 804 25 =====	-105 090 97 =====

SEK USD	SWEDISH KRUNA US DOLLAR	LOCAL SEC CN/LS BASE SEC GN/LS	BASE CURR CN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	15 41	-15 41
	CURRENCY TRADES SPOTS	00 00	200 05	200 05
	MISCELLANEOUS RECEIPT	00 00 =====	01 =====	- 01 =====
	FOREIGN CASH TOTAL	00 00	184 63	184 63
	CURRENCY TOTAL	00 00 =====	184 63 =====	184 63 =====

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	3,478 53 1,990 01 =====	33,288 25 =====	35,278 26 =====
	EQUITY TOTAL	3,478 53 1,990 01	33,288 25	35,278 26
	CURRENCY TOTAL	3,478 53 1,990 01 =====	33,288 25 =====	35,278 26 =====

SGD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-57,856 21 33,067 97 =====	00 =====	33,067 97 =====
	EQUITY TOTAL	-57,856 21 -33,067 97	00	-33,067 97
	CURRENCY TOTAL	-57,856 21 -33,067 97 =====	00 =====	-33,067 97 =====

USD USD	SINGAPORE DOLLAR US DOLLAR	LOCAL SET BASE SET	CN/LS CN/LS	BASE CURR GN/LS	BASE TOTAL CN/LS
NET GAINS/LOSSES					
EQUITY					
	COMMON STOCK	-54	377 68		
		-31	077 96	33	210 29
	EQUITY TOTAL				
		54	377 68	33,288	2,210 29
		-31	077 96	25	
FOREIGN CASH					
	CURRENTLY TRADES SPOTS		00		
			00	97	97
	FOREIGN CASH TOTAL				
			00	97	97
CURRENCY TOTAL					
			31 077 96	33 288 22	2 211 26

USD USD	US DOLLAR	BASE SET GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	6	586 310 79	00
				6 586 310 79
	PREFERRED STOCK	143	460 85	00
				143,460 85
	DEPOSITORY RECEIPTS	2	175,337 68	00
				2,175,337 68
	REAL ESTATE INV TRST		176 421 07	00
				176 421 07
	EQUITY TOTAL			
		9,081,530	39	00
				9 081,530 39
CURRENCY TOTAL				
		9 081 530 39	00	9 081 530 39

USD	US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-22,040,692 52	00	-22,040,692 52
	DEPOSITORY RECEIPTS	-4,090,196 85	00	-4,090,196 85
	EQUITY TOTAL	-26,130,889 37	00	-26,130,889 37
	CURRENCY TOTAL	-26,130,889 37	00	-26,130,889 37

USD	US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-15,454,381 73	00	-15,454,381 73
	PREFERRED STOCK	143,460 85	00	143,460 85
	DEPOSITORY RECEIPTS	-1,914,859 17	00	-1,914,859 17
	REAL ESTATE INV TRST	176,421 07	00	176,421 07
	EQUITY TOTAL	17,049,358 98	00	-17,049,358 98
	CURRENCY TOTAL	-17,049,358 98	00	-17,049,358 98

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	10 011,826 34	1,750,609 72	11 267 436 06
PREFERRED STOCK	230 184 86	28,409 89	258,594 75
DEPOSITORY RECEIPTS	2,175,337 68	00	2 175 337 68
REAL ESTATE INV TRST	176,421 07	00	176 421 07
EQUITY TOTAL	12 593 769 95	1 279 019 61	13 872,789 56
FIXED INCOME			
GOVERNMENT ISSUES	107,314 21	00	107 314 21
FIXED INCOME TOTAL	107 314 21	00	107,314 21
CURRENCY TOTAL	12 701 084 16	1,279,019 61	13,980 103 77

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-30 837,886 17	-1,624,212 57	-32 462 098 74
PREFERRED STOCK	-85,784 18	-561 94	84 248 12
DEPOSITORY RECEIPTS	-4 090 194 85	00	4 090 194 85
EQUITY TOTAL	-35,011,769 20	-1 624,774 51	36 636,543 71
FIXED INCOME			
GOVERNMENT ISSUES	1 111 64	-264 759 69	-265 871 33
FIXED INCOME TOTAL	1 111 64	-264 759 69	-265 871 33
CURRENCY TOTAL	35 012 880 84	-1 889 534 20	-36 902,415 04

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-20,826,059 83	-373,602 85	-21,199,662 68
PREFERRED STOCK	146,498 68	27,847 95	174,346 63
DEPOSITORY RECEIPTS	-1,914,859 17	00	-1,914,859 17
REAL ESTATE INV TRST	176,421 07	00	176,421 07
EQUITY TOTAL	-22,417,999 25	-345,754 90	-22,763,754 15
FIXED INCOME			
GOVERNMENT ISSUES	106,202 57	-264,759 69	-158,557 12
FIXED INCOME TOTAL	106,202 57	-264,759 69	-158,557 12
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-2,896 62	-2,896 62
CURRENCY TRADES SPOTS	00	-59,400 68	-59,400 68
CURRENCY TRADES FORWARDS	00	221 88	221 88
MISCELLANEOUS RECEIPT	00	-1 38	-1 38
FOREIGN CASH TOTAL	00	-62,076 80	62 076 80
CURRENCY TOTAL			

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
	-22,311,796 68	-672,591 39	-22,984,388 07

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	189,061,252.58	210,260,915.26	14,581,570.751	734
PREFERRED STOCK	1,851,589.56	1,677,242.93	48,812.000	20
DEPOSITORY RECEIPTS	24,339,488.79	26,254,347.96	1,208,620.000	150
REAL ESTATE INV TRST	1,233,372.07	1,056,951.00	34,320.000	1
TOTAL	216,485,703.00	239,249,457.15	15,874,327.751	905
FIXED INCOME				
GOVERNMENT ISSUES	4,941,020.37	5,099,577.49	7,440,000.00	2
FOREIGN CASH				
SECURITY SETTLEMENTS	14,266,840.57	14,263,904.63	N/A	N/A
SECURITY SETTLEMENTS	34,140,367.98	34,163,766.60	N/A	N/A
CURRENCY TRADES			N/A	N/A
CURRENCY TRADES	23,523,846.05	23,519,507.82	N/A	N/A
SPOTS	9,310,404.49	9,369,805.17	N/A	N/A
FORWARDS	23,359,036.17	23,358,814.29	N/A	N/A
MISCELLANEOUS RECEIP	205.51	204.13	N/A	N/A
MISCELLANEOUS RECEIP	205.51	204.13	N/A	N/A
TOTAL	104,670,495.26	104,675,296.51	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	14,266,840.57	14,263,904.63	-1,074,861,259.60	62
CURRENCY TRADES	-23,523,846.05	-23,519,507.82	891,963,484.43	78
MISCELLANEOUS RECEIP	205.51	-204.13	-228.93	3
TOTAL	-37,790,892.13	-37,783,616.58	-1,968,824,952.96	143

RUN DATE: 17JUL02

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2149
USD

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
INTERIM MBS PAYDOWN REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 27
AS-OF DATE 30 JUN 2002

.. FUND MUST BE AN ID FUND TO QUALIFY FOR THIS REPORT ..

RUN DATE 17 JUL 2002

(1111)

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS

EQUITY

COMMON STOCK

USD - US DOLLAR

N07059111	ASML HOLDING N V	NLW YORK		14NOV01	21NOV01	1 000000	31 JUL 00	10	31JUL00
742	46 655 64		32,056 92	14,598 72		00	2 400 000		14 598 72
067	199 563 40		186,856 40	92 707 00		00	8 000 000		92 707 00
131	45 344 63		27 381 95	17,962 68		00	2 050 000		17,962 68
253	1,679 038 95		1 569,653 68	109 385 27		00	117,415 000		109,385 27
N07059111 TOTAL	1,970,602 62		1 735,948 95	234 653 67		00			234,653 67
Y2573F102	FIEXTRONICS INTERNATIONAL	COM		07MAY02	10MAY02	1 000000	12MAY01	10	12MAY01
156	149 212 24		289 418 57	-140,206 31		00	11 750 000		-140 206 31
161	153 625 55		279,566 05	125,940 48		00	11,350 000		125 940 48
218	65 470 67		174,882 71	-109 412 04		00	7 100 000		-109 412 04
260	1 341 085 41		5 762 687 79	-2 421 602 38		00	152,760 000		2 421 602 38

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS

(CONTINUED)

USD - US DOLLAR

Y2573F102 TOTAL	1 709 393 89		4 506 555 10	-2,797,161 21		00			2,797,161 21
00184A105	AOL TIME WARNER INC	COM		12NOV01	15NOV01	1 000000	12 JAN01	10	12 JAN01
737	405 088 31		287,054 92	118 053 39		00	11 050 000		118,053 39
768	221,808 09		184,079 08	36,729 01		00	7,125 000		36,729 01
769	379,755 70		318 206 13	61 549 57		00	12 250 000		61,549 57
804	120,474 53		101 496 08	18,978 45		00	5 915 000		18 978 45
809	406,375 54		351 585 30	54,790 20		00	13 535 000		54 790 20
044	280,679 53		282,489 12	-1 809 59		00	10 875 000		-1 809 59
063	243 268 04		259,760 11	3,507 93		00	10,000 000		3 507 93
152	133,090 36		198,067 08	64,976 72		00	7,625 000		-64 976 72
251	910 712 18		1,547 852 55	637,120 37		00	59 587 000		637 120 37

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)		USD - US DOLLAR						
00184A105	TOTAL							
	3,121,452 24	3,531,750 37	-410,298 13	00			-410,298 13	
00209A106	AT + T WIRELESS SVCS INC	COM		06MAR02	11MAR02	1 000000	10JAN02 TO 11JAN02	
041	305,299 65	398,880 06	-93,580 41	00			33,985 000	-93,580 41
103	40,235 92	57,687 08	-17,451 16	00			11JAN02 TO 11JAN02	4,915 000
104	3,469 53	5,398 99	-1,729 46	00			11JAN02 TO 11JAN02	460 000
106	32 570 01	45,187 24	-12,617 23	00			11JAN02 TO 11JAN02	3,850 000
108	242,645 49	316,193 29	-73,527 80	00			11JAN02 TO 11JAN02	26,940 000
122	40,124 24	51,935 98	-11,811 74	00			11JAN02 TO 11JAN02	4,425 000
123	272,689 35	357,213 91	-84,524 56	00			11JAN02 TO 22JAN02	30,435 000
133	438,041 15	573,819 23	-135,778 08	00			22JAN02 TO 22JAN02	48,890 000
00209A106	TOTAL							
	1,375,295 34	1,806,315 78	-431,020 44	00				-431,020 44
007903107	ADVANCED MICRO DEVICES INC	COM		30AUG01	05SEP01	1 000000	18JAN01 TO 26FEB01	
642	798,333 46	1,288,150 59	-489,817 13	00				61,155 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)		USD - US DOLLAR						
00845V100	AGERE SYS INC	CL A		06JUN02	11JUN02	1 000000	03JUN02 TO 03JUN02	
215	8,854 36	8,702 93	151 43	00			2,932 000	151 43
234	03	04	01	00			03JUN02 TO 03JUN02	014
00845V100	TOTAL							
	8,854 39	8,702 97	151 42	00				151 42
00845V209	AGERE SYS INC	CL B		06JUN02	11JUN02	1 000000	03JUN02 TO 03JUN02	
214	216,596 00	206,660 03	9,935 97	00			71,961 000	9,935 97
235	31	40	- 09	00			03JUN02 TO 03JUN02	137
00845V209	TOTAL							
	216,596 31	206 660 43	9,935 88	00				9,935 88
031162100	AMGEN INC	COM		25JUN02	28JUN02	1 000000	19APR02 TO 22APR02	
250	790,431 63	1,096,583 38	-306,151 75	00			19,260 000	-306,151 75
032511107	ANADARKO PETE CORP	COM		07MAR02	12MAR02	1 000000	29AUG00 TO 30AUG00	
045	258,329 76	284,482 36	-26,152 60	00			4,555 000	-26,152 60
049	422,592 36	474,345 44	-51,753 08	00			30AUG00 TO 31AUG00	7,595 000
068	512,448 01	552,726 42	-40,278 41	00			31AUG00 TO 01SEP00	8,850 000
080	227,536 80	246,384 83	18 848 03	00			01SEP00 TO 06NOV00	3 945 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECITY GN/L	CURR GN/L	SHS/PAR	DTL FUND RSN	NET CN/LS	
(CONTINUED)								
USD - US DOLLAR								
081	420 958 60	348 810 97	-27,852 37	02APR02	05APR02	1 000000	06NOV00	TO 13NOV00
			00				5 585 000	-27 852 37
252	2 573,396 98	3,236,416 16	-663 019 18	25JUN02	28JUN02	1 000000	13NOV00	TO 19JUN01
			00				51 820 000	663,019 18
032511103	TOTAL							
	4 315 262 51	5 143 166 18	-827 903 67				00	-827 903 67
035229103	ANHEUSER BUSCH COS INC COM	10APR02	15APR02	1 000000	31JUL00	TO 31JUL00		
099	350 493 69	256 164 04	94 329 65				6 675 000	94 329 65
255	2 652 514 87	2,023 408 05	629 106 82	25JUN02	28JUN02	1 000000	31JUL00	TO 31JUL00
			00				52,725 000	629 106 82
035229103	TOTAL							
	3 003 008 56	2 279 572 09	723 436 47				00	723 436 47
038020103	APPLERA CORP APPLIED BIOSYS COM	10SEP01	13SEP01	1 000000	31JUL00	TO 31JUL00		
652	780 693 06	1,125 800 91	-845 107 85				11 810 000	845 107 85
656	724 575 11	1 011 886 26	-787 311 15	17SEP01	20SEP01	1 000000	31JUL00	TO 31JUL00
			00				10 615 000	787 311 15
038020103	TOTAL							
	505,268 17	2,137,687 17	-1,632 419 00				00	1 632,419 00
038222105	APPLIED MATERIALS INC COM	03JAN02	08JAN02	1 000000	16AUG00	TO 16AUG00		
785	192 664 00	160 366 41	32 277 59				4 275 000	32 277 59
132	45 035 39	35,168 07	9 867 32	29APR02	02MAY02	1 000000	16AUG00	TO 16AUG00
			00				1 875 000	9 867 32

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECITY GN/L	CURR GN/L	SHS/PAR	DTL FUND RSN	NET CN/LS	
(CONTINUED)								
USD - US DOLLAR								
249	2,808 490 05	2 670 428 96	138 061 09	25JUN02	28JUN02	1 000000	16AUG00	TO 08OCT01
			00				142 375 000	138,061 09
038222105	TOTAL							
	3 046,169 44	2,865,963 44	180,206 00				00	180 206 00
053015103	AUTOMATIC DATA PROCESSING INC COM	25JUN02	28JUN02	1 000000	12MAR02	TO 16APR02		
248	1,292,308 32	1 649 920 05	-357 611 73				29,580 000	357 611 73
064057102	BANK NEW YORK INC COM	25JUN02	28JUN02	1 000000	31JUL00	TO 31JUL00		
254	2 636 744 81	2 466,819 05	169 924 96				77 385 000	169,924 96
097023105	BOEING CO COM	02JUL01	06JUL01	1 000000	26OCT00	TO 01NOV00		
575	556 661 60	603 797 18	47 135 58				9,800 000	-47 135 58
657	327,131 09	567,138 06	-240 006 97	17SEP01	20SEP01	1 000000	01NOV00	TO 03NOV00
			00				9,205 000	240 006 97
664	373 577 59	713 158 40	-339 580 81	24SEP01	27SEP01	1 000000	03NOV00	TO 19JAN01
			00				11 575 000	339 580 81
704	913 725 53	1,527 052 34	-613 326 81	26JUL01	31OCT01	1 000000	19JAN01	TO 11APR01
			00				24 785 000	-613 326 81
097023105	TOTAL							
	2,171 095 81	3 411 145 98	-1,240,050 17				00	1,240 050 17
110122108	BRISTOL MYERS SQUIBB CO COM	25JUL01	30JUL01	1 000000	18JAN01	TO 18JAN01		
603	319 046 50	355 628 94	-36 582 44				5 750 000	36,582 44
644	173,588 67	178 132 67	-4,544 00	04SEP01	05SEP01	1 000000	18JAN01	TO 05FEB01
			00				5 025 000	4 544 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
668	379,379 63	419,863 13	-40,483 50	26SEP01	01OCT01	1 000000	05FEB01 TO 05FEB01	-40,483 50
						00	7,130 000	
669	234,150 97	241,751 98	-25,601 01	26SEP01	01OCT01	1 000000	05FEB01 TO 05FEB01	-25,601 01
						00	4,445 000	
676	1,102,427 48	1,152,120 91	-49,693 43	01OCT01	04OCT01	1 000000	05FEB01 TO 01MAY01	-49,693 43
						00	19,565 000	
110122108	TOTAL							
	2,210,593 25	2,367,497 63	-156,904 38			00		-156,904 38
12686C109	CABLEVISION NY GROUP CLASS A CL A			07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00	
153	30,447 28	84,022 74	-53,575 46			00	1,310 000	-53,575 46
				08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00	
160	29,752 95	82,739 95	-52,987 00			00	1,290 000	-52,987 00
				25JUN02	28JUN02	1 000000	31JUL00 TO 11JUN02	
258	837,367 32	3,238,784 47	-2,401,417 15			00	63,745 000	-2,401,417 15
12686C109	TOTAL							
	897,567 55	3,405,547 16	-2,507,979 61			00		-2,507,979 61
12686C844	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP		25JUN02	28JUN02	1 000000	30MAR01 TO 13DEC01	
277	804,411 11	1,470,759 84	-666,348 73			00	65,582 000	-666,348 73
172967101	CITICORP INC	COM		25JUN02	28JUN02	1 000000	31JUL00 TO 02JAN01	
256	5,673,407 09	4,722,297 44	951,109 65			00	142,457 000	951,109 65
200300200	CONCAST CORP	CL A SPL		15MAR02	20MAR02	1 000000	31JUL00 TO 31JUL00	
062	1,446,845 99	1,069,291 09	377,554 90			00	43,075 000	377,554 90

