

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
Purchases									
Fixed income									
Fixed income derivatives - options									
United States									
15 Apr 04	OPF CALL JUN 04 T-NT OPT 115	24.00	-1,965.12	25,410.00	23,444.88	0.00	0.00	23,444.88	0.00
15 Apr 04	05-21-2004 SEDOL 910901U								
	28 Jan 04	24.00	-1,965.12	25,410.00	23,444.88	0.00	0.00	23,444.88	0.00
19 Apr 04	OPF CALL JUN 04 T-NT OPT 115	45.00	-4,387.50	32,887.50	28,600.00	0.00	0.00	28,600.00	0.00
19 Apr 04	05-21-2004 SEDOL 910901U								
	29 Jan 04	33.00	-3,217.50	23,595.00	20,377.50	0.00	0.00	20,377.50	0.00
	30 Jan 04	11.00	-1,072.50	8,552.50	7,480.00	0.00	0.00	7,480.00	0.00
	02 Feb 04	1.00	-97.50	840.00	742.50	0.00	0.00	742.50	0.00
19 Apr 04	OPF PUT JUN 04 T-NT OPT 107	45.00	-5,090.85	33,509.08	28,418.21	0.00	0.00	28,418.21	0.00
19 Apr 04	05-21-2004 SEDOL 911063U								
	29 Jan 04	33.00	-3,733.29	25,617.90	21,884.61	0.00	0.00	21,884.61	0.00
	30 Jan 04	11.00	-1,244.43	7,304.00	6,059.57	0.00	0.00	6,059.57	0.00
	02 Feb 04	1.00	-113.13	587.16	474.03	0.00	0.00	474.03	0.00
Total United States			-11,443.47	91,906.56	80,463.09	0.00	0.00	80,463.09	0.00
Government bonds									
Russia									
22 Jul 04	RUSSIAN FEDN VAR BDS 3/30 USD	48,000.00	-44,040.00	43,620.00	-420.00	0.00	0.00	-420.00	0.00
27 Jul 04	REGS SEDOL 4230814								
	25 Jun 04	48,000.00	-44,040.00	43,620.00	-420.00	0.00	0.00	-420.00	0.00

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					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government bonds									
Russia									
22 Jul 04	RUSSIAN FEDN VAR BDS 3/30 USD	25,000 00	-22,921 88	22,718 75	-203 13	0 00	0 00	-203 13	0 00
27 Jul 04	REGS SEDOL 4230814								
	25 Jun 04	25,000 00	-22,921 88	22,718 75	-203 13	0 00	0 00	-203 13	0 00
23 Jul 04	RUSSIAN FEDN VAR BDS 3/30 USD	24,000 00	-22,035 00	21,810 00	-225 00	0 00	0 00	-225 00	0 00
28 Jul 04	REGS SEDOL 4230814								
	25 Jun 04	24,000 00	-22,035 00	21,810 00	-225 00	0 00	0 00	-225 00	0 00
06 Aug 04	RUSSIAN FEDN VAR BDS 3/30 USD	250,000 00	-230,000 00	228,278 75	-1,721 25	0 00	0 00	-1,721 25	0 00
11 Aug 04	REGS SEDOL 4230814								
	25 Jun 04	153,000 00	-140,760 00	139,038 75	-1,721 25	0 00	0 00	-1,721 25	0 00
	06 Aug 04	97,000 00	-89,240 00	89,240 00	0 00	0 00	0 00	0 00	0 00
Total Russia			-318,996 88	316,427.50	-2,569.38	0 00	0.00	-2,569.38	0.00
Government mortgage backed securities									
United States									
19 May 04	FNMA POOL #759874 5 5% 02-01-2034	164,718 39	-161,887 29	162,685 14	797 85	0 00	0 00	797 85	0 00
14 Jun 04	BEO CUSIP 31403WFP7								
	17 May 04	164,718 39	-161,887 29	162,685 14	797 85	0 00	0 00	797 85	0 00
19 May 04	FNMA POOL #766708 5 5% DUE	535,211 70	-526,012 75	528,605 18	2,592 43	0 00	0 00	2,592 43	0 00
14 Jun 04	03-01-2034 REG CUSIP 31404EYD2								
	17 May 04	535,211 70	-526,012 75	528,605 18	2,592 43	0 00	0 00	2,592 43	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
19 May 04 14 Jun 04	FNMA POOL #780839 5 5% 05-01-2034 BEO CUSIP 31404WPY6	999,900.78	-982,714.99	987,558.26	4,843.27	0.00	0.00	4,843.27	0.00
	17 May 04	999,900.78	-982,714.99	987,558.26	4,843.27	0.00	0.00	4,843.27	0.00
06 Oct 04 14 Oct 04	FNMA POOL #791454 5 5% 10-01-2034 BEO CUSIP 31405KH79	1,000,000.00	-1,011,406.25	1,012,812.50	1,406.25	0.00	0.00	1,406.25	0.00
	05 Oct 04	1,000,000.00	-1,011,406.25	1,012,812.50	1,406.25	0.00	0.00	1,406.25	0.00
Total United States			-2,682,021.28	2,691,661.08	9,639.80	0.00	0.00	9,639.80	0.00
Total S/T translation gain/loss for fixed income							0.00		
Total L/T translation gain/loss for fixed income							0.00		
Total realized gains for fixed income					90,102.89	0.00	0.00	90,102.89	0.00
Total realized losses for fixed income					-2,569.38	0.00	0.00	-2,569.38	0.00
Total Fixed Income			-3,012,461.63	3,099,995.14	87,533.51	0.00	0.00	87,533.51	0.00
Liabilities									
Other liabilities									
Europe Region									
16 Sep 04 23 Sep 04	IRS EUR 6ML/4 0% /MLC SWP037708 IRS EUR 4% FXD 21/12/2007 SEDOL 910817L	1,400,000.00	0.00	4,879.43	4,797.87	0.00	81.56	4,879.43	0.00

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					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Purchases</i>										
Liabilities										
Other liabilities										
Europe Region										
16 Sep 04	IRS EUR 6ML/4 0%/JPM - SWP037716	4,700,000 00	0 00	17,022 73	16,563 19	0 00	459 54	17,022 73	0 00	
23 Sep 04	IRS EUR 4 0% FXD 21/12/2007 SEDOL 910816L									
Total Europe Region			0.00	21,902 16	21,361.06	0 00	541.10	21,902.16	0.00	
Total S/T translation gain/loss for liabilities							541 10			
Total L/T translation gain/loss for liabilities							0.00			
Total realized gains for liabilities					21,361 06	0 00	541.10	21,902.16	0 00	
Total realized losses for liabilities					0 00	0 00	0 00	0 00	0 00	
Total Liabilities			0.00	21,902 16	21,361.06	0 00	541.10	21,902.16	0 00	
Total Purchases			-3,012,461.63	3,121,897.30	108,894.57	0 00	541.10	109,435.67	0 00	

Sales

Fixed income

Corporate bonds

France

05 Feb 04	FRANCE TELECOM SA NT STEP UP	-500,000 00	654,160 00	-666,875 20	-12,715 20	0 00	0 00	-12,715 20	0 00	
10 Feb 04	03-01-2031 02-28-2031 CUSIP 35177PAL1									
22 Dec 03		-300 000 00	392,496 00	-400,438 00	-7,942 00	0 00	0 00	-7,942 00	0 00	
30 Dec 03		-200,000 00	261,664 00	-266,437 20	-4,773 20	0 00	0 00	-4,773 20	0 00	

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					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
Total France			654,160.00	-666,875.20	-12,715.20	0.00	0.00	-12,715.20	0.00	
Netherlands										
05 Feb 04	DEUTSCHE TELEKOM INTL FIN B V	-500,000 00	636,370.00	-642,283 16	-5,913 16	0 00	0.00	-5,913 16	0 00	
10 Feb 04	GTD NT 8 75% DUE 08-15-2030 BEO CUSIP 25156PAC7									
	22 Dec 03	-300,000 00	381,822 00	-386,418.07	-4,596 07	0 00	0.00	-4,596.07	0 00	
	30 Dec 03	-200,000.00	254,548.00	-255,865 09	-1,317.09	0 00	0.00	-1,317 09	0 00	
Total Netherlands			636,370.00	-642,283.16	-5,913.16	0.00	0.00	-5,913.16	0.00	
South Korea										
27 Aug 04	KOREA DEV BK NT 4 75 DUE	-100,000.00	102,000.00	-99,691 07	2,308 93	0 00	0 00	2,308 93	0 00	
01 Sep 04	07-20-2009 REG SEDOL B01VWB9									
	13 Jul 04	-100,000 00	102,000 00	-99,691 07	2,308 93	0 00	0.00	2,308 93	0 00	
04 Nov 04	KOREA DEV BK NT 4 75 DUE	-150,000.00	155,130 00	-149,552.28	5,577 72	0 00	0.00	5,577 72	0 00	
09 Nov 04	07-20-2009 REG SEDOL B01VWB9									
	13 Jul 04	-150,000 00	155,130.00	-149,552.28	5,577 72	0 00	0.00	5,577 72	0 00	
Total South Korea			257,130.00	-249,243.35	7,886.65	0.00	0.00	7,886.65	0.00	
United States										
29 Jul 04	AT&T CORP USD SR NT VAR RATE	-500,000 00	500,085 00	-581,994 93	-81,909 93	0 00	0.00	-81,909.93	0 00	
03 Aug 04	DUE 11-15-2031/11-14-2031 BEO CUSIP 001957BD0									
	22 Dec 03	-300,000 00	300,051 00	-348,768 57	-48,717 57	0 00	0.00	-48,717.57	0 00	
	30 Dec 03	-200,000 00	200,034 00	-233,228 36	-33,192 36	0 00	0.00	-33,192 36	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
05 Feb 04	AT&T WIRELESS SVCS INC NT 8 125	-300,000 00	355,146 00	-351,132 58	4,013 42	0 00	0 00	4,013 42	0 00
10 Feb 04	DUE 05-01-2012 BEO SEDOL 2874689								
	22 Dec 03	-300,000 00	355,146 00	-351,132 58	4,013 42	0 00	0 00	4,013 42	0 00
05 Oct 04	FIRSTENERGY CORP NT SER B 6 45	-300,000 00	327,009 00	-316,563 81	10,445 19	0 00	0 00	10,445 19	0 00
08 Oct 04	DUE 11-15-2011/11-14-2011 BEO SEDOL 2819679								
	22 Dec 03	-300,000 00	327,009 00	-316,563 81	10,445 19	0 00	0 00	10,445 19	0 00
23 Apr 04	FORD MTR CO DEL GLOBAL	-500,000 00	490,720 00	-502,148 00	-11,428 00	0 00	0 00	-11,428 00	0 00
23 Apr 04	LANDMARK SECS-GLOBS 7 45 DUE 07-16-2031 BEO SEDOL 2445643								
	22 Dec 03	-300,000 00	294,432 00	-300,258 00	-5,826 00	0 00	0 00	-5,826 00	0 00
	30 Dec 03	-200,000 00	196,288 00	-201,890 00	-5,602 00	0 00	0 00	-5,602 00	0 00
23 Apr 04	GEN MTRS ACCEP CORP GM 8 DUE	-450,000 00	480,924 00	-501,637 86	-20,713 86	0 00	0 00	-20,713 86	0 00
23 Apr 04	11-01-2031 BEO SEDOL 2813369								
	22 Dec 03	-300,000 00	320,616 00	-333,938 39	-13,322 39	0 00	0 00	-13,322 39	0 00
	30 Dec 03	-150,000 00	160,308 00	-167,699 47	-7,391 47	0 00	0 00	-7,391 47	0 00
04 Nov 04	KOREA DEV BK NT FLTG RATE DUE	-200,000 00	200,802 00	-199,812 42	989 58	0 00	0 00	989 58	0 00
09 Nov 04	10-20-2009BEO CUSIP 500630BK3								
	13 Oct 04	-200,000 00	200,802 00	-199,812 42	989 58	0 00	0 00	989 58	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
08 Oct 04	PROGRESS ENERGY INC 6 85 DUE	-350,000.00	390,187.00	-390,028.63	160.37	0.00	0.00	160.37	0.00
12 Oct 04	04-15-2012/04-17-2002 BEO SEDOL 2876964								
22 Dec 03		-300,000.00	334,446.00	-334,494.18	-48.18	0.00	0.00	-48.18	0.00
30 Dec 03		-50,000.00	55,741.00	-55,532.45	208.55	0.00	0.00	208.55	0.00
05 Feb 04	SPRINT CAP CORP NT 8 75 DUE	-500,000.00	603,935.00	-592,070.65	11,864.35	0.00	0.00	11,864.35	0.00
10 Feb 04	03-15-2032 BEO SEDOL 2964029								
22 Dec 03		-300,000.00	362,361.00	-355,293.46	7,067.54	0.00	0.00	7,067.54	0.00
30 Dec 03		-200,000.00	241,574.00	-236,777.19	4,796.81	0.00	0.00	4,796.81	0.00
04 Nov 04	TXU ENERGY CO LLC SR NT DTD	-400,000.00	452,880.00	-441,840.91	11,139.09	0.00	0.00	11,139.09	0.00
09 Nov 04	03/11/2003 7DUE 03-15-2013 BEO SEDOL 2085210								
22 Dec 03		-200,000.00	226,490.00	-221,141.73	5,348.27	0.00	0.00	5,348.27	0.00
30 Dec 03		-200,000.00	226,490.00	-220,699.18	5,790.82	0.00	0.00	5,790.82	0.00
06 Oct 04	TXU ENERGY CO LLC SR NT DTD	-100,000.00	112,540.00	-110,648.92	1,891.08	0.00	0.00	1,891.08	0.00
12 Oct 04	03/11/2003 7DUE 03-15-2013 BEO SEDOL 2085210								
22 Dec 03		-100,000.00	112,540.00	-110,648.92	1,891.08	0.00	0.00	1,891.08	0.00
Total United States			3,914,328.00	-3,987,876.71	-73,548.71	0.00	0.00	-73,548.71	0.00