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
079	605,157 76	468,427 69	136,730 07	01APR02	04APR02	1 000000	31JUL00 TO 31JUL00	136,730 07
						00	18,870 000	
088	234,935 69	193,130 25	41,805 46	04APR02	09APR02	1 000000	31JUL00 TO 31JUL00	41,805 46
						00	7,780 000	
091	283,125 19	233,593 25	49,531 94	05APR02	10APR02	1 000000	31JUL00 TO 31JUL00	49,531 94
						00	9,410 000	
144	7,190 18	5,957 74	1,232 44	01MAY02	06MAY02	1 000000	31JUL00 TO 31JUL00	1,232 44
						00	240 000	
145	529,034 55	452,292 14	76,742 41	01MAY02	06MAY02	1 000000	31JUL00 TO 31JUL00	76,742 41
						00	18,220 000	
148	15,019 90	12,660 21	2,359 69	03MAY02	08MAY02	1 000000	31JUL00 TO 31JUL00	2,359 69
						00	510 000	
150	31,972 86	26,685 73	5,287 13	06MAY02	09MAY02	1 000000	31JUL00 TO 31JUL00	5,287 13
						00	1,075 000	
162	85,964 55	72,361 78	13,602 77	08MAY02	13MAY02	1 000000	31JUL00 TO 31JUL00	13,602 77
						00	2,915 000	
165	10,759 28	9,060 74	1,698 54	09MAY02	14MAY02	1 000000	31JUL00 TO 31JUL00	1,698 54
						00	365 000	
179	387,627 05	325,565 93	62,061 12	14MAY02	17MAY02	1 000000	31JUL00 TO 31JUL00	62,061 12
						00	13,115 000	
185	12,970 80	10,922 53	2,048 27	16MAY02	21MAY02	1 000000	31JUL00 TO 31JUL00	2,048 27
						00	440 000	

ASSET ID	SECURITY DESCRIPTION LOT	PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET (N/LS)
				COST	SECY CN/LS		CURR CN/L		
(CONTINUED)									
USD - US DOLLAR									
370442832	TOTAL								
		1 108 176 08	2 391 610 38		-1 283 454 30		00		1 283 434 30
423074103	HEINZ H I CO		COM		25 JUN02	28 JUN02	1 000000	19 JUN02 TO 24 JUN02	
	288	662 370 43	667 031 37				16 355 000		-4 660 74
437076102	HOME DEPOT INC		COM		18 JUL01	23 JUL01	1 000000	31 JUN00 TO 31 JUL00	
	595	671,270 75	392,260 69				15 700 000		279 010 06
	761	1,309 777 66	749,790 56		05 DEC 01	10 DEC 01	1 000000	31 JUL00 TO 31 JUL00	
							26,187 000		559 987 10
	264	2 764 664 55	3,569 542 69		25 JUN02	28 JUN02	1 000000	01 APR02 TO 27 MAY02	
							74,395 000		804 877 14
437076102	TOTAL								
		4 745 713 96	4 711,593 94		34 120 02		00		34 120 02
438516106	HONEYWELL INTL INC		COM		25 JUN02	28 JUN02	1 000000	10 SEP01 TO 03 APR02	
	265	2 660 125 81	2 672 121 42				73,410 000		31 995 61
550718105	LIBERTY MEDIA CORP NEW		COM SER A		25 JUN02	28 JUN02	1 000000	10 AUG01 TO 05 APR02	
	266	4 102 222 64	6,498 071 68				443 424 000		2 394 849 04
535678106	LINEAR TECHNOLOGY CORP		COM		17 JUL01	20 JUL01	1 000000	31 JUL00 TO 31 JUL00	
	591	779 724 20	382 858 61				18 600 000		396 884 59
	594	459 387 01	217 662 28		19 JUL01	24 JUL01	1 000000	31 JUL00 TO 31 JUL00	
							10 574 000		241,724 73
	690	475 125 76	237 833 34		16 OCT01	19 OCT01	1 000000	31 JUL00 TO 31 JUL00	
							11,555 000		237 292 42

ASSET ID	SECURITY DESCRIPTION LOT	PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET (N/LS)
				COST	SECY CN/LS		CURR CN/L		
(CONTINUED)									
USD - US DOLLAR									
691		92,702 10	46 516 95		1701 T01	2201 T01	1 000000	31 JUL00 TO 31 JUL00	
							2,260 000		46 185 15
693		193 224 28	113 925 36		1901 T01	2401 T01	1 000000	31 JUL00 TO 31 JUL00	
							5 535 000		79 298 92
700		245,194 54	123 084 67		2501 T01	3001 T01	1 000000	31 JUL00 TO 31 JUL00	
							5,980 000		127 109 87
703		145 104 77	72 965 75		2601 T01	3101 T01	1 000000	31 JUL00 TO 31 JUL00	
							3 545 000		72 139 02
714		76 698 94	36 843 07		05 NOV01	08 NOV01	1 000000	31 JUL00 TO 31 JUL00	
							1 790 000		39 855 87
718		153 129 39	73,686 14		06 NOV01	09 NOV01	1 000000	31 JUL00 TO 31 JUL00	
							3,580 000		79 443 25
784		442 352 44	215 089 44		03 JAN02	08 JAN02	1 000000	31 JUL00 TO 31 JUL00	
							10,450 000		227 243 02
789		248 866 31	118,968 13		07 JAN02	10 JAN02	1 000000	31 JUL00 TO 31 JUL00	
							5 780 000		129 878 18
794		191 384 55	91 387 28		08 JAN02	11 JAN02	1 000000	31 JUL00 TO 31 JUL00	
							4 440 000		99,998 27
796		310 443 67	147 269 37		09 JAN02	14 JAN02	1 000000	31 JUL00 TO 31 JUL00	
							7,155 000		163 194 30
864		380 386 53	180,098 81		15 MAR02	20 MAR02	1 000000	31 JUL00 TO 31 JUL00	
							8 750 000		200 287 72

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
267	1,389,183 81	981,281 23	407,902 58	25JUN02	28JUN02	1 000000	31JUL00 47,675 000	TO 31JUL00 407,902 58
535678104	TOTAL	5,582,908 32	3,039,450 43	2,543,457 89		00		2,543 457 89
549463107	LUCENT TECHNOLOGIES INC	COM		25JUN02	28JUN02	1 000000	20MAR02 272,000 000	TO 20MAR02 -393,716 06
268	561,146 14	954,862 20	-393,716 06			00		
571748102	MARSH + MCLENNAN COS INC	COM		25JUN02	28JUN02	1 000000	09MAY02 12,355 000	TO 10JUN02 -64,701 94
271	1,165,428 12	1,230,130 06	-64,701 94			00		
580031201	MCDATA CORPORATION	CL A		31JUL01	31JUL01	1 000000	08FEB01 001	TO 08FEB01 - 01
622	00	01	- 01			00		
581550103	MCKESSON CORP	COM		25JUN02	28JUN02	1 000000	12JUN02 26,525 000	TO 12JUN02 -31,475 29
269	904,621 14	936,096 43	-31,475 29			00		
591610100	METRO GOLDWYN MAYER INC NEW	COM		25JUN02	28JUN02	1 000000	01FEB01 95,900 000	TO 13MAR02 -721,909 12
270	1,195,990 38	1,917,899 50	-721,909 12			00		
594918104	MICROSOFT CORP	COM		03APR02	08APR02	1 000000	31JUL00 20,850 000	TO 16OCT00 44,837 72
082	1,166,730 86	1,121,893 14	44,837 72			00		
116	590,924 42	551,530 20	39,394 22	19APR02	24APR02	1 000000	16OCT00 10,250 000	TO 16OCT00 39,394 22
272	3,669,809 57	3,669,962 68	-153 11	25JUN02	28JUN02	1 000000	16OCT00 68,205 000	TO 29AUG01 -153 11

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
594918104	TOTAL	5,427,464 85	5,343,386 02	84 078 83		00		84,078 83
617446448	MORGAN STANLEY	COM NEW		01OCT01	04OCT01	1 000000	31JUL00 3,135 000	TO 31JUL00 41,793 89
674	144,181 67	102,587 78	41,793 89			00		
273	1,525,065 76	1,162,844 31	362,221 45	25JUN02	28JUN02	1 000000	31JUL00 35,605 000	TO 31JUL00 362,221 45
617446448	TOTAL	1,669,247 43	1,265,232 09	404,015 34		00		404,015 34
68389X105	ORACLE CORP	COM		07MAY02	10MAY02	1 000000	02MAR01 19,900 000	TO 02MAR01 -158,177 94
151	159,314 59	317,492 53	-158,177 94			00		
211	108,059 76	233,811 71	-125,751 95	03JUN02	06JUN02	1 000000	02MAR01 14,655 000	TO 02MAR01 -125,751 95
212	148,177 28	319,726 14	-171,548 86	04JUN02	07JUN02	1 000000	02MAR01 20,040 000	TO 02MAR01 -171,548 86
219	141,052 89	270,825 91	-129,773 02	10JUN02	13JUN02	1 000000	02MAR01 16,975 000	TO 02MAR01 -129,773 02
238	325,096 89	584,569 16	-259,472 27	19JUN02	24JUN02	1 000000	02MAR01 36,640 000	TO 04MAY01 -259,472 27
275	902,684 93	1,686,858 54	-784,173 61	25JUN02	28JUN02	1 000000	04MAY01 105,730 000	TO 12APR02 -784,173 61

KAUFFMAN-JANUS/PFINIO
ANNUAL CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

ASSET ID	SECURITY DESCRIPTION	PRINIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DIL FUND RSN	NET CN/L5
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68389X105	TOTAL										
7170X103	PEPPER INC	1,784,386.54	3,413,283.99	-1,628,897.65	25JUN02	25JUN02	00	31JUL00 TO 03JAN02	157,726.000		634,915.67
72912109	QWEST COMMUNICATIONS INTL INC (OM	5,426,238.89	4,791,323.27	654,915.62	14FEB02	20FEB02	00	11JUN01 TO 19JUN01	11,660.000		-2,171,249.74
78442P106	SLM CORP	1,185,821.26	1,200,556.08	-14,734.82	25JUN02	25JUN02	00	17AFR02 TO 10JUN02	12,605.000		-14,734.82
806605101	SCIERING PLOUGH CORP				18JUL01	23JUL01	00	14FEB01 TO 14FEB01	8,000.000		12,164.07
181		170,623.01	217,536.38	-66,913.37	20MAY02	20MAY02	00	14FEB01 TO 24FEB01	6,570.000		66,913.37
183		220,198.49	318,342.13	-98,143.64	15MAY02	20MAY02	00	24FEB01 TO 01MAR01	8,405.000		-98,143.64
223		312,456.52	445,491.76	-133,035.24	10JUN02	13JUN02	00	01MAR01 TO 16NOV01	12,475.000		153,035.24
230		254,780.82	381,793.63	-127,012.81	13JUN02	18JUN02	00	17NOV01 TO 16NOV01	10,540.000		-127,012.81
279		138,527.45	1,753,502.94	-614,975.49	25JUN02	28JUN02	00	16NOV01 TO 11MAR02	48,500.000		-614,975.49

(CONTINUED)

USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	PRINIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DIL FUND RSN	NET CN/L5
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806605101	TOTAL										
2403932.83		2,403,932.83	3,476,177.65	-1,072,244.82	07MAY02	10MAY02	00	-1,072,244.82			
800513105	SCHEAR CHARLES LOXP	588,449.97	409,119.18	179,330.79	07MAY02	10MAY02	00	31JUL00 TO 31JUL00	60,725.000		179,330.79
278		1,536,286.72	887,059.32	649,227.40	25JUN02	28JUN02	00	31JUL00 TO 31JUL00	131,645.000		649,227.40
808513105	TOTAL										
826170102	SIEBEL SYS INT	2,124,736.69	1,296,178.50	828,558.19	19SEP01	24SEP01	00	15MAY01 TO 24JUL01	79,325.000		-2,311,362.87
852061506	SPRINT CORP	1,148,607.90	1,371,557.14	-222,949.24	06JUL01	11JUL01	00	31JUL00 TO 31JUL00	48,940.000		48,940.000
81508107	SYMBIOT TECHNOLOGIES INC				15FEB02	17FEB02	00	15MAY01 TO 01AUG01	40,325.000		370,218.95
021		99,244.15	207,647.20	-108,403.05	19FEB02	22FEB02	00	01AUG01 TO 02AUG01	12,214.000		-108,403.05
023		48,848.62	152,654.26	-83,805.64	20FEB02	25FEB02	00	02AUG01 TO 03AUG01	8,980.000		-83,805.64
025		59,497.13	130,300.10	-70,802.97	21FEB02	24FEB02	00	03AUG01 TO 03AUG01	7,665.000		-70,802.97
027		42,614.61	97,641.33	-55,026.72	22FEB02	27FEB02	00	03AUG01 TO 06AUG01	5,245.000		-55,026.72

(CONTINUED)

USD - US DOLLAR

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
029				25FEB02	28FEB02	1 000000	06AUG01 TO 09NOV01	
	235,113 34		590,217 82				34,720 000	-355,104 48
971508107	TOTAL							
	820,598 13		1,863,979 94					-1,043,381 81
882508104	TEXAS INSTRS INC	COM		24JUL01	27JUL01	1 000000	31JUL00 TO 31JUL00	
600	475,699 08		644,020 66				14,925 000	-188,321 58
735	228,706 84		320,331 57	12NOV01	15NOV01	1 000000	31JUL00 TO 31JUL00	
							7,200 000	-91,624 73
744	260,777 53		353,699 45	19NOV01	23NOV01	1 000000	31JUL00 TO 31JUL00	
							7,950 000	-92,921 92
817	362,515 45		514,977 50	31JAN02	05FEB02	1 000000	31JUL00 TO 31JUL00	
							11,575 000	-152,462 05
109	172,849 29		225,789 27	16APR02	19APR02	1 000000	31JUL00 TO 31JUL00	
							5,075 000	-52,939 98
281	1,223,553 11		2,250,774 21	25JUN02	28JUN02	1 000000	31JUL00 TO 16OCT00	
							50,590 000	-1,027,221 10
882508104	TOTAL							
	2,724,101 30		4,329,592 66					-1,605,491 36
902984103	USA INTERACTIVE	COM		25JUN02	28JUN02	1 000000	29APR02 TO 30APR02	
282	806,584 55		1,007,451 76				34,080 000	-200,867 21
925524308	VIACOM INC	CL B FORMERLY COM NO		04MAR02	07MAR02	1 000000	31JUL00 TO 31JUL00	
039	1,518,139 01		1,133,245 93				31,050 000	384,893 08

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
052				11MAR02	14MAR02	1 000000	31JUL00 TO 31JUL00	
	1,229,191 34		900,574 66				24,675 000	328,616 68
187	562,266 88		409,683 91	16MAY02	21MAY02	1 000000	31JUL00 TO 31JUL00	
							11,225 000	152,582 97
283	3,750,569 37		3,035,128 23	25JUN02	28JUN02	1 000000	31JUL00 TO 31JUL00	
							83,160 000	715,441 14
925524308	TOTAL							
	7,060,166 60		5,478,632 73					1,581,533 87
931422109	WALGREEN CO	COM		05FEB02	08FEB02	1 000000	06JUL01 TO 06JUL01	
005	253,359 22		226,144 76				6,725 000	27,214 46
284	2,277,786 17		2,014,117 55	25JUN02	28JUN02	1 000000	06JUL01 TO 30OCT01	
							59,895 000	263,668 62
931422109	TOTAL							
	2,531,145 39		2,240,262 31					290,883 08
939322103	WASHINGTON HUT INC	COM		25JUN02	28JUN02	1 000000	10JAN02 TO 04APR02	
286	1,917,027 56		1,763,279 38				50,845 000	153,748 18
94973H108	WELLPOINT HEALTH NETWORKS INC	COM		25JUN02	28JUN02	1 000000	08APR02 TO 20MAY02	
285	2,940,570 61		2,643,501 66				37,180 000	297,068 95
983024100	WYETH	COM		25JUN02	28JUN02	1 000000	13NOV01 TO 25APR02	
287	1,800,308 53		2,007,882 00				34,750 000	-207,573 47
98956P102	ZIMMER HOLDINGS INC	COM		22AUG01	22AUG01	1 000000	07AUG01 TO 07AUG01	
635	13 54		14 81				500	-1 27

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF DRIC	BUYS
LOT	PRINCIPAL NET	COST		SECY GN/LS		CURR CN/L	SHS/PAR	DTL	FUND RSN
								NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
654		101 170 91		10SEP01	13SEP01	1 000000	07AUG01	10 07AUG01	
	90 366 24			-10 804 67		00	3 416 000		10 804 67
98956P102 TOTAL									
	90 579 78	101 185 72		10 805 94		00			10 805 94
USD TOTAL									
	128 167 751 26	147 168 537 26		-19 000 786 00		00			19 000 786 00

DEPOSITORY RECEIPTS

USD - US DOLLAR									
654902204	NOKIA CORP	SPONSORED ADR		22JUL01	25JUL01	1 000000	31 JUL00	10 31JUL00	
695	854 548 07	408,750 54		445 797 53		00	42,375 000		445 797 53
731	197 049 62	80 785 51		15NOV01	16NOV01	1 000000	31 JUL00	10 31JUL00	
				116 264 11		00	8 575 000		116 264 11
050	667 143 32	259 960 52		08MAR02	15MAR02	1 000000	31 JUL00	10 31JUL00	
				387 182 80		00	26 950 000		387 182 80
157	276 838 41	176 763 51		07MAY02	10MAY02	1 000000	31 JUL00	10 31JUL00	
				100 074 90		00	18 525 000		100 074 90
241	121 430 55	91,878 64		20 JUN02	25JUN02	1 000000	31 JUL00	10 31JUL00	
				29 552 11		00	9 525 000		29 552 11
244	374 584 55	292 274 72		21 JUN02	26JUN02	1 000000	31 JUL00	10 31JUL00	
				82,309 83		00	30 300 000		82,309 83
274	1 514 782 64	1,180 240 07		25 JUN02	28 JUN02	1 000000	31 JUL00	10 31JUL00	
				334,542 57		00	122,355 000		334 542 57

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF DRIC	BUYS
LOT	PRINCIPAL NET	COST		SECY GN/LS		CURR CN/L	SHS/PAR	DTL	FUND RSN
								NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
654902204 TOTAL									
	3 986 377 16	2 490,653 31		1,495 723 85		00			1,495 723 85
92857W100	VOIACFONE GROUP PLC NEW	SPONSORED ADR		04MAR02	11MAR02	1 000000	31 JUL00	10 31JUL00	
042	955 198 59	1 885 958 20		-930,759 61		00	47 075 000		-930 759 61
USD TOTAL									
	4 941 575 75	4 376,611 51		564,964 24		00			564 964 24
EQUITY TOTAL									
	133 109,327 01	151 545,148 77		-18,435 821 76		00			-18 435 821 76