Fixed income derivatives - options

United States

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					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Fixed income derivatives - options									
United States									
26 Aug 04	OPF CALL DDEC 04 T-NOTE OPTION	-13 00	5,841 94	-5,841 94	0 00	0 00	0 00	0 00	0 00
26 Aug 04	115 11-26-2004 SEDOL 912750U								
29 Nov 04	OPF CALL DDEC 04 T-NOTE OPTION	13 00	0 00	5,841 94	5,841 94	0 00	0 00	5,841 94	0 00
29 Nov 04	115 11-26-2004 SEDOL 912750U								
	26 Aug 04	13 00	0 00	5,841 94	5,841 94	0 00	0 00	5,841 94	0 00
29 Nov 04	OPF CALL DEC04 T-NT OPT 114	35 00	0 00	23,931 25	23,931 25	0 00	0 00	23,931 25	0 00
29 Nov 04	11-26-2004 SEDOL 912641U								
	13 Sep 04	35 00	0 00	23,931 25	23,931 25	0 00	0 00	23,931 25	0 00
13 Sep 04	OPF CALL DEC04 T-NT OPT 114	-35 00	23,931 25	-23,931 25	0 00	0 00	0 00	0 00	0 00
13 Sep 04	11-26-2004 SEDOL 912641U								
24 May 04	OPF CALL JUN 04 T-NT OPT 115	8 00	0 00	6,720 00	6,720 00	0 00	0 00	6,720 00	0 00
24 May 04	05-21-2004 SEDOL 910901U								
	02 Feb 04	8 00	0 00	6,720 00	6,720 00	0 00	0 00	6,720 00	0 00
29 Jan 04	OPF CALL JUN 04 T-NT OPT 115	-33 00	23,595 00	-23,595 00	0 00	0 00	0 00	0 00	0 00
29 Jan 04	05-21-2004 SEDOL 910901U								
28 Jan 04	OPF CALL JUN 04 T-NT OPT 115	-24 00	25,410 00	-25,410 00	0 00	0 00	0 00	0 00	0 00
28 Jan 04	05-21-2004 SEDOL 910901U								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transaction	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Fixed income derivatives - options										
United States										
02 Feb 04	OPF CALL JUN 04 T-NT OPT 115	-9 00	7,560 00	-7,560.00	0 00	0.00	0.00	0 00	0.00	0.00
02 Feb 04	05-21-2004 SEDOL 910901U									
30 Jan 04	OPF CALL JUN 04 T-NT OPT 115	-11 00	8,552.50	-8,552.50	0 00	0 00	0.00	0 00	0.00	0.00
30 Jan 04	05-21-2004 SEDOL 910901U									
24 May 04	OPF CALL JUN 04 T-NT OPT 116	4 00	0 00	2,360 00	2,360 00	0 00	0.00	2,360 00	0.00	0.00
24 May 04	05-21-2004 SEDOL 910861U									
	03 Feb 04	4.00	0 00	2,360 00	2,360 00	0 00	0.00	2,360 00	0.00	0.00
03 Feb 04	OPF CALL JUN 04 T-NT OPT 116	-4 00	2,360 00	-2,360 00	0 00	0 00	0.00	0 00	0.00	0.00
03 Feb 04	05-21-2004 SEDOL 910861U									
08 Nov 04	OPF CALL MAR 05 T-NT OPT 114	-22.00	11,261.36	-11,261.36	0 00	0 00	0.00	0 00	0.00	0.00
08 Nov 04	02-18-2005 SEDOL 912951U									
15 Nov 04	OPF CALL MAR 05 T-NT OPT 114	-19 00	9,428 75	-9,428 75	0 00	0 00	0.00	0 00	0.00	0.00
15 Nov 04	02-18-2005 SEDOL 912951U									
30 Aug 04	OPF CALL SEPT 04 T-NT OPT 115	24 00	0.00	11,344 32	11,344.32	0 00	0.00	11,344 32	0.00	0.00
30 Aug 04	08-27-2004 SEDOL 911291U									
	15 Apr 04	24 00	0.00	11,344 32	11,344 32	0 00	0.00	11,344 32	0.00	0.00
15 Apr 04	OPF CALL SEPT 04 T-NT OPT 115	-24 00	11,344 32	-11,344 32	0 00	0 00	0.00	0 00	0.00	0.00
15 Apr 04	08-27-2004 SEDOL 911291U									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Fixed income derivatives - options									
United States									
03 Feb 04	OPF PUT JUN 04 T-NT OPT 107	-4 00	2,297 52	-2,297 52	0 00	0 00	0 00	0 00	0 00
03 Feb 04	05-21-2004 SEDOL 911063U								
29 Jan 04	OPF PUT JUN 04 T-NT OPT 107	-33 00	25,617 90	-25,617 90	0 00	0 00	0 00	0 00	0 00
29 Jan 04	05-21-2004 SEDOL 911063U								
24 May 04	OPF PUT JUN 04 T-NT OPT 107	8 00	0 00	4,697 28	4,697 28	0 00	0 00	4,697 28	0 00
24 May 04	05-21-2004 SEDOL 911063U								
	02 Feb 04	8 00	0 00	4,697 28	4,697 28	0 00	0 00	4,697 28	0 00
02 Feb 04	OPF PUT JUN 04 T-NT OPT 107	-9 00	5,284 44	-5,284 44	0 00	0 00	0 00	0 00	0 00
02 Feb 04	05-21-2004 SEDOL 911063U								
30 Jan 04	OPF PUT JUN 04 T-NT OPT 107	-11 00	7,304 00	-7,304 00	0 00	0 00	0 00	0 00	0 00
30 Jan 04	05-21-2004 SEDOL 911063U								
24 May 04	OPF PUT JUN 04 T-NT OPT 107	4 00	0 00	2,297 52	2,297 52	0 00	0 00	2,297 52	0 00
24 May 04	05-21-2004 SEDOL 911063U								
	03 Feb 04	4 00	0 00	2,297 52	2,297 52	0 00	0 00	2,297 52	0 00
28 Jan 04	OPF PUT JUN 04 T-NT OPT 109	-24 00	20,160 00	-20,160 00	0 00	0 00	0 00	0 00	0 00
28 Jan 04	05-21-2004 SEDOL 910894U								

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					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Fixed income derivatives - options										
United States										
24 May 04	OPF PUT JUN 04 T-NT OPT 109	24 00	0.00	20,160 00	20,160 00	0 00	0 00	0 00	20,160 00	0 00
24 May 04	05-21-2004 SEDOL 910894U									
	28 Jan 04	24 00	0 00	20,160 00	20,160 00	0 00	0 00	0 00	20,160 00	0 00
08 Nov 04	OPF PUT MAR 05 T-NOTE OPTION	-22 00	11,605.00	-11,605 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	109 03-18-2005 SEDOL 913146U									
15 Nov 04	OPF PUT MAR 05 T-NOTE OPTION	-19 00	8,538.22	-8,538 22	0 00	0 00	0 00	0 00	0 00	0 00
15 Nov 04	109 03-18-2005 SEDOL 913146U									
Total United States			210,092.20	-132,739.89	77,352.31	0 00	0 00	0 00	77,352.31	0 00
Government bonds										
Brazil										
21 Apr 04	BRAZIL(FED REP OF) 10% DEB	-250,000 00	247,500 00	-277,308 34	-29,808 34	0 00	0 00	0 00	-29,808.34	0 00
26 Apr 04	07/08/2011 USD1000 SEDOL 7648588									
	30 Dec 03	-250,000 00	247,500 00	-277,308 34	-29,808.34	0 00	0 00	0 00	-29,808.34	0 00
Total Brazil			247,500.00	-277,308.34	-29,808.34	0 00	0 00	0 00	-29,808.34	0 00
Germany										
03 Sep 04	GERMANY(FED REP) 4 5% BDS	-1,400,000 00	1,787,539 13	-1,794,678 91	21,553 56	0 00	-28,693.34	-7,139 78	-7,139 78	0 00
10 Sep 04	4/7/2009 EURO 01 SEDOL 5726011									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
Germany										
	22 Dec 03		-1,400,000 00	1,787,539 13	-1,794,678 91	21,553 56	0 00	-28,693 34	-7,139 78	0 00
Total Germany			1,787,539.13	-1,794,678.91	21,553 56	0.00	-28,693.34	-7,139.78	0.00	
Mexico										
23 Aug 04	UNITED MEXICAN STS MEDIUM TERM	-500,000 00	561 000 00	-559,953 93	1,046 07	0 00	0 00	1 046 07	0 00	
26 Aug 04	NTS BOOK ENTRY TRANCHE # TR 00008 01/14/02 7 5 CUSIP 91086QAH1									
	22 Dec 03	-180,000 00	201,960 00	-201,822 40	137 60	0 00	0 00	137 60	0 00	
	30 Dec 03	-320,000 00	359,040 00	-358,131 53	908 47	0 00	0 00	908 47	0 00	
21 Apr 04	UNITED MEXICAN STS MEDIUM TERM	-250,000 00	279,750 00	-281,430 74	-1,680 74	0 00	0 00	-1,680 74	0 00	
26 Apr 04	NTS BOOK ENTRY TRANCHE # TR 00008 01/14/02 7 5 CUSIP 91086QAH1									
	22 Dec 03	-250,000 00	279,750 00	-281,430 74	-1,680 74	0 00	0 00	-1,680 74	0 00	
Total Mexico			840,750 00	-841,384.67	-634.67	0.00	0.00	-634.67	0.00	
Panama										
22 Jan 04	PANAMA REP GLOBAL BD 9 375 DUE	-215,000 00	255,312 50	-245,473 05	9,839 45	0 00	0 00	9,839 45	0 00	
27 Jan 04	07-23-2012 REG SEDOL 2839547									
	22 Dec 03	-95,000 00	112,812 50	-108,452 01	4,360 49	0 00	0 00	4,360 49	0 00	
	30 Dec 03	-120,000 00	142,500 00	-137,021 04	5,478 96	0 00	0 00	5,478 96	0 00	
Total Panama			255,312.50	-245,473.05	9,839.45	0.00	0.00	9,839.45	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
Russia									
21 Apr 04	##RUSSIAN FEDERATION STP-UP	-250,000.00	236,875.00	-239,920.73	-3,045.73	0.00	0.00	-3,045.73	0.00
26 Apr 04	BONDS 31/3/2030 #406293U SEDOL 4230814								
	30 Dec 03	-250,000.00	236,875.00	-239,920.73	-3,045.73	0.00	0.00	-3,045.73	0.00
25 Jun 04	RUSSIAN FEDN VAR BDS 3/30 USD	-750,000.00	681,562.50	-711,375.74	-29,813.24	0.00	0.00	-29,813.24	0.00
30 Jun 04	REGS SEDOL 4230814								
	22 Dec 03	-500,000.00	454,375.00	-484,188.24	-29,813.24	0.00	0.00	-29,813.24	0.00
	25 Jun 04	-250,000.00	227,187.50	-227,187.50	0.00	0.00	0.00	0.00	0.00
06 Aug 04	RUSSIAN FEDN VAR BDS 3/30 USD	-250,000.00	234,062.50	-239,974.39	-5,911.89	0.00	0.00	-5,911.89	0.00
11 Aug 04	REGS SEDOL 4230814								
	30 Dec 03	-250,000.00	234,062.50	-239,974.39	-5,911.89	0.00	0.00	-5,911.89	0.00
Total Russia			1,152,500.00	-1,191,270.86	-38,770.86	0.00	0.00	-38,770.86	0.00
United States									
14 Apr 01	UNITED STATES TREAS NTS DTD	-400,000.00	386,156.40	-405,801.22	-19,644.82	0.00	0.00	-19,644.82	0.00
15 Apr 01	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	26 Mar 04	-225,000.00	217,212.98	-229,411.14	-12,198.16	0.00	0.00	-12,198.16	0.00
	29 Mar 04	-175,000.00	168,943.42	-176,390.08	-7,446.66	0.00	0.00	-7,446.66	0.00
23 Apr 01	UNITED STATES TREAS NTS DTD	-240,000.00	231,825.00	-241,902.96	-10,077.96	0.00	0.00	-10,077.96	0.00
26 Apr 01	00049 4% DUE02-15-2014 REG SEDOL 2376226								

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					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	29 Mar 04		-240,000 00	231,825 00	-241,902 96	-10,077 96	0 00	0 00	-10,077 96	0 00
23 Apr 04	US TREAS NTS 5 DUE 08-15-2011		-1,979,000 00	2,089,004 57	-2,172,703 25	-83,698 68	0 00	0 00	-83,698 68	0 00
26 Apr 04	REG SEDOL 2790053									
	16 Mar 04		-1,630,000 00	1,720,605 08	-1,799,339 19	-78,734 11	0 00	0 00	-78,734 11	0 00
	19 Mar 04		-79,000 00	83,391 29	-87,264 09	-3,872 80	0 00	0 00	-3,872 80	0 00
	22 Apr 04		-270,000 00	285,008 20	-286,099 97	-1,091 77	0 00	0 00	-1,091 77	0 00
14 Apr 04	US TREAS NTS 5 DUE 08-15-2011		-2,500,000 00	2,642,547 50	-2,760,496 12	-117,948 62	0 00	0 00	-117,948 62	0 00
15 Apr 04	REG SEDOL 2790053									
	16 Mar 04		-2,500,000 00	2,642,547 50	-2,760,496 12	-117,948 62	0 00	0 00	-117,948 62	0 00
23 Apr 04	US TREAS NTS DTD 00009 4 375 DUE		-315,000 00	317,116 41	-322,783 11	-5,666 70	0 00	0 00	-5,666 70	0 00
26 Apr 04	08-15-2012 REG SEDOL 2975838									
	05 Feb 04		-315,000 00	317,116 41	-322,783 11	-5,666 70	0 00	0 00	-5,666 70	0 00
08 Jan 04	US TREAS NTS DTD 00039 3 375 DUE		-20,600,000 00	20,765 644 60	-20,778,174 76	-12,530 16	0 00	0 00	-12,530 16	0 00
12 Jan 04	11-15-2008 REG SEDOL 2170440									
	29 Dec 03		-16,000,000 00	16,128,656 00	-16,137,971 82	-9,315 82	0 00	0 00	-9,315 82	0 00
	29 Dec 03		-4,600,000 00	4,636,988 60	-4,640,202 94	-3,214 34	0 00	0 00	-3,214 34	0 00
12 Jan 04	US TREAS NTS DTD 05/15/2003 2 625		-3,400,000 00	3,383,493 00	-3,353,965 98	29,527 02	0 00	0 00	29,527 02	0 00
13 Jan 04	DUE 05-15-2008 REG SEDOL 2658140									
	22 Dec 03		-3,400,000 00	3,383,493 00	-3,353,965 98	29,527 02	0 00	0 00	29,527 02	0 00