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	14,230,711 56	00	14,230 711 56
DEPOSITORY RECEIPTS	1,495,723 85	00	1,495,723 85
EQUITY TOTAL	15,726,435 41	00	15,726,435 41
CURRENCY TOTAL	15,726,435 41	00	15,726,435 41

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-33,231,497 56	00	-33,231,497 56
DEPOSITORY RECEIPTS	-930 759 61	00	-930 759 61
EQUITY TOTAL	-34,162,257 17	00	-34,162,257 17
CURRENCY TOTAL	-34,162,257 17	00	-34,162,257 17

FUND GAIN/LOSS TOTALS	BASE STI CN/LS	BASE CURR CN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-19,000,786 00	00	-19,000,786 00
DEPOSITORY RECEIPTS	564,964 24	00	564,964 24
	-----	-----	-----
EQUITY TOTAL	-18,435,821 76	00	18,435,821 76
CURRENCY TOTAL	-18,435,821 76	00	18,435,821 76
	-----	-----	-----

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	128,167,751 24	147,168,537 24	5,223,468 452	183
DEPOSITORY RECEIPTS	4,941,575 75	4,374,611 51	305,280 000	8
	-----	-----	-----	-----
TOTAL	133,109,327 01	151,543,148 77	5,528,748 452	191

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
CROSS GAINS			
EQUITY			
COMMON STOCK	14,230,711 56	00	14,230,711 56
DEPOSITORY RECEIPTS	1,495,723 85	00	1,495,723 85
EQUITY TOTAL	15,726,435 41	00	15,726,435 41
CURRENCY TOTAL	15,726,435 41	00	15,726,435 41

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES			
EQUITY			
COMMON STOCK	-33,231,497 56	00	-33,231,497 56
DEPOSITORY RECEIPTS	-930,759 61	00	-930,759 61
EQUITY TOTAL	-34,162,257 17	00	-34,162,257 17
CURRENCY TOTAL	-34,162,257 17	00	-34,162,257 17

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-19,000,786 00	00	-19,000,786 00
DEPOSITORY RECEIPTS	564,964 24	00	564,964 24
	=====	=====	=====
EQUITY TOTAL	-18,435,821 76	00	-18,435,821 76
CURRENCY TOTAL	-18,435 821 76	00	-18,435,821 76
	=====	=====	=====

RUN DATE: 17JUL02

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ANNUAL

KAUFFMAN-JANUS/PINTO
JANUS CAPITAL MANAGEMENT
MBS PAYDOWN/UP REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF	ORIG BLYS
LOT	PRINCIPAL NET		COST	SECY CNLS		CURR CN/L	SMS/PAR	DEL FUND REN
								NET GM/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF	ORIG BUYS
LOT	PRINCIPAL NET	COST	SECY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	

EQUITY

COMMON STOCK

USD - US DOLLAR

N07059111	ASML HOLDING N V	NEW YORK SHS	16NOV01	21NOV01	1 000000	31JUL00 TO 31JUL00	
742	46 655 64	32,056 92	14 598 72		00	2 400 000	
31JUL00	BUY LOT 037	29 148 97	17 506 67 L		00 L	2,400 000	
	067	199 563 40	106,856 40	19MAR02	22MAR02	1 000000	31JUL00 TO 31JUL00
31JUL00	BUY LOT 037	97,163 23	92,707 00		00	8 000 000	
	131	45,344 63	27,381 95	29APR02	02MAY02	1 000000	31JUL00 TO 31JUL00
31JUL00	BUY LOT 037	24,898 08	17 962 68		00	2 050 000	
	253	1 679 038 95	1,569 653 68	25JUN02	28JUN02	1 000000	31JUL00 TO 21MAY01
31JUL00	BUY LOT 037	1 300 954 91	109,385 27		00	117 515 000	
21MAY01	BUY LOT 512	283,783 76	229 490 20 L		00 L	107 115 000	
			135 189 92 L		00 L	10,400 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF	ORIG BUYS
LOT	PRINCIPAL NET	COST	SECY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	

(CONTINUED)

USD - US DOLLAR

N07059111	TOTAL	1 970 602 62	1,735 948 95	234 653 67		00		234,653 67
Y25731102	FLEXTRONICS INTERNATIONAL	COM	07MAY02	10MAY02	1 000000	12MAR01 TO 12MAR01		
154	149 212 26	289 418 57	140 206 31		00	11 750 000		
12MAR01	BUY LOT 424	164,099 80	-82 001 31 L		00 L	4 465 000		
12MAR01	BUY LOT 425	133 141 31	-66 027 54 L		00 L	5 285 000		
	161	153 625 55	279 566 03	08MAY02	13MAY02	1 000000	12MAR01 TO 12MAR01	
12MAR01	BUY LOT 425	285 932 60	125,940 48		00	11 350 000		
	218	65 470 67	174 882 71	10JUN02	15JUN02	1 000000	12MAR01 TO 14MAR01	
12MAR01	BUY LOT 425	115 884 58	-109 412 04		00	7 100 000		
14MAR01	BUY LOT 428	63 469 25	73 466 96 L		00 L	4,600 000		
	260	1 341 085 41	3,762 487 79	25JUN02	28JUN02	1 000000	14MAR01 TO 07JAN02	
14MAR01	BUY LOT 428	127,446 25	-40,416 20 L		00	152,760 000		
15MAR01	BUY LOT 430	433 313 52	-83,375 49 L		00 L	5 020 000		
10MAY01	BUY LOT 492	592,321 51	281 743 48 L		00 L	17 265 000		
11MAY01	BUY LOT 494	131 920 90	-400 148 43 L		00 L	21,890 000		
			-88 815 84 L		00 L	4,910 000		

ASSET ID	SECURITY LOT	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
		PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
									NET GN/LS
(CONTINUED)									
USD - US DOLLAR									
18JUN01	BUY LOT	536						20,460 000	
			433,700 85		-254,081 79	L		00 L	
19JUN01	BUY LOT	550						27,640 000	
			607,098 78		-364,446 25	L		00 L	
30OCT01	BUY LOT	708						4,225 000	
			77,964 35		-40,872 93	S		00 S	
04JAN02	BUY LOT	787						3,210 000	
			87,018 93		-58,838 23	S		00 S	
07JAN02	BUY LOT	788						3,205 000	
			86,729 87		-58,593 06	S		00 S	
07JAN02	BUY LOT	791						44,935 000	
			1,166,512 60		-772,026 65	S		00 S	
Y2573F102	TOTAL		1,709,393 89	4,506,555 10	-2,797,161 21			00	-2,797,161 21
00186A105	AOL TIME WARNER INC								
737		405,088 31		287,034 92	12NOV01	15NOV01	1 000000	12JAN01	TO 12JAN01
					118,053 39			11,050 000	
12JAN01	BUY LOT	328						11 050 000	
				287,034 92	118,053 39	S		00 S	
768		221,808 09		185,079 08	10DEC01	13DEC01	1 000000	12JAN01	TO 12JAN01
					36,729 01			7,125 000	
12JAN01	BUY LOT	328						7,125 000	
				185,079 08	36,729 01	S		00 S	
12JAN01	BUY LOT	328						12,250 000	
				318,206 13	61,549 57	S		00 S	
769		379,755 70		318,206 13	10DEC01	13DEC01	1 000000	12JAN01	TO 12JAN01
					61,549 57			12,250 000	
								00	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
804		120,674 53		101,696 08	11JAN02	16JAN02	1 000000	12JAN01	TO 12JAN01
					18,978 45			3,915 000	
								00	