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					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
08 Jan 04	US TREAS NTS DTD 05/15/2003 2 625	-18,400,000.00	18,131,249.60	-18,150,273.60	-19,024.00	0.00	0.00	-19,024.00	0.00
09 Jan 04	DUE 05-15-2008 REG SEDOL 2658140								
	22 Dec 03	-18,400,000.00	18,131,249.60	-18,150,273.60	-19,024.00	0.00	0.00	-19,024.00	0.00
Total United States			47,947,037.08	-48,186,101.00	-239,063.92	0.00	0.00	-239,063.92	0.00
Government mortgage backed securities									
United States									
08 Apr 04	FNMA 30 YEARS SINGLE FAMILY	-4,400,000.00	4,463,078.12	-4,514,968.92	-51,890.80	0.00	0.00	-51,890.80	0.00
15 Apr 04	MTG 5 5 SETTLES APR CUSIP 01F052649								
	11 Mar 04	-4,400,000.00	4,463,078.12	-4,514,968.92	-51,890.80	0.00	0.00	-51,890.80	0.00
09 Nov 04	FNMA 30 YR 5 5 SETTLES NOV	-2,300,000.00	2,334,679.68	-2,328,906.21	5,773.47	0.00	0.00	5,773.47	0.00
15 Nov 04	CUSIP 01F0526B3								
	08 Oct 04	-2,300,000.00	2,334,679.68	-2,328,906.21	5,773.47	0.00	0.00	5,773.47	0.00
09 Nov 04	FNMA 30 YR 5 5 SETTLES NOV	-500,000.00	507,539.06	-506,283.97	1,255.09	0.00	0.00	1,255.09	0.00
15 Nov 04	CUSIP 01F0526B3								
	08 Oct 04	-500,000.00	507,539.06	-506,283.97	1,255.09	0.00	0.00	1,255.09	0.00
09 Nov 04	FNMA 30 YR 5 5 SETTLES NOV	-1,100,000.00	1,116,929.68	-1,116,689.13	240.55	0.00	0.00	240.55	0.00
15 Nov 04	CUSIP 01F0526B3								
	05 Nov 04	-1,100,000.00	1,116,929.68	-1,116,689.13	240.55	0.00	0.00	240.55	0.00

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					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Nov 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-4,100,000 00	4,165,824 22	-4,164,604 16	1,220 06	0 00	0 00	1,220 06	0 00
	12 Oct 04	-1,300,000 00	1,320,871 09	-1,319,500 00	1,371 09	0 00	0 00	1,371 09	0 00
	12 Oct 04	-500,000 00	508,027 35	-506,993 24	1,034 11	0 00	0 00	1,034 11	0 00
	29 Oct 04	-1,100,000 00	1,117,660 15	-1,119,904 59	-2,244 44	0 00	0 00	-2,244 44	0 00
	05 Nov 04	-1,200,000 00	1,219,265 63	-1,218,206 33	1,059 30	0 00	0 00	1,059 30	0 00
09 Nov 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-3,000,000 00	3,045,234 37	-3,044,513 58	720 79	0 00	0 00	720 79	0 00
	08 Oct 04	-200,000 00	203,015 62	-202,513 58	502 04	0 00	0 00	502 04	0 00
	12 Oct 04	-2,800,000 00	2,842,218 75	-2,842,000 00	218 75	0 00	0 00	218 75	0 00
10 Aug 04 12 Aug 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-3,000,000 00	3,036,796 87	-2,995,312 50	41,484 37	0 00	0 00	41,484 37	0 00
	13 Jul 04	-3,000,000 00	3,036,796 87	-2,995,312 50	41,484 37	0 00	0 00	41,484 37	0 00
13 Jul 04 15 Jul 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-3,000,000 00	3,005,039 06	-2,946,100 69	58,938 37	0 00	0 00	58,938 37	0 00
	09 Jun 04	-3,000,000 00	3,005,039 06	-2,946,100 69	58,938 37	0 00	0 00	58,938 37	0 00
10 Sep 04 15 Sep 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-1,000,000 00	1,016,679 68	-1,008,347 51	8,332 17	0 00	0 00	8,332 17	0 00
	10 Aug 04	-1,000,000 00	1,016,679 68	-1,008,347 51	8,332 17	0 00	0 00	8,332 17	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
10 Sep 04 15 Sep 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-7,500,000 00	7,624,804.68	-7,594,955 89	29,848 79	0 00	0 00	29,848.79	0.00
10 Aug 04		-2,000,000 00	2,033,281.25	-2,016,695 02	16,586 23	0 00	0.00	16,586 23	0 00
31 Aug 04		-1,000,000.00	1,016,640 62	-1,015,124 71	1,515 91	0 00	0.00	1,515 91	0 00
02 Sep 04		-4,500,000 00	4,574,882 81	-4,563,136 16	11,746 65	0 00	0.00	11,746 65	0 00
10 Sep 04 15 Sep 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-3,000,000 00	3,049,921.87	-3,042,090 77	7,831 10	0 00	0 00	7,831 10	0.00
02 Sep 04		-3,000,000 00	3,049,921 87	-3,042,090 77	7,831 10	0 00	0 00	7,831.10	0.00
07 Dec 04 13 Dec 04	FNMA POOL #255028 5 5% 01-01-2034 BEO CUSIP 31371LHD4	-499,950 51	508,621 53	-506,199 89	2,421 64	0 00	0.00	2,421 64	0.00
09 Nov 04		-499,950.51	508,621 53	-506,199 89	2,421 64	0 00	0.00	2,421 64	0.00
05 Oct 04 15 Oct 04	FNMA POOL #357628 5 5% 10-01-2034 BEO CUSIP 31376KHD1	-699,900 00	708,867 46	-712,585 68	-3,718 22	0 00	0.00	-3,718 22	0 00
22 Sep 04		-118,896 00	120,419 35	-121,050 99	-631 64	0 00	0.00	-631.64	0 00
22 Sep 04		-581,004 00	588,448 11	-591,534 69	-3,086 58	0 00	0.00	-3,086.58	0 00
05 Oct 04 15 Oct 04	FNMA POOL #357628 5 5% 10-01-2034 BEO CUSIP 31376KHD1	-118,896 00	120,419.35	-121,050 99	-631 64	0 00	0.00	-631 64	0 00
22 Sep 04		-118,896 00	120,419 35	-121,050 99	-631 64	0 00	0.00	-631 64	0 00

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					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
17 May 04 14 Jun 04	FNMA POOL #721123 5 5% 06-01-2034 BEO CUSIP 31401XD46	-999,900 12	987,557 60	-1,003,181 04	-15,623 44	0 00	0 00	-15,623 44	0 00
23 Apr 04		-198,595 23	196,143 82	-199,246 87	-3,103 05	0 00	0 00	-3,103 05	0 00
23 Apr 04		-103,162 00	101,888 59	-103,500 50	-1,611 91	0 00	0 00	-1,611 91	0 00
23 Apr 04		-698,142 89	689,525 19	-700,433 67	-10,908 48	0 00	0 00	-10,908 48	0 00
17 May 04 14 Jun 04	FNMA POOL #721123 5 5% 06-01-2034 BEO CUSIP 31401XD46	-196,037 89	193,618 04	-196,681 14	-3,063 10	0 00	0 00	-3,063 10	0 00
23 Apr 04		-196,037 89	193,618 04	-196,681 14	-3,063 10	0 00	0 00	-3,063 10	0 00
17 May 04 14 Jun 04	FNMA POOL #721123 5 5% 06-01-2034 BEO CUSIP 31401XD46	-605,366 88	597,894 38	-607,353 24	-9,458 86	0 00	0 00	-9,458 86	0 00
23 Apr 04		-605,366 88	597,894 38	-607,353 24	-9,458 86	0 00	0 00	-9,458 86	0 00
23 Apr 04 13 May 04	FNMA POOL #747680 5 5% 11-01-2033 BEO CUSIP 31403FUD4	-15,676,638 77	15,737,874 86	-15,950,979 95	-213,105 09	0 00	0 00	-213,105 09	0 00
22 Dec 03		-15,676,638 77	15,737,874 86	-15,950,979 95	-213,105 09	0 00	0 00	-213,105 09	0 00
17 May 04 14 Jun 04	FNMA POOL #759874 5 5% 02-01-2034 BEO CUSIP 31403WFP7	-164,718 39	162 685 14	-162,685 14	0 00	0 00	0 00	0 00	0 00
11 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-1,000,000 36	1,030,351 92	-1,013,125 36	17,226 56	0 00	0 00	17,226 56	0 00
29 Dec 03		-1,000,000 36	1,030,351 92	-1,013,125 36	17,226 56	0 00	0 00	17,226 56	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
11 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-1,000,000 35	1,030,351.92	-1,013,125.35	17,226.57	0.00	0.00	17,226.57	0.00
	29 Dec 03	-1,000,000 35	1,030,351.92	-1,013,125.35	17,226.57	0.00	0.00	17,226.57	0.00
01 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-999,900 91	1,022,633.03	-1,013,024.62	9,608.41	0.00	0.00	9,608.41	0.00
	29 Dec 03	-132,888.77	135,909.91	-134,632.94	1,276.97	0.00	0.00	1,276.97	0.00
	29 Dec 03	-867,012.14	886,723.12	-878,391.68	8,331.44	0.00	0.00	8,331.44	0.00
01 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-999,900 90	1,022,633.03	-1,013,024.60	9,608.43	0.00	0.00	9,608.43	0.00
	29 Dec 03	-749,923.58	766,972.63	-759,766.33	7,206.30	0.00	0.00	7,206.30	0.00
	29 Dec 03	-249,977.32	255,660.40	-253,258.27	2,402.13	0.00	0.00	2,402.13	0.00
01 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-249,975.71	255,658.74	-253,256.64	2,402.10	0.00	0.00	2,402.10	0.00
	29 Dec 03	-249,975.71	255,658.74	-253,256.64	2,402.10	0.00	0.00	2,402.10	0.00
11 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-421,843.92	434,647.54	-427,380.62	7,266.92	0.00	0.00	7,266.92	0.00
	29 Dec 03	-421,644.99	434,442.57	-427,179.08	7,263.49	0.00	0.00	7,263.49	0.00
	29 Dec 03	-198.93	204.97	-201.54	3.43	0.00	0.00	3.43	0.00
11 Mar 04 15 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-999,998.45	1,030,349.95	-1,013,123.43	17,226.52	0.00	0.00	17,226.52	0.00