ASSET ID	SECURITY LOT	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
		PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
									NET GN/LS
(CONTINUED)									
USD - US DOLLAR									
12JAN01	BUY LOT	328						3,915 000	
			101,696 08		18,978 45	S		00 S	
809		406,375 50		351,585 30	14JAN02	17JAN02	1 000000	12JAN01	TO 12JAN01
					54,790 20			13,535 000	
12JAN01	BUY LOT	328						13,535 000	
				351,585 30	54,790 20	L		00 L	
046		280,679 53		282,489 12	07MAR02	12MAR02	1 000000	12JAN01	TO 12JAN01
					-1,809 59			10,875 000	
12JAN01	BUY LOT	328						10 875 000	
				282,489 12	-1,809 59	L		00 L	
065		263,268 04		259,760 11	15MAR02	20MAR02	1 000000	12JAN01	TO 12JAN01
					3,507 93			10,000 000	
12JAN01	BUY LOT	328						10,000 000	
				259,760 11	3,507 93	L		00 L	
152		133,090 36		198,067 08	07MAY02	10MAY02	1 000000	12JAN01	TO 12JAN01
					-64,976 72			7,625 000	
12JAN01	BUY LOT	328						7,625 000	
				198,067 08	-64,976 72	L		00 L	
251		910 712 18		1,547,832 55	25JUN02	28JUN02	1 000000	12JAN01	TO 12JAN01
					-637 120 37			59,587 000	
12JAN01	BUY LOT	328						59,587 000	
				1,547,832 55	-637,120 37	L		00 L	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DTS	OF	ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR GN/L	SMS/PAR		DTL	FUND RSN
									NET	CH/LS
(CONTINUED)										
USD - US DOLLAR										
00189A105	TOTAL	3,121,452.24	3,531,750.37	-410,298.13		00				-410,298.13
00209A106	AT + T WIRELESS SVCS INC	COM		06MAR02	11MAR02	1.000000	10JAN02	TO	11JAN02	
041	305,299.65	398,880.06	-93,580.41			00	33,985.000			
10JAN02	BUY LOT 798						14,305.000			
11JAN02	BUY LOT 805		174,144.81	-45,647.78 S		00 S	19,680.000			
			238,716.43	61,923.81 S		00 S				
103	40,235.92	57,687.08	-17,451.16	12APR02	17APR02	1.000000	11JAN02	TO	11JAN02	
						00	4,915.000			
11JAN02	BUY LOT 805		59,618.46	19,382.54 S		00 S	4,915.000			
11JAN02	BUY LOT 805		5,579.75	-1,910.27 S		00 S	460.000			
104	5,669.53	5,398.99	1,729.46	17APR02	17APR02	1.000000	11JAN02	TO	11JAN02	
						00	460.000			
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...										
106	52,570.01	45,187.74	12,617.23	15APR02	18APR02	1.000000	11JAN02	TO	11JAN02	
						00	3,850.000			
11JAN02	BUY LOT 805		46,700.12	-14,130.11 S		00 S	3,850.000			
108	247,465.49	316,193.29	73,527.80	16APR02	19APR02	1.000000	11JAN02	TO	11JAN02	
						00	26,940.000			
11JAN02	BUY LOT 805						26,940.000			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DTS	OF	ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR GN/L	SMS/PAR		DTL	FUND RSN
									NET	CH/LS
(CONTINUED)										
USD - US DOLLAR										
			526,779.50	-84,114.01 S		00 S				
122	40,124.24	51,935.98	-11,811.74	24APR02	29APR02	1.000000	11JAN02	TO	11JAN02	
						00	4,425.000			
11JAN02	BUY LOT 805		53,674.81	13,550.57 S		00 S	4,425.000			
11JAN02	BUY LOT 805		304,460.49	-79,571.29 S		00 S	25,100.000			
22JAN02	BUY LOT 815		58,699.40	10,899.25 S		00 S	5,335.000			
123	272,689.35	357,213.91	-84,524.56	24APR02	29APR02	1.000000	11JAN02	TO	22JAN02	
						00	30,435.000			
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...										
133	458,041.15	573,819.23	135,778.08	29APR02	07MAY02	1.000000	22JAN02	TO	22JAN02	
						00	48,890.000			
22JAN02	BUY LOT 815		537,922.01	99,880.86 S		00 S	48,890.000			
00209A106	TOTAL	1,375,295.34	1,806,315.78	431,020.44		00				431,020.44
007903107	ADVANCED MICRO DEVICES INC	COM		30AUG01	05SEP01	1.000000	18JAN01	TO	26FEB01	
642	798,333.46	1,288,150.59	-489,817.13			00	61,155.000			
18JAN01	BUY LOT 337		644,840.24	224,481.65 S		00 S	32,010.000			
26JAN01	BUY LOT 358		132,683.83	-50,246.16 S		00 S	4,315.000			
26FEB01	BUY LOT 401		510,626.52	217,989.32 S		00 S	22,800.000			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND	RSN
								NET GN/LS	
(CONTINUED)									
USD - US DOLLAR									
00845V100	AGERE SYS INC	CL A		06JUN02	11JUN02	1 000000	03JUN02 TO 03JUN02		
215	8,854 36		8,702 93	151 43		00	2,932 000		
03JUN02	BUY LOT 205		8,702 93	151 43 S		00 S	2,932 000		
234	03		04	- 01	18JUN02	18JUN02	1 000000	03JUN02 TO 03JUN02	
03JUN02	BUY LOT 205		04	- 01 S		00 S	014		
00845V100	TOTAL		8,854 39	8,702 97	151 42	00			151 42
00845V209	AGERE SYS INC	CL B		06JUN02	11JUN02	1 000000	03JUN02 TO 03JUN02		
214	216,596 00		206,660 03	9 935 97		00	71,961 000		
03JUN02	BUY LOT 207		206,660 03	9,935 97 S		00 S	71,961 000		
235	31		40	- 09	18JUN02	18JUN02	1 000000	03JUN02 TO 03JUN02	
03JUN02	BUY LOT 207		40	- 09 S		00 S	137		
00845V209	TOTAL		216,596 31	206,660 43	9,935 88	00			9,935 88
031162100	AMGEN INC	COM		25JUN02	28JUN02	1 000000	19APR02 TO 22APR02		
250	790,451 63		1,096,583 38	306,151 75		00	19,260 000		
19APR02	BUY LOT 115						13,110 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND	RSN
								NET GN/LS	
(CONTINUED)									
USD - US DOLLAR									
22APR02	BUY LOT 119		750,099 14	-212,063 90 S		00 S	6,150 000		
			346,484 24	-94,087 85 S		00 S			
032511107	ANADARKO PETE CORP	COM		07MAR02	12MAR02	1 000000	29AUG00 TO 30AUG00		
045	258,329 76		284,482 36	-26,152 60		00	4,555 000		
29AUG00	BUY LOT 071		38,639 34	-4,611 27 L		00 L	600 000		
30AUG00	BUY LOT 072		254 228 58	-29,926 89 L		00 L	3,955 000		
049	422,592 36		474,345 44	-51,753 08	08MAR02	13MAR02	1 000000	30AUG00 TO 31AUG00	
30AUG00	BUY LOT 072		361,576 49	-48,596 83 L		00 L	7,595 000		
31AUG00	BUY LOT 074		128,715 07	-19 182 57 L		00 L	5,625 000		
068	512,448 01		552,726 42	-40,278 41	19MAR02	22MAR02	1 000000	31AUG00 TO 01SEP00	
31AUG00	BUY LOT 074		40,836 00	-4,646 17 L		00 L	8,850 000		
31AUG00	BUY LOT 075		33,227 54	-3,986 16 L		00 L	625 000		
31AUG00	BUY LOT 076		271,193 47	-31,182 71 L		00 L	505 000		
01SEP00	BUY LOT 082		237,284 90	-30,279 06 L		00 L	4,145 000		
080	227,536 80		246,384 83	-18,848 03	02APR02	05APR02	1 000000	01SEP00 TO 06NOV00	
01SEP00	BUY LOT 082		89,604 09	-11,739 79 L		00 L	3,945 000		
06NOV00	BUY LOT 212						1,350 000		
							2,595 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BIYS
LOT	PRINCIPAL NET	COST	SECY GN/LS	CURR CN/L	SHS/PAR	DTL FUND RSN	NET CN/LS		
(CONTINUED)									
USD - US DOLLAR									
06NOV00	BUY LOT 212	153 357 49		-3 686 99 L		00 L			
07NOV00	BUY LOT 214	54 940 49		1 515 28 L		00 L	930 000		
08NOV00	BUY LOT 217	125 226 39		7 706 60 L		00 L	7 045 000		
09NOV00	BUY LOT 219	56 395 63		-3,525 10 L		00 L	920 000		
10NOV00	BUY LOT 221	57 403 58		2 236 33 L		00 L	960 000		
13NOV00	BUY LOT 223	42 411 61		2 758 71 L		00 L	690 000		
		2 359 30		-60 58 L		00 L	40 000		
081		520 958 60		02APR02	05APR02	1 000000	06NOV00	TO 13NOV00	
		348 810 97		27 852 57		00	5 585 000		
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **									
252		2 573 396 98		25JUN02	28JUN02	1 000000	13NOV00	TO 19JUN01	
		3 236 416 16		643,019 18		00	51 820 000		
13NOV00	BUY LOT 223					00 L	885 000		
14NOV00	BUY LOT 225	52,199 42		8 250 05 L		00 L	315 000		
15NOV00	BUY LOT 227	18 926 71		-3 283 71 L		00 L	785 000		
17NOV00	BUY LOT 233	50 279 25		-11 295 91 L		00 L	200 000		
28NOV00	BUY LOT 242	13 194 02		3 261 96 L		00 L	4,710 000		
08DEC00	BUY LOT 259	317 008 43		83 108 40 L		00 L	5 575 000		
11DEC00	BUY LOT 261	341 766 65		-64,910 25 L		00 L	4,205 000		
12DEC00	BUY LOT 262	249 742 76		60 921 18 L		00 L	5 980 000		
13DEC00	BUY LOT 268	388 189 31		-91 220 69 L		00 L	685 000		
14DEC00	BUY LOT 271	44 487 80		-10,470 49 L		00 L	5 355 000		
		335 834 01		-69 903 08 L		00 L			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BIYS
LOT	PRINCIPAL NET	COST	SECY CN/LS	CURR CN/L	SHS/PAR	DTL FUND RSN	NET CN/LS		
(CONTINUED)									
USD - US DOLLAR									
18JUN01	BUY LOT 546			1 296 638 98		-200 636 06 L			22 070 000
19JUN01	BUY LOT 548			62 115 97		-9 724 35 L			1,055 000
052511107	TOTAL								
	4 315 262 51			5 143 166 18		-827 903 67			-827 903 67
035229103	AMICUSER BUSH COS INC	10M		10APR02	15APR02	1 000000	31JUL00	TO 31JUL00	
099	350 493 69	256,164 06		94 329 65		00	6,675 000		
31JUL00	BUY LOT 005			256 164 06		94 329 65 L			6 675 000
255		2 652 514 87		25JUN02	28JUN02	1 000000	31JUL00	TO 31JUL00	
		2 023,408 05		629,106 82		00	52,725 000		
31JUL00	BUY LOT 005			2 023 408 05		629 106 82 L			52,725 000
035229103	TOTAL								
	5 005 008 56			2 279,572 09		723 436 47			723,436 47
038020105	APPLERA CORP APPLIED BIOSYS	10M		10SEP01	13SEP01	1 000000	31JUL00	TO 31JUL00	
652	280 693 06	1 125 800 91		-845,107 85		00	11 810 000		
31JUL00	BUY LOT 019			1 125 800 91		-845 107 85 L			11 810 000
656		224 575 11		17SEP01	20SEP01	1 000000	31JUL00	TO 31JUL00	
		1,011 886 26		787,311 15		00	10,615 000		
31JUL00	BUY LOT 019			1,011 886 26		787 311 15 L			10 615 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
038020103	TOTAL	505,268 17	2,137,687 17	-1,632,419 00		00		-1,632,419 00
038222105	APPLIED MATERIALS INC	COM		03JAN02	08JAN02	1 000000	16AUG00	TO 16AUG00
785	192,644 00	160,366 41		32,277 59		00	4,275 000	
16AUG00	BUY LOT 056	346,349 39		-153,705 39 L		00 L	4,275 000	
132	45,035 39	35,168 07		9,867 32		00	1,875 000	
16AUG00	BUY LOT 056	75,953 81		-30,918 42 L		00 L	1,875 000	
249	2,808,490 05	2,670,428 96		138,061 09		00	142,375 000	
16AUG00	BUY LOT 056	287,004 14		-147,245 39 L		00 L	7,085 000	
17AUG00	BUY LOT 058	222,927 30		-116,801 39 L		00 L	5,380 000	
18AUG00	BUY LOT 060	210,293 33		113,438 64 L		00 L	4,910 000	
02OCT00	BUY LOT 110	2,470,274 02		789,620 34 L		00 L	85,200 000	
02JAN01	BUY LOT 305	550,885 81		-9,406 96 L		00 L	27,450 000	
08OCT01	BUY LOT 684	204,056 58		39,559 59 S		00 S	12,350 000	
038222105	TOTAL	3,046,169 44	2,865,963 44	180,206 00		00		180,206 00
053015103	AUTOMATIC DATA PROCESSING INC COM	COM		25JUN02	28JUN02	1 000000	12MAR02	TO 16APR02
248							29 580 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
	1,292,308 32	1,649,920 05		-357,611 73		00		
12MAR02	BUY LOT 056	888 231 31		-213,024 24 S		00 S	15,455 000	
14MAR02	BUY LOT 060	290,569 13		-61,204 06 S		00 S	5,250 000	
16APR02	BUY LOT 110	471,119 61		-83,383 43 S		00 S	8,875 000	
064057102	BANK NEW YORK INC	COM		25JUN02	28JUN02	1 000000	31JUL00	TO 31JUL00
254	2,636,744 81	2,466,819 85		169,924 96		00	77,385 000	
31JUL00	BUY LOT 007	2,466,819 85		169,924 96 L		00 L	77,385 000	
097023105	BOEING CO	COM		02JUL01	06JUL01	1 000000	26OCT00	TO 01NOV00
573	556,661 60	603,797 18		47,135 58		00	9,800 000	
26OCT00	BUY LOT 175	14,179 36		-1,398 86 S		00 S	225 000	
27OCT00	BUY LOT 178	86,712 85		-9,177 84 S		00 S	1,365 000	
30OCT00	BUY LOT 183	184,235 40		-22,349 12 S		00 S	2,850 000	
31OCT00	BUY LOT 192	172,496 48		-25,946 79 S		00 S	2,580 000	
01NOV00	BUY LOT 197	183,458 04		-25,547 92 S		00 S	2,780 000	
657	327,131 09	567,138 06		240,006 97		00	9,205 000	
01NOV00	BUY LOT 197	88,099 45		-40,655 67 S		00 S	1,335 000	
02NOV00	BUY LOT 200	405,620 74		-186,348 73 S		00 S	6 170 000	
03NOV00	BUY LOT 205	112 213 09		-51,797 79 S		00 S	1 700 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/L		CURR GN/L	SMS/PAR	DIL FUND RSN	NFT GN/L
(CONTINUED)									
USD - US DOLLAR									
464				24SEP01	27SEP01	1 000000	03NOV00	10	19JAN01
	373 577 59	713 158 40		-339 580 81		00	11 475 000		
03NOV00	BUY LOT 205		14 521 49	-7 421 30 S		00 S	220 000		
06NOV00	BUY LOT 210		132 513 41	67,318 88 S		00 S	2 070 000		
07NOV00	BUY LOT 215		143,709 50	72 866 92 S		00 S	2 195 000		
18JAN01	BUY LOT 338		335 002 30	143 614 39 S		00 S	5 930 000		
19JAN01	BUY LOT 342		68 394 52	-29,342 34 S		00 S	1 210 000		
704				26OCT01	31OCT01	1 000000	19JAN01	10	11APR01
	913 725 53	1 527,052 34		613 326 81		00	24 785 000		
19JAN01	BUY LOT 342		177,745 15	-44 427 83 S		00 S	2 260 000		
10APR01	BUY LOT 447		662 107 81	-248 654 84 S		00 S	11 215 000		
11APR01	BUY LOT 448		672,327 47	255,372 23 S		00 S	11 310 000		
097023105	TOTAL	2,171,095 81	3,411,145 98	-1 240,050 17		00			1 240 050 17
110122108	BRISTOL MYERS SQUIBB CO	COM		25JUL01	30JUL01	1 000000	18JAN01	10	18JAN01
603	319,046 50	355,628 94		-36,582 44		00	5 750 000		
18JAN01	BUY LOT 339		393,684 97	74,440 47 S		00 S	5 750 000		
644				04SEP01	05SEP01	1 000000	18JAN01	10	05FEB01
	173,588 67	178,132 67		-4 544 00		00	3 025 000		
18JAN01	BUY LOT 339						1 315 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/L		CURR GN/L	SMS/PAR	DIL FUND RSN	NET GN/L
(CONTINUED)									
USD - US DOLLAR									
05FEB01	BUY LOT 371		85,723 11	-10,262 25 S		00 S			
			104,805 02	-4,677 21 S		00 S	1 710 000		
668				26SEP01	01OCT01	1 000000	05FEB01	10	05FEB01
	379 379 43	419 843 13		-40 483 50		00	7 130 000		
05FEB01	BUY LOT 371		434,994 01	-57 614 38 S		00 S	7 130 000		
05FEB01	BUY LOT 371		272,431 75	-36 280 78 S		00 S	4,445 000		
669				26SEP01	01OCT01	1 000000	05FEB01	10	05FEB01
	236 150 97	261 751 98		25,601 01		00	4,445 000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
676				01OCT01	04OCT01	1 000000	05FEB01	10	01MAY01
	1 102 427 48	1 152 120 91		49 693 43		00	19 565 000		
05FEB01	BUY LOT 371		339 543 73	-27,381 80 S		00 S	5,540 000		
01MAY01	BUY LOT 474		736 135 48	54 130 07 S		00 S	14 025 000		
110122108	TOTAL	2 210,593 25	2 347,497 63	156 904 38		00			-156,904 38
126866109	TABLEVISION NY GROUP CLASS A	PL A		07MAY02	10MAY02	1 000000	31JUL00	10	31JUL00
153	30 447 28	84,022 74		-53 575 46		00	1,310 000		
31JUL00	BUY LOT 008		82 054 26	-51 406 98 L		00 L	1 310 000		
160				08MAY02	13MAY02	1 000000	31JUL00	10	31JUL00
							1 290 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
	29,752 95	82,739 95		-52,987 00		00		
31JUL00	BUY LOT 008	80,801 52		-51,048 57 L		00 L	1,290 000	
258	837,367 32	3,238,784 47		-2,401,417 15	25JUN02 28JUN02	1 000000	31JUL00 TO 11JUN02	63,745 000
31JUL00	BUY LOT 008						37,625 000	
11JUN02	BUY LOT 224	2,356,711 08		-1,862,461 41 L		00 L	17,270 000	
02FEB01	BUY LOT 367	257,901 54		-31,039 29 S		00 S	8,850 000	
		628,078 76		-511,823 34 L		00 L		
12686C109	TOTAL	897,567 55	3,405,547 16	-2,507,979 61		00		-2,507,979 61
12686C844	CABLEVISION SYS CORP		RAINBOW MEDIA GROUP	25JUN02	28JUN02	1 000000	30MAR01 TO 13DEC01	
277	804,411 11	1,470,759 84		-666,348 73		00	65,582 000	
30MAR01	BUY LOT 437						20,112 000	
30MAR01	BUY LOT 438	437,754 08		-191,065 72 L		00 L	4,425 000	
27NOV01	BUY LOT 750	109,126 24		-54,850 38 L		00 L	3,340 000	
28NOV01	BUY LOT 751	71,161 37		-30,193 83 S		00 S	735 000	
03DEC01	BUY LOT 757	15,761 71		-6,746 40 S		00 S	750 000	
04DEC01	BUY LOT 759	15,412 50		-6,213 20 S		00 S	835 000	
05DEC01	BUY LOT 760	17,149 06		-6,907 18 S		00 S	590 000	
06DEC01	BUY LOT 763	14,002 00		-6,765 22 S		00 S	1,010 000	
07DEC01	BUY LOT 765	23,671 27		-11,282 88 S		00 S	850 000	
10DEC01	BUY LOT 767	20,764 48		-10,338 61 S		00 S	1,135 000	
		25,984 12		-12,062 52 S		00 S		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
12DEC01	BUY LOT 776			414,787 50		-188,668 77 S		18,435 000
13DEC01	BUY LOT 778			305,185 77		-141,254 28 S		13,365 000
172967101	CITIGROUP INC		COM	25JUN02	28JUN02	1 000000	31JUL00 TO 02JAN01	
256	5,673 407 09	4,722,297 44		951,109 65		00	142,457 000	
31JUL00	BUY LOT 038						77,582 000	
16NOV00	BUY LOT 230	1,363,086 76		1,726,647 47 L		00 L	19,020 000	
17NOV00	BUY LOT 232	983,748 44		-226,269 52 L		00 L	18,255 000	
13DEC00	BUY LOT 267	949,139 52		-222,126 83 L		00 L	12,725 000	
02JAN01	BUY LOT 304	668,012 87		-161,234 65 L		00 L	14,875 000	
		758,309 65		-165,906 82 L		00 L		
200300200	COMCAST CORP		CL A SPL	15MAR02	20MAR02	1 000000	31JUL00 TO 31JUL00	
062	1,446,845 99	1,069,291 09		377,554 90		00	43,075 000	
31JUL00	BUY LOT 011						43 075 000	
079	605,157 76	468,427 69		136,730 07	01APR02 04APR02	1 000000	31JUL00 TO 31JUL00	18,870 000
31JUL00	BUY LOT 011						18,870 000	
088	234,935 69	193,130 23		41,805 46	04APR02 09APR02	1 000000	31JUL00 TO 31JUL00	7,780 000
31JUL00	BUY LOT 011						7,780 000	
		193,130 23		41,805 46 L		00 L		

KAUFFMAN-JANUS/PINTO
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS	OF ORIG BUYS	
LOT	PRINCIPAL NET		COST	SECY CN/LS		CURR CN/L	SHS/PAR	DTL FUND RSN	
								NET CN/LS	
(CONTINUED)		USD - US DOLLAR							
091	283,125.19	253,593.25	49,531.94	05APR02	10APR02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		253,593.25	49,531.94 L				9,410.000		
							00	9,410.000	
144	7,190.18	5,957.74	1,232.44	01MAY02	06MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		5,957.74	1,232.44 L				240.000		
31JUL00 BUY LOT 011		452,292.14	76,742.41 L				00 L	18,220.000	
							00	18,220.000	
145	529,034.55	452,292.14	76,742.41	01MAY02	06MAY02	1.000000	31JUL00 TO 31JUL00		
							00	18,220.000	
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **									
148	15,019.90	12,660.21	2,359.69	03MAY02	08MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		12,660.21	2,359.69 L				510.000		
							00 L	510.000	
150	31,972.84	26,685.73	5,287.13	06MAY02	09MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		26,685.73	5,287.13 L				1,075.000		
							00 L	1,075.000	
162	85,964.55	72,361.78	13,602.77	08MAY02	13MAY02	1.000000	31JUL00 TO 31JUL00		
							2,915.000		
							00	2,915.000	