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					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	29 Dec 03	-445,366 34	458,883 90	-451,211 77	7,672 13	0 00	0 00	7,672 13	0 00
	29 Dec 03	-554,532 65	571,363 57	-561,810 89	9,552 68	0 00	0 00	9,552 68	0 00
	29 Dec 03	-99 46	102 48	-100 77	1 71	0 00	0 00	1 71	0 00
01 Mar 04	FNMA POOL #761826 5 5% DUE	-999,900 91	1,022,633 03	-1,013,024 61	9,608 42	0 00	0 00	9,608 42	0 00
15 Mar 04	08-01-2033 REG CUSIP 31403YLF8								
	29 Dec 03	-0 81	0 83	-0 82	0 01	0 00	0 00	0 01	0 00
	29 Dec 03	-999,900 10	1,022,632 20	-1,013,023 79	9,608 41	0 00	0 00	9,608 41	0 00
11 Mar 04	FNMA POOL #761826 5 5% DUE	-1,000,000 36	1,030,351 92	-1,013,125 37	17,226 55	0 00	0 00	17 226 55	0 00
15 Mar 04	08-01-2033 REG CUSIP 31403YLF8								
	29 Dec 03	-999,900 89	1,030,249 43	-1,013,024 59	17,224 84	0 00	0 00	17,224 84	0 00
	29 Dec 03	-99 47	102 49	-100 78	1 71	0 00	0 00	1 71	0 00
01 Mar 04	FNMA POOL #761826 5 5% DUE	-999,900 92	1,022,633 03	-1,013,024 62	9,608 41	0 00	0 00	9,608 41	0 00
15 Mar 04	08-01-2033 REG CUSIP 31403YLF8								
	29 Dec 03	-750,122 50	767,176 06	-759,967 86	7,208 20	0 00	0 00	7,208 20	0 00
	29 Dec 03	-249,778 42	255,456 97	-253,056 76	2,400 21	0 00	0 00	2,400 21	0 00
01 Mar 04	FNMA POOL #761826 5 5% DUE	-999,900 91	1 022,633 03	-1,013,024 61	9,608 42	0 00	0 00	9 608 42	0 00
15 Mar 04	08-01-2033 REG CUSIP 31403YLF8								
	29 Dec 03	-867,012 95	886,723 95	-878,392 50	8,331 45	0 00	0 00	8,331 45	0 00
	29 Dec 03	-132,887 96	135,909 08	-134,632 11	1,276 97	0 00	0 00	1,276 97	0 00
09 Jun 04	FNMA POOL #764464 5 5% 05-01-2034	-999,900 95	985,527 37	-1,003,181 88	-17,654 51	0 00	0 00	-17,654 51	0 00
14 Jun 04	BEO SEDOL B02G179								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	23 Apr 04	-993,699.51	979,415.08	-996,960.09	-17,545.01	0.00	0.00	-17,545.01	0.00	
	23 Apr 04	-6,201.44	6,112.29	-6,221.79	-109.50	0.00	0.00	-109.50	0.00	
09 Jun 04 14 Jun 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-999,900.95	985,527.37	-1,003,181.87	-17,654.50	0.00	0.00	-17,654.50	0.00	
	23 Apr 04	-999,900.95	985,527.37	-1,003,181.87	-17,654.50	0.00	0.00	-17,654.50	0.00	
23 Jun 04 15 Jul 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-123,862.06	122,507.32	-124,268.48	-1,761.16	0.00	0.00	-1,761.16	0.00	
	23 Apr 04	-41,110.77	40,661.12	-41,245.66	-584.54	0.00	0.00	-584.54	0.00	
	23 Apr 04	-82,751.29	81,846.20	-83,022.82	-1,176.62	0.00	0.00	-1,176.62	0.00	
09 Jun 04 14 Jun 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-808,281.48	796,662.43	-810,933.66	-14,271.23	0.00	0.00	-14,271.23	0.00	
	23 Apr 04	-99.05	97.63	-99.38	-1.75	0.00	0.00	-1.75	0.00	
	23 Apr 04	-808,182.43	796,564.80	-810,834.28	-14,269.48	0.00	0.00	-14,269.48	0.00	
09 Jun 04 14 Jun 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-999,900.94	985,527.37	-1,003,181.85	-17,654.48	0.00	0.00	-17,654.48	0.00	
	23 Apr 04	-896,838.00	883,945.96	-899,780.74	-15,834.78	0.00	0.00	-15,834.78	0.00	
	23 Apr 04	-103,062.94	101,581.41	-103,401.11	-1,819.70	0.00	0.00	-1,819.70	0.00	
09 Jun 04 14 Jun 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-999,900.95	985,527.37	-1,003,181.87	-17,654.50	0.00	0.00	-17,654.50	0.00	
	23 Apr 04	-999,900.95	985,527.37	-1,003,181.87	-17,654.50	0.00	0.00	-17,654.50	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
09 Jun 04 14 Jun 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-999,900 95	985,527 37	-1,003,181 88	-17,654 51	0 00	0 00	-17,654 51	0 00
	23 Apr 04	-99 05	97 63	-99 38	-1 75	0 00	0 00	-1 75	0 00
	23 Apr 04	-993,798 56	979,512 70	-997,059 46	-17,546 76	0 00	0 00	-17,546 76	0 00
	23 Apr 04	-6,003 34	5,917 04	-6,023 04	-106 00	0 00	0 00	-106 00	0 00
17 May 04 14 Jun 04	FNMA POOL #766708 5 5% DUE 03-01-2034 REG CUSIP 31404EYD2	-535,211 70	528,605 18	-528,605 18	0 00	0 00	0 00	0 00	0 00
05 Oct 04 14 Oct 04	FNMA POOL #769111 5 5% 07-01-2034 BEO CUSIP 31404HN47	-1,000,098 06	1,012,911 82	-1,013,693 14	-781 32	0 00	0 00	-781 32	0 00
	10 Sep 04	-1,000 098 06	1,012,911 82	-1,013,693 14	-781 32	0 00	0 00	-781 32	0 00
17 May 04 14 Jun 04	FNMA POOL #773073 5 5% DUE 04-01-2034 REG SEDOL B049916	-806,135 16	796,184 42	-814,952 26	-18,767 84	0 00	0 00	-18,767 84	0 00
	06 Apr 04	-806,135 16	796,184 42	-814,952 26	-18,767 84	0 00	0 00	-18,767 84	0 00
09 Jun 04 14 Jun 04	FNMA POOL #773073 5 5% DUE 04-01-2034 REG SEDOL B049916	-191,618 65	188,864 12	-193,714 48	-4,850 36	0 00	0 00	-4,850 36	0 00
	06 Apr 04	-191,618 65	188,864 12	-193,714 48	-4,850 36	0 00	0 00	-4,850 36	0 00
09 Jun 04 14 Jun 04	FNMA POOL #773073 5 5% DUE 04-01-2034 REG SEDOL B049916	-999,900 81	985,527 23	-1,010,837 22	-25,309 99	0 00	0 00	-25,309 99	0 00
	06 Apr 04	-193,865 21	191,078 40	-195,985 61	-4,907 21	0 00	0 00	-4,907 21	0 00
	06 Apr 04	-806 035 60	794,448 83	-814,851 61	-20,402 78	0 00	0 00	-20,402 78	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
17 May 04 14 Jun 04	FNMA POOL #775239 5 5% 05-01-2034 BEO CUSIP 31404QH05	-394,533 82	389,663.79	-398,849.03	-9,185.24	0 00	0.00	-9,185.24	0 00
	06 Apr 04	-394,533 82	389,663 79	-398,849 03	-9,185 24	0 00	0 00	-9,185 24	0 00
02 Sep 04 15 Sep 04	FNMA POOL #775691 5% 06-01-2034 BEO CUSIP 31404QXU8	-999,900 62	990,526 55	-985,527 05	4,999 50	0 00	0.00	4,999 50	0 00
	06 Aug 04	-999,900 62	990,526 55	-985,527 05	4,999 50	0 00	0.00	4,999.50	0 00
02 Sep 04 15 Sep 04	FNMA POOL #775691 5% 06-01-2034 BEO CUSIP 31404QXU8	-999,900 62	990,526.55	-985,527 05	4,999 50	0 00	0.00	4,999 50	0 00
	06 Aug 04	-999,900 62	990,526.55	-985,527 05	4,999 50	0 00	0.00	4,999.50	0 00
02 Sep 04 15 Sep 04	FNMA POOL #775691 5% 06-01-2034 BEO CUSIP 31404QXU8	-999,900 63	990,526.55	-985,527 05	4,999 50	0 00	0.00	4,999 50	0 00
	06 Aug 04	-999,900 63	990,526 55	-985,527.05	4,999 50	0 00	0 00	4,999 50	0 00
23 Jun 04 15 Jul 04	FNMA POOL #775719 5 5% 05-01-2034 BEO CUSIP 31404QYQ6	-876,038 70	866,457 02	-878,913 20	-12,456.18	0 00	0 00	-12,456 18	0 00
	23 Apr 04	-876,038.70	866,457 02	-878,913 20	-12,456 18	0 00	0.00	-12,456 18	0 00
02 Jul 04 29 Jul 04	FNMA POOL #775719 5 5% 05-01-2034 BEO CUSIP 31404QYQ6	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	23 Apr 04	-0 01	0.00	-0 01	-0 01	0 00	0.00	-0 01	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
23 Jun 04 15 Jul 04	FNMA POOL #775719 5 5% 05-01-2034 BEO CUSIP 31404YQ6	-999,900 31	988,963 90	-1,003,181 22	-14,217 32	0 00	0 00	-14,217 32	0 00
23 Apr 04		-41,150 31	40,700 23	-41,285 33	-585 10	0 00	0 00	-585 10	0 00
23 Apr 04		-958 750 00	948,263 67	-961,895 89	-13,632 22	0 00	0 00	-13,632 22	0 00
23 Jun 04 15 Jul 04	FNMA POOL #775719 5 5% 05-01-2034 BEO CUSIP 31404YQ6	-76,829 67	75,989 34	-77,081 77	-1,092 43	0 00	0 00	-1,092 43	0 00
23 Apr 04		-76,829 67	75 989 34	-77,081 77	-1,092 43	0 00	0 00	-1,092 43	0 00
17 May 04 14 Jun 04	FNMA POOL #777677 5 5% DUE 05-01-2034 REG SEDOL B02GMB0	-999,900 98	987,558 44	-1,010,837 40	-23,278 96	0 00	0 00	-23,278 96	0 00
06 Apr 04		-999,900 98	987,558 44	-1,010,837 40	-23,278 96	0 00	0 00	-23,278 96	0 00
17 May 04 14 Jun 04	FNMA POOL #777677 5 5% DUE 05-01-2034 REG SEDOL B02GMB0	-803,862 50	793,939 82	-812,654 74	-18,714 92	0 00	0 00	-18,714 92	0 00
06 Apr 04		-803,862 50	793,939 82	-812,654 74	-18,714 92	0 00	0 00	-18,714 92	0 00
17 May 04 14 Jun 04	FNMA POOL #777677 5 5% DUE 05-01-2034 REG SEDOL B02GMB0	-193,765 28	191,373 49	-195,884 59	-4,511 10	0 00	0 00	-4,511 10	0 00
06 Apr 04		-193,765 28	191,373 49	-195,884 59	-4,511 10	0 00	0 00	-4,511 10	0 00
17 May 04 14 Jun 04	FNMA POOL #780839 5 5% 05-01-2034 BEO CUSIP 31404WPY6	-999,900 78	987 558 26	-987,558 26	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
23 Jun 04 15 Jul 04	FNMA POOL #783813 5 5% 07-01-2034 BEO CUSIP 31405AYJ6	-923,071.00	912,974.91	-806,051.88	6,923.03	0.00	0.00	6,923.03	0.00
	09 Jun 04	-923,071.00	912,974.91	-906,051.88	6,923.03	0.00	0.00	6,923.03	0.00
05 Oct 04 14 Oct 04	FNMA POOL #783813 5 5% 07-01-2034 BEO CUSIP 31405AYJ6	-781,104.04	791,111.93	-766,702.44	24,409.49	0.00	0.00	24,409.49	0.00
	09 Jun 04	-781,104.04	791,111.93	-766,702.44	24,409.49	0.00	0.00	24,409.49	0.00
23 Jun 04 15 Jul 04	FNMA POOL #783813 5 5% 07-01-2034 BEO CUSIP 31405AYJ6	-999,900.00	988,963.59	-981,464.34	7,499.25	0.00	0.00	7,499.25	0.00
	09 Jun 04	-999,900.00	988,963.59	-981,464.34	7,499.25	0.00	0.00	7,499.25	0.00
07 Dec 04 13 Dec 04	FNMA POOL #788281 5 5% 07-01-2034 BEO CUSIP 31405FXJ6	-1,000,000.12	1,017,343.87	-1,012,812.62	4,531.25	0.00	0.00	4,531.25	0.00
	09 Nov 04	-1,000,000.12	1,017,343.87	-1,012,812.62	4,531.25	0.00	0.00	4,531.25	0.00
05 Oct 04 14 Oct 04	FNMA POOL #791454 5 5% 10-01-2034 BEO CUSIP 31405KH79	-1,000,000.00	1,012,812.50	-1,012,812.50	0.00	0.00	0.00	0.00	0.00
05 Oct 04 14 Oct 04	FNMA POOL #796062 5 5% 09-01-2034 BEO CUSIP 31405QMK1	-300,100.71	303,945.75	-305,540.03	-1,594.28	0.00	0.00	-1,594.28	0.00
	22 Sep 04	-300,100.71	303,945.75	-305,540.03	-1,594.28	0.00	0.00	-1,594.28	0.00
30 Nov 04 13 Dec 04	FNMA POOL #796291 5 5% 12-01-2034 BEO CUSIP 31405QUQ9	-556,380.00	562,465.40	-563,334.75	-869.35	0.00	0.00	-869.35	0.00