KAUFFMAN-JANUS/PINTO
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS	OF ORIG BUYS	
LOT	PRINCIPAL NET		COST	SECY CN/LS		CURR CN/L	SHS/PAR	DTL FUND RSN	
								NET CN/LS	
(CONTINUED)		USD - US DOLLAR							
31JUL00 BUY LOT 011		72,361.78	13,602.77 L				2,915.000		
							00 L	2,915.000	
165	10,759.28	9,060.74	1,698.54	09MAY02	14MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		9,060.74	1,698.54 L				365.000		
							00 L	365.000	
179	387,627.05	325,565.93	62,061.12	14MAY02	17MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		325,565.93	62,061.12 L				13,115.000		
							00 L	13,115.000	
185	12,970.80	10,922.53	2,048.27	16MAY02	21MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		10,922.53	2,048.27 L				440.000		
31JUL00 BUY LOT 011		16,011.44	2,959.34 L				00 L	645.000	
							00	645.000	
186	18,970.80	16,011.44	2,959.34	14MAY02	21MAY02	1.000000	31JUL00 TO 31JUL00		
							00	645.000	
** THERE ARE NO DETAIL RECORDS FOR THIS SELL **									
189	206,283.35	173,519.32	32,764.03	20MAY02	23MAY02	1.000000	31JUL00 TO 31JUL00		
31JUL00 BUY LOT 011		173,519.32	32,764.03 L				6,990.000		
							00 L	6,990.000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS		
(CONTINUED)									
USD - US DOLLAR									
200		225,911 55	188,661 92	24MAY02	30MAY02	1 000000	31JUL00	TO	31JUL00
							7,600 000		
31JUL00	BUY LOT 011		188,661 92	37,249 63 L			00 L		7 600 000
224		829,146 07	846,248 02	10JUN02	13JUN02	1 000000	31JUL00	TO	31JUL00
							34,090 000		
31JUL00	BUY LOT 011		846,248 02	-17,101 95 L			00 L		34,090 000
200300200	TOTAL	4,930,915 57	4,104,389 76	826,525 81			00		826,525 81
22160K105	COSTCO WHSL CORP NEW			25JUN02	28JUN02	1 000000	01MAR02	TO	07MAR02
257		1,737,180 21	1,823,301 04	-86,120 83			45,195 000		
01MAR02	BUY LOT 037		20,394 53	-983 62 S			00 S		505 000
01MAR02	BUY LOT 038		1,079,900 25	-52,083 04 S			00 S		26,740 000
07MAR02	BUY LOT 044		723,006 26	33,054 17 S			00 S		17,950 000
268648102	EMC CORP			06JUL01	11JUL01	1 000000	31JUL00	TO	31JUL00
581		435,989 06	458,537 56	-22,548 50			19,510 000		
31JUL00	BUY LOT 012		333 973 65	102,015 41 S			00 S		19,510 000
583		61,004 05	64,279 87	-3,275 82			09JUL01	12JUL01	1 000000
							31JUL00	TO	31JUL00
							2,735 000		
31JUL00	BUY LOT 012						00		2,735 000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS		
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 012		46,817 94	14,186 11 S			00 S		9,065 000
			155,175 35	47,748 77 S			00 S		
584		202,924 12	213,051 92	-10,127 80			09JUL01	12JUL01	1 000000
							31JUL00	TO	31JUL00
							9 065 000		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
585		21,913 93	22,680 10	-766 17			10JUL01	13JUL01	1 000000
							31JUL00	TO	31JUL00
							00		965 000
31JUL00	BUY LOT 012		16,518 94	5,394 99 S			00 S		965 000
723		544,031 80	852,442 71	-308 410 91			08NOV01	14NOV01	1 000000
							31JUL00	TO	31JUL00
							00		36,270 000
31JUL00	BUY LOT 012		620,872 60	-76,840 80 L			00 L		36,270 000
726		844,024 99	1,288,770 22	-444,745 23			09NOV01	15NOV01	1 000000
							31JUL00	TO	21FEB01
							00		54,835 000
31JUL00	BUY LOT 012		559,076 35	-56,370 85 L			00 L		32,660 000
15DEC00	BUY LOT 275		605,050 93	-463,058 94 S			00 S		9,225 000
21FEB01	BUY LOT 393		602,659 33	-403,331 83 S			00 S		12,950 000
							00 S		
268648102	TOTAL	2,109,887 95	2,899,762 38	-789 874 43			00		-789,874 43
293561106	ENROM CORP			03OCT01	09OCT01	1 000000	31JUL00	TO	31JUL00
680							3,400 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF	ORIG	BUY'S
LOT	PRINCIPAL NET	COST	SECY GN/LS	CURR CN/1	SHS/PAR	DTI	FUND	RSN	NET	GN/LS
(CONTINUED)		USD - US DOLLAR								
	110 520 45	141 862 53		-31,341 88		00				
31JUL00	BUY LOT 015	145,327 09		-34,806 64 L		00 L	3 400 000			
	717	44,070 34	147,923 22	-103 852 88	05NOV01	08NOV01	1 000000	31JUL00 TO 31JUL00		
31JUL00	BUY LOT 015	165 202 70		-121,132 36 L		00 L	3,865 000			
	719	88,400 39	334 736 22	-245,535 83	06NOV01	09NOV01	1 000000	31JUL00 TO 31JUL00		
31JUL00	BUY LOT 015	372,721 24		-284,320 85 L		00 L	8,720 000			
	720	38 009 65	201 696 09	163 686 44	07NOV01	13NOV01	1 000000	31JUL00 TO 31JUL00		
31JUL00	BUY LOT 015	225 256 99		-187,247 34 L		00 L	5 270 000			
	733	420,833 68	1,471,360 20	-1 250,526 52	14NOV01	19NOV01	1 000000	31JUL00 TO 24OCT01		
31JUL00	BUY LOT 015		903 806 25	700,038 72 L		00 L	21 145 000			
15AUG01	BUY LOT 631		560 189 17	405,564 79 S		00 S	13,970 000			
16AUG01	BUY LOT 632		4,914 68	-3,661 91 S		00 S	130 000			
24OCT01	BUY LOT 698		139,159 94	57,970 94 S		00 S	8 425 000			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF	ORIG	BUY'S
LOT	PRINCIPAL NET	COST	SECY GN/LS	CURR CN/1	SHS/PAR	DTI	FUND	RSN	NET	GN/LS
(CONTINUED)		USD - US DOLLAR								
293561106 TOTAL		701,836 51	2 496 578 06	1 794 743 55		00				1 794 743 55
302310102	FXON MOBIL CORP	COM		02JUN 01	06JUN 01	1 000000	04JAN01 TO 04JAN01			
574	283 032 74	267,276 07		15 806 67		00	3,220 000			
04JAN01	BUY LOT 313	265,938 19		17,074 55 S		00 S	3,220 000			
	576	351 207 62	334,447 53	16,760 09	03JUL01	09JUL01	1 000000	04JAN01 TO 04JAN01		
04JAN01	BUY LOT 313	332 856 68		18,371 94 S		00 S	4 050 000			
	646	442,005 89	446 068 35	4,062 46	04SEP01	07SEP01	1 000000	04JAN01 TO 04JAN01		
04JAN01	BUY LOT 313	443,918 46		-1,912 67 S		00 S	10 750 000			
	808	1,138 078 33	1 219,530 13	-81 451 80	14JAN02	17JAN02	1 000000	04JAN01 TO 05JAN01		
04JAN01	BUY LOT 313		502,537 11	-31 294 32 L		00 L	29,390 000			
05JAN01	BUY LOT 317		723,397 40	-56,576 86 L		00 L	17 170 000			
302310102 TOTAL		2,214,324 58	2,267,272 08	-52,947 50		00				-52 947 50
313586109	FEDERAL NATI MTC ASSN	COM		25JUN02	28JUN02	1 000000	31JUN00 TO 15MAY01			
262							65 120 000			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
	4,928,667 18	3,422,001 00		1,506,666 18		00		
31JUL00	BUY LOT 013		523,650 63	959,414 99 L		00 L	19,595 000	
18AUG00	BUY LOT 042		348,958 00	102,130 09 L		00 L	5,960 000	
21AUG00	BUY LOT 065		818,261 29	233,016 15 L		00 L	13,890 000	
04MAY01	BUY LOT 477		1,011,205 75	-49,994 55 L		00 L	12,700 000	
15MAY01	BUY LOT 498		1,018,882 64	-36,857 81 L		00 L	12,975 000	
343412102	FLUOR CORP NEW	COM		25JUN02	28JUN02	1 000000	22JUN01	TO 25JUN01
261	1,223,916 15	1,443,142 43		-219,226 28		00	32,145 000	
22JUN01	BUY LOT 564		1,216 777 58	-185,900 93 L		00 L	27,075 000	
25JUN01	BUY LOT 566		226,364 85	33,325 55 S		00 S	5,070 000	
368710406	GENENTECH INC	COM		07MAY02	10MAY02	1 000000	31JUL00	TO 31JUL00
154	190,514 33	331,597 77		-141,083 44		00	6,100 000	
31JUL00	BUY LOT 041		370,777 22	-180,262 89 L		00 L	6,100 000	
	259	3 080,654 05	4,838,881 17	-1 758 227 12		00	89,815 000	
31JUL00	BUY LOT 041		1,500,151 61	-559,880 98 L		00 L	21,390 000	
24JAN01	BUY LOT 353		557,715 34	-234,128 13 L		00 L	9,350 000	
15FEB01	BUY LOT 384		7,209 98	-2,710 91 L		00 L	130 000	
21FEB01	BUY LOT 391		505 950 27	-186,862 13 L		00 L	9,220 000	
18JUN01	BUY LOT 541		319,930 94	-104,148 45 L		00 L	6 235 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
19JUN01	BUY LOT 552		1,054,156 54	-358 530 58 L		00 L	20,100 000	
20JUN01	BUY LOT 556		402,926 59	-145,441 15 L		00 L	7,440 000	
27SEP01	BUY LOT 671		268,954 03	-45,730 77 S		00 S	6,450 000	
28SEP01	BUY LOT 672		75,750 49	-16,224 49 S		00 S	1 720 000	
01OCT01	BUY LOT 677		162,210 19	-34,505 72 S		00 S	3,490 000	
04OCT01	BUY LOT 682		144 745 52	-30,884 36 S		00 S	3,290 000	
368710406	TOTAL		3,271,168 38	5,170,478 94		00		-1,899,310 56
349604103	GENERAL ELEC CO	COM		09MAY02	14MAY02	1 000000	31JUL00	TO 31JUL00
164	108,557 04	62,725 93		45,831 13		00	3,390 000	
31JUL00	BUY LOT 033		62,725 93	45,831 13 L		00 L	3,390 000	
31JUL00	BUY LOT 033		30,715 35	21,737 73 L		00 L	1,660 000	
31JUL00	BUY LOT 033		22,758 97	16 133 80 L		00 L	1,230 000	
31JUL00	BUY LOT 033		45,410 45	32,333 21 L		00 L	2,465 000	
	167	52,453 08	30,715 35	21,737 73		00	1,660 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
	168	38,892 77	22,758 97	16,133 80		00	1,230 000	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	PRINCIPAL NET	COST	SECY GN/L	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS		
(CONTINUED)									
USD - US DOLLAR									
169	77,943.66	46,610.45	52,333.21	09MAY02	14MAY02	1.000000	31 JUL 00	TO	31 JUL 00
							2,465.000		
							00		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
172	98,109.06	58,470.19	39,638.85	10MAY02	15MAY02	1.000000	31 JUL 00	TO	31 JUL 00
							3,160.000		
							00		
31 JUL 00	BUY LOT	033	58,470.19	39,638.85 L			3,160.000		
							00 L		
175	166,823.48	100,380.00	66,443.48	13MAY02	16MAY02	1.000000	31 JUL 00	TO	31 JUL 00
							5,425.000		
							00		
31 JUL 00	BUY LOT	033	100,380.00	66,443.48 L			5,425.000		
							00 L		
178	232,128.80	138,034.06	94,094.74	14MAY02	17MAY02	1.000000	31 JUL 00	TO	31 JUL 00
							7,460.000		
							00		
31 JUL 00	BUY LOT	033	138,034.06	94,094.74 L			7,460.000		
							00 L		
182	203,228.58	119,993.41	83,235.17	15MAY02	20MAY02	1.000000	31 JUL 00	TO	31 JUL 00
							6,485.000		
							00		
31 JUL 00	BUY LOT	033	119,993.41	83,235.17 L			6,485.000		
							00 L		
193	426,136.20	241,467.08	184,669.12	21MAY02	24MAY02	1.000000	31 JUL 00	TO	31 JUL 00
							13,050.000		
							00		
31 JUL 00	BUY LOT	033					13,050.000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	TRD DIS	OF ORIG	BUYS
LOT	PRINCIPAL NET	COST	SECY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS		
(CONTINUED)									
USD - US DOLLAR									
		241,467.08	184,669.12 L				00 L		
220	275,759.87	169,304.51	106,455.34	10 JUN02	13 JUN02	1.000000	31 JUL 00	TO	31 JUL 00
							9,150.000		
							00		
31 JUL 00	BUY LOT	033	169,304.51	106,455.34 L			9,150.000		
							00 L		
263	2,540,515.85	1,603,674.50	936,841.35	25 JUN02	28 JUN02	1.000000	31 JUL 00	TO	31 JUL 00
							86,670.000		
							00		
31 JUL 00	BUY LOT	033	1,603,674.50	936,841.35 L			86,670.000		
							00 L		
369606103	TOTAL								
----		4,220,548.39	2,593,134.45	1,627,413.94			00		1,627,413.94
370442837	GENERAL TRS CORP	CL H NEW	04SEP01	07SEP01	1.000000	31 JUL 00	TO	31 JUL 00	
667	149,816.53	220,625.71	-70,809.18				7,975.000		
							00		
31 JUL 00	BUY LOT	035	244,779.07	-94,962.54 L			7,975.000		
							00 L		
660	948,359.55	2,170,984.67	-1,212,625.12	21SEP01	26SEP01	1.000000	31 JUL 00	TO	05DEC00
							78,475.000		
							00		
31 JUL 00	BUY LOT	035	449,656.85	-270,746.78 L			14,650.000		
							00 L		
28NOV00	BUY LOT	243	177,038.38	81,084.24 S			7,415.000		
							00 S		
29NOV00	BUY LOT	244	117,277.41	57,997.80 S			4,850.000		
							00 S		
04DEC00	BUY LOT	250	493,894.27	-227,849.51 S			21,785.000		
							00 S		
05DEC00	BUY LOT	254	738,580.78	374,959.81 S			29,775.000		
							00 S		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY S
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS

(CONTINUED)

USD - US DOLLAR

37042832 TOTAL									
	1,108,176 08		2,391,610 38						-1,283,434 30
423074103	HEINZ H J CO	COM		25JUN02	28JUN02	1 000000	19JUN02	TO 24JUN02	
288	662,370 63		667,031 37				16,355 000		
19JUN02	BUY LOT 237		197,077 08				4,805 000		
20JUN02	BUY LOT 240		119,861 24				2,925 000		
21JUN02	BUY LOT 243		157,268 75				3,860 000		
24JUN02	BUY LOT 246		192,824 30				4,765 000		
437076102	HOME DEPOT INC	COM		18JUL01	23JUL01	1 000000	31JUL00	TO 31JUL00	
593	671,270 75		392,260 69				15,700 000		
31JUL00	BUY LOT 014		392,260 69				15,700 000		
761	1,309,777 66		749,790 56				26,187 000		
31JUL00	BUY LOT 014		749,790 56				26,187 000		
264	2,764,665 55		3,569,542 69				74,395 000		
01APR02	BUY LOT 078		1,708,931 36				35,245 000		
05APR02	BUY LOT 092		819,322 63				16,725 000		
25APR02	BUY LOT 126		412,167 89				8,530 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY S
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS

(CONTINUED)

USD - US DOLLAR

26APR02	BUY LOT 129		226,777 26				4,645 000		
22MAY02	BUY LOT 197		402,343 55				9,250 000		
437076102 TOTAL									
	4,745,715 96		4,711,593 94						34,120 02
438516106	HONEYWELL INTL INC	COM		25JUN02	28JUN02	1 000000	10SEP01	TO 03APR02	
265	2,640,125 81		2,672,121 42				73,410 000		
03APR02	BUY LOT 084		957,172 59				26,875 000		
10SEP01	BUY LOT 653		1,362,715 58				38,085 000		
10DEC01	BUY LOT 770		63,713 58				1,880 000		
11DEC01	BUY LOT 772		156,692 95				4,605 000		
12DEC01	BUY LOT 774		78,874 79				2,370 000		
13DEC01	BUY LOT 777		52,951 93				1,595 000		
530718105	LIBERTY MEDIA CORP NEW	COM SER A		25JUN02	28JUN02	1 000000	10AUG01	TO 05APR02	
266	4,102,222 64		6,498,071 68				443,425 000		
04APR02	BUY LOT 087		573,746 15				47,710 000		
05APR02	BUY LOT 090		281,059 91				23,115 000		
10AUG01	BUY LOT 627		3,268,449 51				176,400 000		
21SEP01	BUY LOT 661		181,169 79				15,450 000		
21SEP01	BUY LOT 662		184,186 83				16,670 000		
25SEP01	BUY LOT 665		503,139 40				41,755 000		
26SEP01	BUY LOT 667		159,661 18				13,250 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR CN/L	SHS/PAR	DTL FUND RSN	NET GN/LS
(CONTINUED)									
USD - US DOLLAR									
090101	BUY LOT 686		53 985 00	-11,660 66 S			4 575 000		
260101	BUY LOT 702		54 887 75	-12,748 46 S			4,555 000		
290101	BUY LOT 704		422 581 62	-97,216 18 S			35 170 000		
310101	BUY LOT 711		209,980 90	-43,921 48 S			17,950 000		
09NOV01	BUY LOT 725		4 797 00	1,189 02 S			390 000		
15NOV01	BUY LOT 729		459,059 11	-123,731 24 S			34 085 000		
12NOV01	BUY LOT 736		66 981 05	-16 561 90 S			5,450 000		
29JAN02	BUY LOT 815		94,386 48	-30 553 06 S			6 900 000		
535678106	LINEAR TECHNOLOGY CORP	00M		17JUL01	20JUL01	1 000000	31JUL00	TO 31JUL00	
591	779 723 20		382,838 61	396 884 59			18 600 000		
31JUL00	BUY LOT 016		382 838 61	396 884 59 S			18 600 000		
594	459 387 01		217 662 28	241,724 73			10,575 000		
31JUL00	BUY LOT 016		217,662 28	241,724 73 S			10,575 000		
690	475,125 74		257 833 34	237,292 42			11 555 000		
31JUL00	BUY LOT 016		257 833 34	237 292 42 L			11,555 000		
691	92,702 10		46,516 95	46,185 15			2,760 000		
31JUL00	BUY LOT 016						2 760 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR CN/L	SHS/PAR	DTL FUND RSN	NET GN/LS
(CONTINUED)									
USD - US DOLLAR									
693	193 224 28		113 925 36	79,298 92			5,535 000		
31JUL00	BUY LOT 016		113 925 36	79,298 92 L			5 535 000		
700	245,194 54		123 084 67	122,109 87			5,980 000		
31JUL00	BUY LOT 016		123 084 67	122,109 87 L			5,980 000		
703	145 104 77		72 965 75	72,139 02			3,545 000		
31JUL00	BUY LOT 016		72 965 75	72 139 02 L			3,545 000		
716	76 698 94		36 843 07	39,855 87			1,790 000		
31JUL00	BUY LOT 016		36 843 07	39 855 87 L			1 790 000		
718	153,129 39		73 686 14	79 443 25			3 580 000		
31JUL00	BUY LOT 016		73 686 14	79,443 25 L			3,580 000		
784	442 352 46		215 089 44	227 243 02			10 450 000		
03JAN02				08JAN02		1 000000	31JUL00	TO 31JUL00	
							10 450 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
31JUL00	BUY LOT 016		215,089 44	227,243 02 L			10,450 000	
							00 L	
	789	248,846 31	118 968 13	129,898 18	07JAN02	10JAN02	1 000000	31JUL00 TO 31JUL00
							5,780 000	
							00	
31JUL00	BUY LOT 016		118,968 13	129,898 18 L			5,780 000	
							00 L	
	794	191,385 55	91,387 28	99,998 27	08JAN02	11JAN02	1 000000	31JUL00 TO 31JUL00
							4,440 000	
							00	
31JUL00	BUY LOT 016		91,387 28	99,998 27 L			4,440 000	
							00 L	
	796	310,463 67	147,269 37	163,194 30	09JAN02	14JAN02	1 000000	31JUL00 TO 31JUL00
							7,155 000	
							00	
31JUL00	BUY LOT 016		147,269 37	163,194 30 L			7,155 000	
							00 L	
	064	380,386 53	180,098 81	200 287 72	15MAR02	20MAR02	1 000000	31JUL00 TO 31JUL00
							8,750 000	
							00	
31JUL00	BUY LOT 016		180,098 81	200,287 72 L			8,750 000	
							00 L	
	267	1,389,183 81	981,281 23	407,902 58	25JUN02	28JUN02	1 000000	31JUL00 TO 31JUL00
							47,675 000	
							00	
31JUL00	BUY LOT 016		981,281 23	407,902 58 L			47,675 000	
							00 L	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
535678106	TOTAL		5,582,908 32	3,039,450 43	2,543,457 89		00	2,543,457 89
549463107	LUCCENT TECHNOLOGIES INC	COM		25JUN02	28JUN02	1 000000	20MAR02	TO 20MAR02
	268	561,146 14	954,862 20	393,716 06			272,000 000	
							00	
20MAR02	BUY LOT 070		954,862 20	-393,716 06 S			272,000 000	
							00 S	
571748102	MARSH + MCLENNAN COS INC	COM		25JUN02	28JUN02	1 000000	09MAY02	TO 10JUN02
	271	1,165,428 12	1,230,130 06	-64,701 94			12,355 000	
							00	
09MAY02	BUY LOT 166		5,001 25	-284 83 S			50 000	
							00 S	
10MAY02	BUY LOT 171		1,025,512 31	58,173 96 S			10,255 000	
							00 S	
10JUN02	BUY LOT 221		199,616 50	-6,243 15 S			2,050 000	
							00 S	
580031201	MCDATA CORPORATION	CL A		31JUL01	31JUL01	1 000000	08FEB01	TO 08FEB01
	622	00	01	- 01			001	
							00	
08FEB01	BUY LOT 377		04	- 04 S			001	
							00 S	
581550103	MCKESSON CORP	COM		25JUN02	28JUN02	1 000000	12JUN02	TO 12JUN02
	269	904,621 14	936,096 43	-31,475 29			26,525 000	
							00	
12JUN02	BUY LOT 228		936,096 43	-31,475 29 S			26,525 000	
							00 S	
591610100	METRO GOLDWYN HAYER INC NEW	COM		25JUN02	28JUN02	1 000000	01FEB01	TO 13MAR02
	270	1,195,990 38	1,917,899 50	-721,909 12			95,900 000	
							00	
13MAR02	BUY LOT 059						15,625 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORG	BIYS
LOT	PRINCIPAL NET	COST	SECY CN/LS	CURR GN/L	SHS/PAR	DIL FUND RSN	NET CN/LS		
(CONTINUED)									
USD - US DOLLAR									
		257,812.50		-62,949.63 S		00 S			
01FEB01	BUY LOT 366	1,660,087.00		-658,959.49 L		00 L			
594918106	MICROSOFT CORP		COM	03APR02	08APR02	1.000000	31 JUL 00	TO 16OCT00	
082	1,166,730.86	1,121,893.14		44,837.72		20,850.00			
51JUL00	BUY LOT 017	602,915.25		443,785.03 L		00 L			
16OCT00	BUY LOT 147	107,566.60		12,463.98 L		00 L			
					19APR02	24APR02	1.000000	16OCT00	TO 16OCT00
116	590,924.42	551,530.20		39,394.22		10,250.00			
16OCT00	BUY LOT 147	514,017.90		74,911.52 L		00 L			
					25 JUN 02	28 JUN 02	1.000000	16OCT00	TO 29AUG01
272	3,669,809.57	3,669,942.68		153.11		68,205.00			
16OCT00	BUY LOT 147	353,791.32		25,807.05 L		00 L			
18JUN01	BUY LOT 531	869,465.13		171,337.73 L		00 L			
20JUL01	BUY LOT 596	789,188.96		173,115.07 S		00 S			
23JUL01	BUY LOT 598	814,888.48		166,531.24 S		00 S			
29AUG01	BUY LOT 661	1,485,005.19		-157,350.52 S		00 S			
594918106	TOTAL	5,427,444.85		84,078.83		00			84,078.83
617466668	MORGAN STANLEY		COM NEW	01OCT01	04OCT01	1.000000	31 JUL 00	TO 31JUL00	
674	144,181.67	102,387.78		41,793.89		00			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORG	BIYS
LOT	PRINCIPAL NET	COST	SECY CN/LS	CURR GN/L	SHS/PAR	DIL FUND RSN	NET CN/LS		
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 028	102,387.78		41,793.89 L		00 L			
					25 JUN 02	28 JUN 02	1.000000	31 JUL 00	TO 31JUL00
273	1,525,045.76	1,162,844.31		362,221.45		00			
51JUL00	BUY LOT 028	1,162,844.31		362,221.45 L		00 L			
617466668	TOTAL	1,669,247.43		404,015.34		00			404,015.34
68389X105	ORACLE CORP		COM	07MAY02	10MAY02	1.000000	02MAR01	TO 02MAR01	
151	159,314.59	317,492.53		158,177.94		00			
02MAR01	BUY LOT 410	540,936.75		-181,622.16 L		00 L			
					03 JUN 02	06 JUN 02	1.000000	02MAR01	TO 02MAR01
211	108,059.76	233,811.71		-125,751.95		00			
02MAR01	BUY LOT 410	251,076.79		143,017.03 L		00 L			
					04 JUN 02	07 JUN 02	1.000000	02MAR01	TO 02MAR01
212	148,177.28	319,726.14		-171,548.86		00			
02MAR01	BUY LOT 410	343,335.30		195,158.02 L		00 L			
					10 JUN 02	13 JUN 02	1.000000	02MAR01	TO 02MAR01
219	141,052.89	270,825.91		-129,773.02		00			
02MAR01	BUY LOT 410					00			16,975.00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT*	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
		290,824 19		-149,771 30 L		00 L		
238				19JUN02	24JUN02	1 000000	02MAR01 TO 04MAY01	
	325,096 89	584,569 16		-259,472 27		00	36,640 000	
02MAR01	BUY LOT 410						28,390 000	
04MAY01	BUY LOT 479			486,391 67		00 L	8,250 000	
		138,914 33		-65,714 29 L		00 L		
275				25JUN02	28JUN02	1 000000	04MAY01 TO 12APR02	
	902,684 93	1,686,858 54		-784,173 61		00	105,730 000	
12MAR02	BUY LOT 055						68,225 000	
10APR02	BUY LOT 098			987,979 87		00 S	1,400 000	
12APR02	BUY LOT 102			15,408 40		00 S	8,505 000	
04MAY01	BUY LOT 479			93,685 13		00 S	27,600 000	
		464,731 56		-229,092 63 L		00 L		
68389X105 TOTAL								
	1,784,366 34	3,413,283 99		-1,628,897 65		00	-1,628,897 65	
717081103	PFIZER INC			25JUN02	28JUN02	1 000000	31JUL00 TO 03JAN02	
276							157,736 000	
	5,426,238 89	4,791,523 27		634,915 62		00		
51JUL00	BUY LOT 020						67,086 000	
04MAY01	BUY LOT 480			726 864 61		00 L	5,360 000	
07MAY01	BUY LOT 483			232,222 00		00 L	9 790 000	
08MAY01	BUY LOT 484			428,121 60		00 L	8,375 000	
18JUN01	BUY LOT 543			365,521 85		00 L	6,295 000	
19JUN01	BUY LOT 553			272,471 52		00 L	19,580 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)								
USD - US DOLLAR								
20JUN01	BUY LOT 555			855,853 55		00 L	1,675 000	
08NOV01	BUY LOT 722			74,788 75		00 L	18 675 000	
14NOV01	BUY LOT 734			791,521 20		00 S	8,175 000	
03JAN02	BUY LOT 786			346,215 34		00 S	17,725 000	
		697,742 85		-87,989 32 S		00 S		
749121109	QUEST COMMUNICATIONS INTL INC COM			14FEB02	20FEB02	1 000000	11JUN01 TO 19JUN01	
017							86,660 000	
	669,438 40	2,840,688 15		-2,171,249 75		00		
11JUN01	BUY LOT 524						10,035 000	
12JUN01	BUY LOT 525			344 671 14		00 S	10,845 000	
13JUN01	BUY LOT 526			373 882 46		00 S	2,895 000	
14JUN01	BUY LOT 528			99 878 66		00 S	19,635 000	
18JUN01	BUY LOT 540			673,892 84		00 S	19 835 000	
19JUN01	BUY LOT 549			604,735 43		00 S	23 415 000	
		743,627 62		-542,749 48 S		00 S		
78442P106	SLM CORP			25JUN02	28JUN02	1 000000	17APR02 TO 10JUN02	
280							12 605 000	
	1,185,821 26	1,200,556 08		-14,734 82		00		
17APR02	BUY LOT 112						6,005 000	
21MAY02	BUY LOT 194			558,705 20		00 S	710 000	
22MAY02	BUY LOT 196			69,590 22		00 S	3,865 000	
10JUN02	BUY LOT 222			380,908 89		00 S	2,025 000	
		191,351 77		-848 95 S		00 S		
806605101	SCHERING PLOUGH CORP			18JUL01	23JUL01	1 000000	16FEB01 TO 16FEB01	
592							8 000 000	
	307,346 54	319,510 61		-12,164 07		00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET	LOST	SECY GN/LS	CURR GN/L	SMS/PAR	DTL FUND RSN	NET GN/LS		
(CONTINUED)									
USD - US DOLLAR									
16FEB01	BUY LOT 386	328,064 80		-20,718 26 S			8,000 000		
							00 S		
181	170 623 01	237,536 38		-66 913 37	15MAY02	20MAY02	1 000000	16FEB01 TO 26FEB01	
							6 470 000		
16FEB01	BUY LOT 386	67,868 41		26 888 03 L			00 L	1,645 000	
23FEB01	BUY LOT 398	44 233 15		15,536 28 L			00 L	1 105 000	
26FEB01	BUY LOT 400	152,505 91		-53,560 15 L			00 L	5 810 000	
26FEB01	BUY LOT 400	10,807 51		-4 055 26 L			00 L	270 000	
01MAR01	BUY LOT 407	335 972 59		-122,526 35 L			00 L	8,545 000	
185	220,198 49	318,342 13		-98,143 64	15MAY02	20MAY02	1 000000	26FEB01 TO 01MAR01	
							8 804 000		
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
223	312 456 52	465 491 76		-153 035 24	10JUN02	13JUN02	1 000000	01MAR01 TO 16NOV01	
							12,875 000		
01MAR01	BUY LOT 407	402 891 57		-154,503 80 L			00 L	10,235 000	
16NOV01	BUY LOT 741	97,379 67		28,310 92 S			00 S	2 640 000	
230	254 780 82	381,793 63		127 012 81	13JUN02	18JUN02	1 000000	16NOV01 TO 16NOV01	
							10 560 000		
16NOV01	BUY LOT 741	369,518 49		-114 737 87 S			00 S	10,560 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET	LOST	SECY GN/LS	CURR GN/L	SMS/PAR	DTL FUND RSN	NET GN/LS		
(CONTINUED)									
USD - US DOLLAR									
279	1 138,427 45	1,753,502 94		-614,975 49	25JUN02	28JUN02	1 000000	16NOV01 TO 11MAR02	
							48 500 000		
08MAR02	BUY LOT 048	596,709 73		-187,074 60 S			00 S	17,450 000	
11MAR02	BUY LOT 053	592,699 30		-180,129 82 S			00 S	17 575 000	
16NOV01	BUY LOT 741	165 338 42		-54 420 22 S			00 S	4 725 000	
03DEC01	BUY LOT 758	317 187 50		-111,783 06 S			00 S	8,750 000	
806605101	TOTAL	2 403,952 83	3,476,177 45	1 072 244 62			00		-1,072,244 62
808513105	Schwab Charles Corp	NEW COM STK			07MAY02	10MAY02	1 000000	31JUL00 TO 31JUL00	
155	588 449 97	409 119 18		179 330 79			00	40 725 000	
31JUL00	BUY LOT 022	409 119 18		179 330 79 L			00 L	40,725 000	
278	1 536 284 72	887 059 32		649,227 40	25JUN02	28JUN02	1 000000	31JUL00 TO 31JUL00	
							00	131,665 000	
31JUL00	BUY LOT 022	887,059 32		649 227 40 L			00 L	131,665 000	
808513105	TOTAL	2 124 756 49	1 294 178 50	828,558 19			00		828,558 19
826170102	SIFBEL SYS INC	COM			19SEP01	24SEP01	1 000000	15MAY01 TO 24JUL01	
658	1 085 051 58	3 394 414 45		-2,311 362 87			00	79 325 000	
15MAY01	BUY LOT 499	581 990 99		-398 831 37 S			00 S	13 415 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S
LOT	PRINCIPAL NET	COST	SECY CN/LS	CURR CN/L	SHS/PAR	DIL FUND RSN	NET CN/LS	
(CONTINUED)								
USD - US DOLLAR								
871508107	TOTAL	820,598 13	1 863 979 94	-1,043 381 81		00		1,043,381 81
882508104	TEXAS INSURS INC	COM		24 JUL 01	27 JUL 01	1 000000	31 JUL 00 TO 31 JUL 00	
600	475 699 08	664 070 66	-188 321 58			00	14,925 000	
31 JUL 00	BUY LOT 026		611 659 54	-135 960 46 S		00 S	14 925 000	
				12 NOV 01	15 NOV 01	1 000000	31 JUL 00 TO 31 JUL 00	
755	228,706 84	320,331 57	-91 624 73			00	7 200 000	
31 JUL 00	BUY LOT 026		295,071 94	-66,365 10 L		00 L	7,200 000	
				19 NOV 01	25 NOV 01	1 000000	31 JUL 00 TO 31 JUL 00	
744	260 777 53	353,699 45	-92,921 92			00	7 950 000	
31 JUL 00	BUY LOT 026		325 808 60	-65,031 07 L		00 L	7,950 000	
				31 JAN 02	05 FEB 02	1 000000	31 JUL 00 TO 31 JUL 00	
817	362 515 45	514 977 50	152 462 05			00	11 575 000	
31 JUL 00	BUY LOT 026		474 369 12	-111,853 67 L		00 L	11,575 000	
				16 APR 02	19 APR 02	1 000000	31 JUL 00 TO 31 JUL 00	
109	172,849 29	225,789 27	-52,939 98			00	5,075 000	
31 JUL 00	BUY LOT 026		207 984 73	-55 135 44 L		00 L	5 075 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS OF ORIG	BUY'S
LOT	PRINCIPAL NET	COST	SECY CN/LS	CURR CN/L	SHS/PAR	DIL FUND RSN	NET CN/LS	
(CONTINUED)								
USD - US DOLLAR								
281	1 223 553 11	2 250 774 21	-1 027 221 10	25 JUN 02	28 JUN 02	1 000000	31 JUL 00 TO 16 OCT 00	
31 JUL 00	BUY LOT 026		110 242 16	-45 182 70 L		00 L	2,690 000	
02 OCT 00	BUY LOT 108		1,898,783 17	-986 983 31 L		00 L	37,700 000	
16 OCT 00	BUY LOT 144		458 701 14	212 007 30 L		00 L	10,200 000	
882508104	TOTAL	2 724,101 30	4,329,592 66	-1 605 491 36		00		1 605 491 36
902984103	USA INTERACTIVE	COM		25 JUN 02	28 JUN 02	1 000000	29 APR 02 TO 30 APR 02	
282	806 584 55	1,007 451 76	200 867 21			00	34 080 000	
29 APR 02	BUY LOT 135		219 083 67	-40 276 56 S		00 S	7 555 000	
30 APR 02	BUY LOT 138		788,368 09	-160,590 65 S		00 S	26 525 000	
925524308	VIACOM INC	CL B FORMERLY COM NO		04 MAR 02	07 MAR 02	1 000000	31 JUL 00 TO 31 JUL 00	
059	1 518 139 01	1 133 245 93	384 893 08			00	51 050 000	
31 JUL 00	BUY LOT 030		1 133,245 93	384,893 08 L		00 L	31,050 000	
				11 MAR 02	14 MAR 02	1 000000	31 JUL 00 TO 31 JUL 00	
052	1 229 191 34	900 574 66	328,616 68			00	24 675 000	
31 JUL 00	BUY LOT 030		900,574 66	328 616 68 L		00 L	24 675 000	
				17 MAY 02	21 MAY 02	1 000000	31 JUL 00 TO 31 JUL 00	
187						00	11,225 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)		USD - US DOLLAR						
	562 266 88	409,683 91	152,582 97			00		
31JUL00	BUY LOT 030	409,683 91	152,582 97 L			00 L	11,225 000	
283	3,750,569 37	3,035,128 23	715,441 14	25JUN02	28JUN02	1 000000	31JUL00 TO 31JUL00	83,160 000
31JUL00	BUY LOT 030	3,035,128 23	715,441 14 L			00 L	83,160 000	
925524308	TOTAL	7,060,166 60	5,478,632 73	1,581,533 87		00		1,581,533 87
931422109	WALGREEN CO	COM		05FEB02	08FEB02	1 000000	06JUL01 TO 06JUL01	
005	253,359 22	226,144 76	27,214 46			00	6,725 000	
06JUL01	BUY LOT 580	233 074 40	20 282 82 S			00 S	6,725 000	
284	2,277,786 17	2,014,117 55	263,668 62	25JUN02	28JUN02	1 000000	06JUL01 TO 30OCT01	59,895 000
06JUL01	BUY LOT 580					00	32,620 000	
12JUL01	BUY LOT 588	1,130,550 48	109,976 86 S			00 S	28 025 000	
30OCT01	BUY LOT 709	640,840 05	120,703 79 S			00 S	7,250 000	
		235,795 38	39,919 61 S			00 S		
931422109	TOTAL	2,531,145 39	2,240,262 31	290,883 08		00		290,883 08
939322103	WASHINGTON MUT INC	COM		25JUN02	28JUN02	1 000000	10JAN02 TO 04APR02	
286	1,917,027 56	1,763,279 38	153,748 18			00	50,845 000	
03APR02	BUY LOT 083						11,005 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	SHS/PAR	DTL FUND RSN	NET GN/LS	
(CONTINUED)		USD - US DOLLAR						
		373 029 88	41,895 64 S			00 S		
04APR02	BUY LOT 086						3,745 000	
10JAN02	BUY LOT 801	128,899 16	12,299 94 S			00 S	1,875 000	
11JAN02	BUY LOT 803	65,599 13	5,094 68 S			00 S	3,775 000	
11JAN02	BUY LOT 806	132,209 94	10,120 26 S			00 S	30,445 000	
		1,063,541 27	84,337 66 S			00 S		
94973H108	WELLPOINT HEALTH NETWORKS INC COM			25JUN02	28JUN02	1 000000	08APR02 TO 20MAY02	
285	2,940,570 61	2,643,501 66	297,068 95			00	37,180 000	
08APR02	BUY LOT 094					00 S	5,205 000	
09APR02	BUY LOT 096	346,166 85	65,497 22 S			00 S	3,175 000	
19APR02	BUY LOT 117	212,027 45	39,083 68 S			00 S	1,045 000	
22APR02	BUY LOT 120	74,704 75	7,944 42 S			00 S	2,180 000	
25APR02	BUY LOT 127	158,857 69	13,558 77 S			00 S	7,100 000	
29APR02	BUY LOT 134	534,432 62	27,107 22 S			00 S	4,555 000	
29APR02	BUY LOT 136	332 170 64	28,084 85 S			00 S	1,470 000	
30APR02	BUY LOT 139	107 692 64	8,569 83 S			00 S	450 000	
07MAY02	BUY LOT 158	33,599 84	1,990 71 S			00 S	2,700 000	
13MAY02	BUY LOT 174	197,099 46	16,443 86 S			00 S	3,355 000	
14MAY02	BUY LOT 177	239,852 64	25,494 71 S			00 S	2 920 000	
20MAY02	BUY LOT 191	203,004 82	27,938 33 S			00 S	3,025 000	
		203,892 26	35,355 35 S			00 S		
983024100	WYETH	COM		25JUN02	28JUN02	1 000000	13NOV01 TO 25APR02	
287	1,800,308 53	2,007,882 00	-207,573 47			00	34,750 000	
25APR02	BUY LOT 125						3,000 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST	SECTY	GN/LS	CURR GN/L	SHS/PAR	DTL FUND	RSN
								NET GN/LS	
(CONTINUED)									
USD - US DOLLAR									
31JUL00	BUY LOT 010		1,100,240 07		334,542 57 L			122,355 000	
								00 L	
654902204	TOTAL								
	3,986,377 16		2,490,653 31		1,495,723 85			00	1,495,723 85
92857W100	VODAFONE GROUP PLC NEW	SPONSORED ADR		06MAR02	11MAR02	1 000000		31JUL00 TO 31JUL00	
	042		1,885,958 20		-930 759 61			47,075 000	
	955,198 59							00	
31JUL00	BUY LOT 042		1,885,958 20		-930,759 61 L			47,075 000	
								00 L	
USD TOTAL									
	4,941,575 75		4,376,611 51		564,964 24			00	564,964 24
EQUITY TOTAL									
	133,109,527 01		151,545,148 77		18,435,821 76			00	-18,435,821 76

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	14,230,711 56	00	14,230,711 56
DEPOSITORY RECEIPTS	1,495,723 85	00	1,495,723 85
EQUITY TOTAL	15,726,435 41	00	15,726,435 41
CURRENCY TOTAL	15,726,435 41	00	15,726,435 41

FUND GAIN/LOSS TOTALS	BASE SEP LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-33,231,497.56	00	-33,231,497.56
DEPOSITORY RECEIPTS	-930,759.61	00	-930,759.61
EQUITY TOTAL	-34,162,257.17	00	-34,162,257.17
CURRENCY TOTAL	-34,162,257.17	00	-34,162,257.17

FUND GAIN/LOSS TOTALS	BASE SEP GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-19,000,786.00	00	-19,000,786.00
DEPOSITORY RECEIPTS	564,966.24	00	564,966.24
EQUITY TOTAL	-18,435,821.76	00	-18,435,821.76
CURRENCY TOTAL	-18,435,821.76	00	-18,435,821.76

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	128,167,751 26	147,168,537 26	5,223,468 652	183
DEPOSITORY RECEIPTS	4,941,575 75	4,376,611 51	305,280 000	8
TOTAL	133,109,327 01	151,545,148 77	5,528,748 652	191

RUN DATE 17JUL02

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RUN DATE 17JUL2002

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KAUFFMAN- GLOBAL PARTNERS
KAUFFMAN FUNDATION
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD DTS OF ORIG	DTL FUNDS
101	PRINCIPAL NET		COST		SECURITY CN/LS	CURR CN/L	SHS/PAR	NET CN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17 JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	OF ORIG	BUY'S
LOT	PRINCIPAL NET		COST		SECY GN/LS	CURR GN/L	SHS/PAR	DTL FUND	RSN
								NET	GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	TRD QTS	OF ORIG	BIYS
LOT	PRINCIPAL NET		COST	SEC TY	CM/LS	CURR CM/L	SHS/PAR	DIL FUND	RSN
								NET	CM/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	ORIG BUYS
LOT	PRINCIPAL NET		COST	SECY GN/LS		CURR CN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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KAUFFMAN- GLOBAL PARTNERS
KAUFFMAN FOUNDATION
INTERIM NBS PAYDOWN REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 29
AS-OF DATE 30JUN2002

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RUN DATE 17JUL2002

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	ORIC BUYS
LOT	PRINCIPAL NET		COST		SECTY GN/LS	CURR CNZ/	SUS/PAR	DTL FUND RSN
								NET GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		COST		SECURITY CH/LS	CURR CH/L	SHS/PAR	DTL FUND	RSN
								NET	CH/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUN02

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KAUFFMAN - BROOKHAVEN CAPITAL
KAUFFMAN FOUNDATION
MBS PAYDOWN/UP REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS	OF	ORIG	BUY'S
LOT	PRINCIPAL NET		COST		SECY GN/LS	CURR GN/L	SHS/PAR		DTL	FUND RSN
										NET GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BIYS
LOT	PRINCIPAL NET		COST		SECY CN/LS	CURR GN/L	SHS/PAR	DTL FUND	RSN
								NCI GN/LS	

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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2183
USD

KAUFFMAN - BROOKHAVEN CAPITAL
KAUFFMAN FOUNDATION
INTERIM MBS PAYDOWN REPORT
JULY 1, 2001 TO JUNE 30 2002

PAGE 50
AS-OF DATE 30JUN2002

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RUN DATE 17JUL2002

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ASSET ID	SECURITY DESCRIPTION LOT	PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY CN/L	STL DT	SELL RATE CURR CN/L	TRD DTS SHS/PAR	OF ORIC DIL FUND RSN	BIYS NET CN/L
FIXED INCOME										
GOVERNMENT ISSUES										
USD - US DOLLAR										
912810F05	UNITED STATES TRFAS BUS		15APR2028	3.625	30SEP01	30SEP01	1.000000	25JAN01	TO 25JAN01	
ADJIC-	210	00		00			00	16,701.00		00
ADJIC-	238	00		00	31OCT01	31OCT01	1.000000	25JAN01	TO 25JAN01	00
ADJIC-	267	00		00	31DEC01	31DEC01	1.000000	25JAN01	TO 25JAN01	00
ADJIC-	301	00		00	31JAN02	31JAN02	1.000000	25JAN01	TO 25JAN01	00
ADJIC-	331	00		00	28FEB02	28FEB02	1.000000	25JAN01	TO 25JAN01	00
912810F05	TOTAL									
912810FH6	UNITED STATES TRFAS BUS		15APR2029	3.875	30SEP01	30SEP01	1.000000	25JAN01	TO 31JUL01	
ADJIC-	211	00		00			00	25,488.00		00
ADJIC-	259	00		00	31OCT01	31OCT01	1.000000	25JAN01	TO 31JUL01	00
ADJIC-	240	3,659,991.58	3,451,249.00		05NOV01	06NOV01	1.000000	25JAN01	TO 09MAR01	208,742.58
ADJIC-	268	00		00	31DEC01	31DEC01	1.000000	09MAR01	TO 31JUL01	00

ASSET ID	SECURITY DESCRIPTION LOT	PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY CN/L	STL DT	SELL RATE CURR CN/L	TRD DTS SHS/PAR	OF ORIC DIL FUND RSN	BIYS NET CN/L
(CONTINUED)										
USD - US DOLLAR										
ADJIC-	302	00		00	31JAN02	31JAN02	1.000000	09MAR01	TO 31JUL01	00
ADJIC-	352	00		00	28FEB02	28FEB02	1.000000	09MAR01	TO 31JUL01	00
ADJIC-	405	1,869,747.08	1,732,654.90		28JUN02	28JUN02	1.000000	09MAR01	TO 09MAR01	117,092.18
912810FH6	TOTAL									
		5,509,738.76	5,183,903.90							325,834.76
912810FQ6	UNITED STATES TRFAS BUS		15APR2032	3.375	25OCT01	26OCT01	1.000000	10OCT01	TO 10OCT01	
ADJIC-	250	996,562.50	987,468.85		9OCT01		1.000000	1,000,000.00		9,095.65
ADJIC-	275	991,621.25	988,150.21		09JAN02	09JAN02	1.000000	1,000,690.00		3,471.04
912810FQ6	TOTAL									
		1,988,183.75	1,975,619.06							12,564.69
912827L83	UNITED STATES TRFAS NTS		15AUG2003	5.750	01AUG01	02AUG01	1.000000	25JAN01	TO 25JAN01	
ADJIC-	181	5,620,785.14	5,366,902.34		55AUG01		1.000000	3,300,000.00		53,882.82
912827L85	UNITED STATES TRFAS NTS		15MAY2005	4.500	11APR02	15APR02	1.000000	11APR02	TO 11APR02	
ADJIC-	356	1,393,031.25	1,391,863.28		11APR02		1.000000	1,300,000.00		1,167.97
912827ZM5	UNITED STATES TRFAS INFLATION		15JAN2007	3.375	30SEP01	30SEP01	1.000000	25JAN01	TO 25JAN01	
ADJIC-	212	00		00			00	15,794.00		00
ADJIC-	241	00		00	31OCT01	31OCT01	1.000000	25JAN01	TO 05OCT01	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
259	563,073 79	556,960 42	6.113 37	11DEC01	12DEC01	1 000000	25JAN01 562,020 00	TO 25JAN01 6,113 37
ADJC- 269	00	00	00	31DEC01	31DEC01	1 000000	25JAN01 26,135 00	TO 05OCT01 00
ADJC- 305	00	00	00	31JAN02	31JAN02	1 000000	25JAN01 14,235 00	TO 05OCT01 00
ADJC- 333	00	00	00	28FEB02	28FEB02	1 000000	25JAN01 37,036 00	TO 27FEB02 00
381	11,696,554 38	11,366,794 04	329,760 34	22MAY02	23MAY02	1 000000	25JAN01 11,267,000 00	TO 20FEB02 329,760 34
9128272H3 TOTAL	12,259,628 17	11,923,754 46	335,873 71				00	335,873 71
9128273A8 161	UNITED STATES TREAS INFLATION 13,675,928 43	15JUL2002 3 625 13,322,190 30	24JUL01 25JUL01 353,738 13	1 000000	25JAN01 TO 07MAR01	13,411,882 00	353,738 13	
9128273S9 167	UNITED STATES TREAS NTS 9,234,492 19	31DEC2002 5 625 9,123,750 00	27JUL01 30JUL01 110,742 19	1 000000	25JAN01 TO 25JAN01	9,000,000 00	110,742 19	
9128273T7 213	UNITED STATES TREAS INFLATION ADJC- 00	15JAN2008 3 625 00	30SEP01 30SEP01 00	1 000000	25JAN01 TO 25JAN01	14,115 00	00	
ADJC- 242	00	00	00	31OCT01	31OCT01	1 000000	25JAN01 550 00	TO 25JAN01 00
ADJC- 270	00	00	00	31DEC01	31DEC01	1 000000	25JAN01 18,810 00	TO 25JAN01 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR	DTL FUND RSN
								NET GN/LS
(CONTINUED)								
USD - US DOLLAR								
ADJC- 304	00	00	00	31JAN02	31JAN02	1 000000	25JAN01 10,560 00	TO 25JAN01 00
ADJC- 334	00	00	00	28FEB02	28FEB02	1 000000	25JAN01 23,320 00	TO 25JAN01 00
397	17,395,607 81	16,973,761 58	421,846 23	05JUN02	06JUN02	1 000000	25JAN01 16,616,700 00	TO 22MAY02 421,846 23
9128273T7 TOTAL	17,395,607 81	16,973,761 58	421,846 23				00	421,846 23
9128274B5 250	UNITED STATES TREAS NTS 10,417,187 50	31MAR2003 5 500 10,322,217 55	04DEC01 05DEC01 94,969 95	1 000000	25JAN01 TO 24JUL01	10,000,000 00	94,969 95	
265	519,121 09	516,110 88	3,010 21	20DEC01	21DEC01	1 000000	24JUL01 500,000 00	TO 24JUL01 3,010 21
278	5,192,187 50	5,161,108 77	31,078 73	08JAN02	09JAN02	1 000000	23OCT01 5,000,000 00	TO 23OCT01 31,078 73
311	5,174,804 69	5,161,108 77	13,695 92	20FEB02	21FEB02	1 000000	24JUL01 5,000,000 00	TO 23OCT01 13,695 92
320	5,486,328 13	5,470,775 30	15,552 83	27FEB02	28FEB02	1 000000	23OCT01 5,300,000 00	TO 23OCT01 15,552 83
323	5,166,406 25	5,161,108 78	5,297 47	01MAR02	04MAR02	1 000000	23OCT01 5,000,000 00	TO 23OCT01 5,297 47
364	1,750,402 34	1,754,776 98	-4,374 64	30APR02	01MAY02	1 000000	23OCT01 1,700 000 00	TO 23OCT01 -4,374 64

ASSET ID	SECURITY DESCRIPTION LOT	PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SCLL RATE CURR CN/1	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET GN/LS
(CONTINUED)		USD - US DOLLAR							
912827485	TOTAL	33,706,437.50	33,547,207.03	159,230.47			00		159,230.47
912827495	UNITED STATES TREAS NTS		15JAN2009	3.875	30SEP01	30SEP01	1.000000	25 JAN01	TO 31JUL01
ADJC	214	00	00	00			00	25 359.75	00
ADJC-	243	00	00	00	31OCT01	31OCT01	1.000000	25 JAN01	TO 31JUL01
ADJC-	271	00	00	00	31DEC01	31DEC01	1.000000	25 JAN01	TO 31JUL01
ADJC-	305	00	00	00	31JAN02	31JAN02	1.000000	25 JAN01	TO 31JUL01
ADJC-	335	00	00	00	28FEB02	28FEB02	1.000000	25 JAN01	TO 31JUL01
912827495	TOTAL						00	36,679.50	00
9128275A4	UNITED STATES TREAS DID 00862		15FEB2004	4.750	01AUG01	02AUG01	1.000000	12MAR01	TO 12MAR01
ADJC	178	4,000,484.38	5,923,939.15	76,545.23			00	5,900,000.00	76,545.23
9128275F5	UNITED STATES TREAS NTS		15MAY2004	5.250	01AUG01	02AUG01	1.000000	31MAY01	TO 31MAY01
ADJC	179	3,672,507.03	3,629,058.59	43,448.44			00	3,565,000.00	43,448.44
9128275W8	UNITED STATES TREAS 00862		15JAN2010	4.250	30SEP01	30SEP01	1.000000	25JAN01	TO 26JUN01
ADJC-	215	00	00	00			00	16,331.00	00
ADJC-	309	00	00	00	09OCT01	09OCT01	1.000000	25JAN01	TO 26JUN01
ADJC-		00	00	00			00	510.00	00

ASSET ID	SECURITY DESCRIPTION LOT	PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SCLL RATE CURR CN/1	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET GN/LS
(CONTINUED)		USD - US DOLLAR							
	310	5,797,543.70	5,640,038.75	157,506.95	10OCT01	11OCT01	1.000000	25JAN01	TO 26JUN01
9128275W8	TOTAL						00	5,380,551.00	157,506.95
		5,797,543.70	5,640,038.75	157,506.95			00		157,506.95
9128276H0	UNITED STATES TREAS NTS		31JUL2002	6.250	11JUL01	12JUL01	1.000000	25JAN01	TO 19APR01
ADJC	155	9,906,180.84	9,901,106.44	5,076.22			00	9,455,000.00	5,076.22
9128276L1	UNITED STATES TREAS NTS		30SEP2002	6.000	31JUL01	01AUG01	1.000000	11JUL01	TO 24JUL01
ADJC	176	14,078,890.63	14,062,101.56	16,789.07			00	13,700,000.00	16,789.07
9128276R8	UNITED STATES TREAS INFLATION		15JAN2011	5.500	30SEP01	30SEP01	1.000000	21FEB01	TO 24JUL01
ADJC-	216	00	00	00			00	6,800.00	00
ADJC-	244	00	00	00	05OCT01	05OCT01	1.000000	21FEB01	TO 24JUL01
ADJC-	245	00	00	00	05OCT01	09OCT01	1.000000	21FEB01	TO 24JUL01
ADJC-	272	7,626,113.75	2,543,426.12	82,687.63	31DEC01	31DEC01	1.000000	2 549,625.00	82,687.63
ADJC-	292	00	00	00			00	10,812.00	00
ADJC-	306	00	00	00	14JAN02	15JAN02	1.000000	05NOV01	TO 08JAN02
ADJC-	336	00	00	00	-23 490.26		00	5,101,100.00	-23,490.26
ADJC		00	00	00	31JAN02	31JAN02	1.000000	08JAN02	TO 08JAN02
ADJC		00	00	00	28FEB02	28FEB02	1.000000	8,922.00	00
ADJC-		00	00	00			00	17,292.00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	PRINCIPAL NET	COST	SECTY	GN/LS	CURR GN/L	SHS/PAR	DTL	FUND	RSN
							NET	GN/LS	
(CONTINUED)									
USD - US DOLLAR									
9128274R8	TOTAL								
	7,780,615 89	7,721,418 52		59,197 37		00			59,197 37
9128276U1	UNITED STATES TREAS NTS	28FEB2003	4 625	23OCT01	24OCT01	1 000000	27JUL01	TO 31JUL01	
226	19,819,104 10	19,543,719 05		275,385 05		19,285,000 00			275,385 05
9128276W7	UNITED STATES TREAS 00886	50APR2003	4 000	30APR02	01MAY02	1 000000	07MAR02	TO 07MAR02	
365	5,083,593 75	5 086,132 81		-2,539 06		5,000,000 00			-2 539 06
9128276X5	UNITED STATES TREAS NTS	15MAY2006	4 625	24JUL01	25JUL01	1 000000	06JUN01	TO 06JUN01	
160	1,999,843 75	1,983,125 00		16,718 75		2,000,000 00			16 718 75
9128276Z0	UNITED STATES TREAS NTS	30JUN2003	3 875	03JUL01	03JUL01	1 000000	21JUN01	TO 21JUN01	
152	1,987,187 50	1,997,100 00		-9,912 50		2,000,000 00			-9 912 50
9128277D8	UNITED STATES TREAS NTS	30SEP2003	2 750	31JAN02	01FEB02	1 000000	14JAN02	TO 14JAN02	
299	3,595,921 88	3,613,218 75		-17,296 87		3,600,000 00			-17,296 87
							14JAN02	TO 14JAN02	
392	1,002,343 75	1,003,671 87		-1,328 12		1,000,000 00			-1,328 12
9128277D8	TOTAL								
	4,598,265 63	4 616,890 62		-18,624 99		00			-18,624 99
9128277E6	UNITED STATES TREAS NTS	31OCT2003	2 750	10JAN02	11JAN02	1 000000	13DEC01	TO 13DEC01	
284	999,062 50	997,617 19		1,445 31		1,000,000 00			1,445 31
9128277G1	UNITED STATES TREAS NTS	30NOV2003	3 000	10JAN02	11JAN02	1 000000	04DEC01	TO 13DEC01	
280	11,317,656 25	11,340,425 79		-22,769 54		11,300,000 00			-22,769 54
9128277H9	UNITED STATES TREAS NTS	31DEC2003	3 250	15JAN02	16JAN02	1 000000	10JAN02	TO 10JAN02	
293	4,034,687 50	4,020,048 47		14,639 03		4,000,000 00			14,639 03

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	PRINCIPAL NET	COST	SECTY	GN/LS	CURR GN/L	SHS/PAR	DTL	FUND	RSN
							NET	GN/LS	
(CONTINUED)									
USD - US DOLLAR									
315	12,328,476 56	12,324,474 97		4,001 59		12,250,000 00	10JAN02	TO 16JAN02	4,001 59
9128277H9	TOTAL								
	16,363,164 06	16,344,523 44		18,640 62		00			18,640 62
9128277J5	UNITED STATES TREAS NTS	15JAN2012	3 375	28JUN02	28JUN02	1 000000	31JAN02	TO 31JAN02	
404	1,038,595 79	1,005,704 81		32,890 98		1,012,030 00			32,890 98
9128277M8	UNITED STATES TREAS NTS	29FEB2004	3 000	07MAR02	08MAR02	1 000000	25FEB02	TO 25FEB02	
329	5,970,468 75	5,992,291 23		-21,822 48		6,000,000 00			-21,822 48
							20MAR02	TO 21MAR02	
337	12,099,521 00	12 234,261 27		-134,740 27		12,250,000 00			-134,740 27
9128277M8	TOTAL								
	18,069,989 75	18,226,552 50		-156,562 75		00			-156,562 75
912828AA8	UNITED STATES TREAS NTS	31MAR2004	3 625	22MAR02	01APR02	1 000000	20MAR02	TO 20MAR02	
341	4,985,200 00	4,987,600 00		-2 400 00		5,000,000 00			-2,400 00
							20MAR02	TO 20MAR02	
347	300,492 19	299,256 00		1,236 19		300,000 00			1,236 19
							26APR02	TO 26APR02	
361	1,814,765 63	1,795,536 00		19,229 63		1 800,000 00			19,229 63
912828AA8	TOTAL								
	7,100,457 82	7,082,392 00		18 065 82		00			18,065 82
912828AB6	UNITED STATES TREAS NTS	30APR2004	3 375	03MAY02	06MAY02	1 000000	30APR02	TO 30APR02	
371	5,017,187 50	5,013,671 88		3 515 62		5 000 000 00			3,515 62

ASSET ID	SECURITY DESCRIPTION LO1	PRIN IPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD QTS	OF ORIG	BIYS
				COST	SEILY CN/LS		CURR CN/L	SHS/PAR	DLL FUND RSN	NET CN/LS
(CONTINUED) USD - US DOLLAR										
912828AD2	UNITED STATES TREAS	000004	31MAY2004	3.250	12JUN02	13JUN02	1.000000	05JUN02 TO 05JUN02		
402		1,505,449.22		1,503,842.56		1,406.66		1,500,000.00		1,406.66
						28JUN02		01JUL02		
407		6,048,750.00		6,016,370.23		33,379.77		6,000,000.00		33,379.77
912828AD2	TOTAL									
		7,554,199.22		7,519,212.79		34,986.43		00		34,986.43
USD TOTAL										
		244,768,363.03		244,443,683.04		2,324,679.99		00		2,324,679.99
FIXED INCOME TOTAL										
		244,768,363.03		244,443,683.04		2,324,679.99		00		2,324,679.99

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
GOVERNMENT ISSUES	2,565,353.73	00	2,565,353.73
FIXED INCOME TOTAL	2,565,353.73	00	2,565,353.73
CURRENCY TOTAL	2,565,353.73	00	2,565,353.73

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
GOVERNMENT ISSUES	-240,673 74	00	-240,673 74
FIXED INCOME TOTAL	-240,673 74	00	-240,673 74
CURRENCY TOTAL	-240,673 74	00	-240,673 74

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
GOVERNMENT ISSUES	2,324,679 99	00	2,324,679 99
FIXED INCOME TOTAL	2,324,679 99	00	2,324,679 99
CURRENCY TOTAL	2,324,679 99	00	2,324,679 99

KAUFFMAN-SSGA TIPS
STATE STREET GLOBAL ADVISORS
SUMMARY REALIZED GAIN/LOSS REPORT
JULY 1, 2001 TO JUNE 30, 2002

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FIXED INCOME GOVERNMENT ISSUES	246 768,343 03 =====	246 443 683 04 =====	241 472 311 25 =====	76 =====

RUN DATE 17JUL02

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FUND GAIN/LOSS TOTALS	BASE SEI GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
GOVERNMENT ISSUES	2,565,353 73	00	2,565,353 73
FIXED INCOME TOTAL	2 565 353 73	00	2 565,353 73
CURRENCY TOTAL	2 565 353 73	00	2 565 353 73

FUND GAIN/LOSS TOTALS	BASE SEI LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
GOVERNMENT ISSUES	-240,673 74	00	-240,673 74
FIXED INCOME TOTAL	-240,673 74	00	-240,673 74
CURRENCY TOTAL	240 673 74	00	-240 673 74

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
GOVERNMENT ISSUES	2,324,679 99	00	2,324,679 99
	=====	=====	=====
FIXED INCOME TOTAL	2,324,679 99	00	2,324,679 99
CURRENCY TOTAL	2,324,679 99	00	2,324,679 99
	=====	=====	=====

RUN DATE 17JUL02

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KAUFMAN-SSCA TIPS
STATE STREET GLOBAL ADVISORS
MBS PAYDOWN/UP REPORT
JULY 1, 2001 TO JUNE 30, 2002

PAGE 1
AS-OF DATE 30JUN02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DIS	ORIG	BIYS
LOT	PRINCIPAL NET		COST	SECTY	GN/LS	CURR	GN/L	SHS/PAR	DTL FUND RSN
									NET GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE 17JUL02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECY CN/LS		CURR CN/L	SHS/PAR DTL FUND RSN NET CN/LS

FIXED INCOME

GOVERNMENT ISSUES

USD - US DOLLAR

912810FH5	UNITED STATES TREAS BDS	15APR2028	3.625	30SEP01	30SEP01	1.000000	25JAN01 TO 25JAN01
AD IC	210		00				16 701 00
25JAN01	BUY LOT 011		00				16 701 00
AD IC -	238		00	31OCT01	31OCT01	1.000000	25JAN01 TO 25JAN01
25JAN01	BUY LOT 011		00				570 00
AD IC -	267		00	31DEC01	31DEC01	1.000000	25JAN01 TO 25JAN01
25JAN01	BUY LOT 011		00				19 494 00
AD IC -	301		00	31JAN02	31JAN02	1.000000	25JAN01 TO 25JAN01
25JAN01	BUY LOT 011		00				10,944 00
AD IC -	351		00	28FEB02	28FEB02	1.000000	25JAN01 TO 25JAN01
25JAN01	BUY LOT 011		00				24 111 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	PRINCIPAL NET		COST	SECY CN/LS		CURR GN/L	SHS/PAR DTL FUND RSN NET CN/LS

(CONTINUED)

USD - US DOLLAR

912810FH5 TOTAL

912810FH6	UNITED STATES TREAS BDS	15APR2029	3.875	30SEP01	30SEP01	1.000000	25JAN01 TO 31JUL01
AD IC -	211		00				25 488 00
25JAN01	BUY LOT 013		00				4 822 54
08FEB01	BUY LOT 041		00				2 529 09
07MAR01	BUY LOT 068		00				562 89
09MAR01	BUY LOT 071		00				7 041 78
25APR01	BUY LOT 100		00				1 443 81
31MAY01	BUY LOT 116		00				4 173 54
31JUL01	BUY LOT 172		00				4 336 20
31JUL01	BUY LOT 176		00				578 15
AD IC	239		00	31OCT01	31OCT01	1.000000	25JAN01 TO 31JUL01
25JAN01	BUY LOT 013		00				167 45
08FEB01	BUY LOT 041		00				87 82
07MAR01	BUY LOT 068		00				19 54
09MAR01	BUY LOT 071		00				244 51
25APR01	BUY LOT 100		00				50 13
31MAY01	BUY LOT 116		00				144 91
31JUL01	BUY LOT 172		00				150 56
31JUL01	BUY LOT 176		00				20 08

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	PRINCIPAL NET		COST	SECY CN/L		CURR CN/L	SHS/PAR	DTL FUND RSN	NET (N/L)
(CONTINUED)									
USD - US DOLLAR									
912810F06	TOTAL								
	1,988,183 75	1,975 619 06		12,566 69		00			12 566 69
912827L83	UNITED STATES TREAS NTS	15AUG2003	5 750	01AUG01	02AUG01	1 000000	25JAN01	TO 25JAN01	
181	3,420,785 16	3,566,902 34		53,882 82		3,500 000 00			
25JAN01	BUY LOT 015	3,566 902 34		53,882 82 S		3 500 000 00			
912827T85	UNITED STATES TREAS NTS	15MAY2005	4 500	11APR02	15APR02	1 000000	11APR02	TO 11APR02	
356	1,393 031 25	1,391 863 28		1 167 97		1 500,000 00			
11APR02	BUY LOT 355	1,391,863 28		1 167 97 S		1,500 000 00			
912827Z85	UNITED STATES TREAS INFLATION	15JAN2007	3 375	30SEP01	30SEP01	1 000000	25JAN01	TO 25JAN01	
212							15,794 00		
ADJC-	00	00		00		00			
25JAN01	BUY LOT 005			00		00	15,794 00		
241				31OCT01	31OCT01	1 000000	25JAN01	TO 05OCT01	
ADJC-	00	00		00		00	583 00		
25JAN01	BUY LOT 005			00		00	396 15		
05OCT01	BUY LOT 218			00		00	186 85		
259	563,073 79	556,960 42		6,113 37		562 020 00			
25JAN01	BUY LOT 005	547,581 50		15,492 79 S		562 020 00			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	PRINCIPAL NET		COST	SECY CN/L		CURR GN/L	SHS/PAR	DTL FUND RSN	NET (N/L)
(CONTINUED)									
USD - US DOLLAR									
ADJC-	269	00	00	31DEC01	31DEC01	1 000000	25JAN01	TO 05OCT01	
25JAN01	BUY LOT 005			00		00	26 135 00		
05OCT01	BUY LOT 218			00		00	17,185 89		
				00		00	8 949 11		
ADJL-	303	00	00	31JAN02	31JAN02	1 000000	25JAN01	TO 05OCT01	
25JAN01	BUY LOT 005			00		00	14 235 00		
05OCT01	BUY LOT 218			00		00	9 560 67		
				00		00	4 874 33		
ADJC-	333	00	00	28FEB02	28FEB02	1 000000	25JAN01	TO 27FEB02	
25JAN01	BUY LOT 005			00		00	37 036 00		
05OCT01	BUY LOT 218			00		00	10,296 66		
20FEB02	BUY LOT 312			00		00	5 361 72		
27FEB02	BUY LOT 319			00		00	10,694 08		
				00		00	10 685 54		
	381	11 696 554 38	11 566 794 04	22MAY02	23MAY02	1 000000	25JAN01	TO 20FEB02	
25JAN01	BUY LOT 005			329,760 34		00	11,267,000 00		
05OCT01	BUY LOT 218			5,263,006 97		00 L	5 396 873 88		
20FEB02	BUY LOT 312			2,887 037 89		00 S	2 810 202 26		
				5,123 288 03		00 S	5 059 843 86		
				53 212 38 S		00 S			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECURITY CN/LS	CURR CN/L	SHS/PAR	DTL FUND RSN	NET CN/LS	
(CONTINUED)								
USD - US DOLLAR								
265	519,121.09	516,110.88	20DEC01	21DEC01	1.000000	24JUL01	TO 24JUL01	
24JUL01	BUY LOT 163	513,066.41	3,030.21	6,050.68 S	00	500,000.00		
278	5,192,187.50	5,161,108.77	08JAN02	09JAN02	1.000000	23OCT01	TO 23OCT01	
23OCT01	BUY LOT 228	5,205,273.44	31,078.73	13,085.94 S	00	5,000,000.00		
311	5,174,806.69	5,161,108.77	20FEB02	21FEB02	1.000000	24JUL01	TO 23OCT01	
24JUL01	BUY LOT 163	5,591,664.84	13,695.92	30,898.44 S	00	5,000,000.00		
23OCT01	BUY LOT 228	1,561,582.03	30,898.44 S	-9,140.62 S	00	1,500,000.00		
320	5,486,328.13	5,470,775.30	27FEB02	28FEB02	1.000000	23OCT01	TO 23OCT01	
23OCT01	BUY LOT 228	5,517,589.85	15,552.83	-31,261.72 S	00	5,300,000.00		
323	5,166,406.25	5,161,108.78	01MAR02	04MAR02	1.000000	23OCT01	TO 23OCT01	
23OCT01	BUY LOT 228	5,205,273.43	5,297.47	-38,867.18 S	00	5,000,000.00		
364			30APR02	01MAY02	1.000000	23OCT01	TO 23OCT01	
						1,700,000.00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	OF ORIG BUYS
LOT	PRINCIPAL NET	COST	SECURITY CN/LS	CURR CN/L	SHS/PAR	DTL FUND RSN	NET CN/LS	
(CONTINUED)								
USD - US DOLLAR								
	1,750,402.34	1,754,776.98		-4,374.64		00		
23OCT01	BUY LOT 228	1,769,792.97		19,390.63 S		1,700,000.00		
912827485	TOTAL					00		159,230.47
912827495	UNITED STATES TREASURY	15JAN2009	5.875	30SEP01	30SEP01	1.000000	25JAN01	TO 31JUL01
ADJ	00	00		00		00	25,359.75	
25JAN01	BUY LOT 012	00		00		00	12,686.56	
31JUL01	BUY LOT 173	00		00		00	11,224.83	
31JUL01	BUY LOT 177	00		00		00	1,448.36	
ADJ	243	00		31OCT01	31OCT01	1.000000	25JAN01	TO 31JUL01
25JAN01	BUY LOT 012	00		00		00	877.50	
31JUL01	BUY LOT 173	00		00		00	438.98	
31JUL01	BUY LOT 177	00		00		00	388.40	
		00		00		00	50.12	
ADJ	271	00		31DEC01	31DEC01	1.000000	25JAN01	TO 31JUL01
25JAN01	BUY LOT 012	00		00		00	29,659.50	
31JUL01	BUY LOT 173	00		00		00	14,837.57	
31JUL01	BUY LOT 177	00		00		00	13,128.00	
		00		00		00	1,693.93	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		POST	SECY CN/LS		CURR GN/L	SMS/PAR	DTL FUND RSN	NET GN/LS
(CONTINUED)									
USD - US DOLLAR									
9128276L1	UNITED STATES TREAS NTS	30SEP2002	6 000	31JUL01	01AUG01	1 000000	11JUL01 TO 24JUL01		
174	14 078,890 65	14 062 101 56		16,789 07		13,700,000 00			
11JUL01	BUY LOT 156		9 955 382 01		12,887 82 S	9,700 000 00			
24JUL01	BUY LOT 165		4 106,718 75		3 906 25 S	4 000 000 00			
9128276RA	UNITED STATES TREAS INFLATION	15JAN2011	3 500	30SEP01	30SEP01	1 000000	21FEB01 TO 24JUL01		
ADJC	00	00		00		6,800 00			
21FEB01	BUY LOT 048		00	00		2 714 09			
24JUL01	BUY LOT 162		00	00		4 085 91			
ADJC -	244	00	00	05OCT01	05OCT01	1 000000	21FEB01 TO 24JUL01		
21FEB01	BUY LOT 048		00	00		250 00			
24JUL01	BUY LOT 162		00	00		99 78			
21FEB01	BUY LOT 048		00	00		150 72			
24JUL01	BUY LOT 162		1 002 687 94	44 474 08 S		1 017 653 03			
ADJC -	245	00	1 542 848 87	35 102 86 S		00 S			
21FEB01	BUY LOT 048		00	00		1 531 991 97			
24JUL01	BUY LOT 162		00	00		00 S			
ADJC -	272	00	00	00		00			
ADJC -	245	2 626,113 75	2 543 426 12	82 687 63		2,549 625 00			
... THERE ARE NO DETAIL RECORDS FOR THIS SELL ...									
ADJC -	272	00	00	00		00			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	PRINCIPAL NET		POST	SECY CN/LS		CURR GN/L	SMS/PAR	DTL FUND RSN	NET GN/LS
(CONTINUED)									
USD - US DOLLAR									
05NOV01	BUY LOT 246		00	00		00	10 812 00		
ADJC -	297	5 154 502 14	5,177 992 40	-23,490 76		5 101 100 00			
05NOV01	BUY LOT 246		4,611 623 34	-103 504 21 S		3,471,774 00			
08JAN02	BUY LOT 276		1 630,598 91	15,784 10 S		00 S			
ADJC -	306	00	00	00		00			
08JAN02	BUY LOT 276		00	00		00			
ADJC -	336	00	00	00		00			
08JAN02	BUY LOT 276		00	00		00			
9128276RB	TOTAL		7,780,615 89	7,721,418 52	59 197 37	00			59,197 37
9128276U1	UNITED STATES TREAS NTS	28FEB2003	4 625	23OCT01	24OCT01	1 000000	27JUL01 TO 31JUL01		
276	19,819,104 10	19 543 719 05		275,385 05		19 285,000 00			
27JUL01	BUY LOT 168		9 113,906 25	135 351 56 S		9,000,000 00			
31JUL01	BUY LOT 175		10,429 812 80	140 033 49 S		00 S			
						10 285 000 00			

ASSET ID LOT	SECURITY DESCRIPTION PRINCIPAL NET	MAT DATE COST	MAT RATE	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/L	TRD DIS SHS/PAR	OF GRIG BUYS DTL FUND RSM NET GN/LS
(CONTINUED)		USD - US DOLLAR						
912828A02 TOTAL	7,554,199 22	7,519 212 79		34,986 43		00		34,986 43
USD TOTAL	246,768,363 03	244,443,683 04		2,324,679 99		00		2,324,679 99
FIXED INCOME TOTAL	246,768,363 03	244,443,683 04		2,324,679 99		00		2,324,679 99

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
GOVERNMENT ISSUES	2,565,353 73	00	2,565,353 73
FIXED INCOME TOTAL	2,565,353 73	00	2,565,353 73
CURRENCY TOTAL	2,565,353 73	00	2,565,353 73

2184
USD

ANNUAL

KAUFFMAN-SSFA FIPS
STATE STREET GLOBAL ADVISORS
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 21
AS-OF DATE 30 JUNE 02

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
CROSS LOSSES			
FIXED INCOME			
GOVERNMENT ISSUES	-240,673.74	00	240,673.74
FIXED INCOME TOTAL	240,673.74	00	240,673.74
CURRENCY TOTAL	240,673.74	00	240,673.74

2184
USD

ANNUAL

KAUFFMAN-SSFA FIPS
STATE STREET GLOBAL ADVISORS
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1 2001 TO JUNE 30 2002

PAGE 22
AS-OF DATE 30 JUNE 02

FUND GAIN/LOSS TOTALS	BASE SEC CH/LS	BASE CURR CH/LS	BASE TOTAL CH/LS
NET GAINS/LOSSES			
FIXED INCOME			
GOVERNMENT ISSUES	2,524,679.99	00	2,524,679.99
FIXED INCOME TOTAL	2,524,679.99	00	2,524,679.99
CURRENCY TOTAL	2,524,679.99	00	2,524,679.99

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FIXED INCOME GOVERNMENT ISSUES	246,768,363 03	246,443,683 04	241,472,311 25	76

RUN DATE 17JUL02

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