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					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	09 Nov 04	-556,380 00	562,465 40	-563,334 75	-869 35	0 00	0 00	-869 35	0 00
30 Nov 04 13 Dec 04	FNMA POOL #796291 5 5% 12-01-2034 BEO CUSIP 31405QUQ9	-1,000,000 00	1,010,937 50	-1,012,500 00	-1,562 50	0 00	0 00	-1,562 50	0 00
	09 Nov 04	-1,000 000 00	1,010,937 50	-1,012,500 00	-1,562 50	0 00	0 00	-1,562 50	0 00
05 Oct 04 14 Oct 04	FNMA POOL #800961 5 5% 11-01-2034 BEO CUSIP 31405VZ26	-1,000,000 00	1,012,812 50	-1,013,750 00	-937 50	0 00	0 00	-937 50	0 00
	10 Sep 04	-1,000,000 00	1,012,812 50	-1,013,750 00	-937 50	0 00	0 00	-937 50	0 00
07 Dec 04 13 Dec 04	FNMA POOL #802558 5 5% 11-01-2034 BEO SEDOL B051D97	-400,000 04	406,937 54	-405,000 04	1,937 50	0 00	0 00	1,937 50	0 00
	09 Nov 04	-400,000 04	406,937 54	-405,000 04	1,937 50	0 00	0 00	1,937 50	0 00
07 Dec 04 13 Dec 04	FNMA POOL #803149 5 5% 11-01-2034 BEO CUSIP 31405YH20	-100,000 06	101,734 43	-101,281 31	453 12	0 00	0 00	453 12	0 00
	09 Nov 04	-100,000 06	101,734 43	-101,281 31	453 12	0 00	0 00	453 12	0 00
30 Nov 04 13 Dec 04	FNMA POOL #806693 5 5% 12-01-2034 BEO CUSIP 31406DGA8	-443,620 00	448,472 09	-449,165 25	-693 16	0 00	0 00	-693 16	0 00
	09 Nov 04	-443,620 00	448,472 09	-449,165 25	-693 16	0 00	0 00	-693 16	0 00
08 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-1,000,000 00	1,018,671 87	-1,013,476 56	5,195 31	0 00	0 00	5,195 31	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	09 Nov 04	-1,000,000 00	1,018,671.87	-1,013,476.56	5,195.31	0.00	0.00	5,195.31	0.00
08 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-4,100,000 00	4,177,035.15	-4,152,421.87	24,613.28	0.00	0.00	24,613.28	0.00
	09 Nov 04	-1,900,000 00	1,935,699.22	-1,923,750.00	11,949.22	0.00	0.00	11,949.22	0.00
	09 Nov 04	-1,000,000.00	1,018,789.06	-1,012,500.00	6,289.06	0.00	0.00	6,289.06	0.00
	09 Nov 04	-1,200,000 00	1,222,546.87	-1,216,171.87	6,375.00	0.00	0.00	6,375.00	0.00
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-1,900,000 00	1,931,914.06	-1,925,605.47	6,308.59	0.00	0.00	6,308.59	0.00
	09 Nov 04	-1,900,000 00	1,931,914.06	-1,925,605.47	6,308.59	0.00	0.00	6,308.59	0.00
08 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-3,000,000 00	3,048,046.87	-3,041,250.00	6,796.87	0.00	0.00	6,796.87	0.00
	10 Sep 04	-3,000,000 00	3,048,046.87	-3,041,250.00	6,796.87	0.00	0.00	6,796.87	0.00
12 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-500,000 00	508,710.93	-509,062.50	-351.57	0.00	0.00	-351.57	0.00
	22 Sep 04	-500,000 00	508,710.93	-509,062.50	-351.57	0.00	0.00	-351.57	0.00
12 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-4,100,000 00	4,173,992.18	-4,156,375.00	17,617.18	0.00	0.00	17,617.18	0.00

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
10 Sep 04		-4,100,000 00	4,173,992 18	-4,156,375 00	17,617 18	0 00	0 00	17,617 18	0 00
17 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-3,400,000 00	3,454,187 50	-3,446,750 00	7,437 50	0 00	0 00	7,437 50	0 00
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7								
10 Sep 04		-400,000 00	406,375 00	-405,500 00	875 00	0 00	0 00	875 00	0 00
10 Sep 04		-3,000,000 00	3,047,812 50	-3,041,250 00	6,562 50	0 00	0 00	6,562 50	0 00
06 Aug 04	FNMA SINGLE FAMILY MTG 5 30	-5,800,000 00	5,736,335 94	-5,655,365 29	80,970 65	0 00	0 00	80,970 65	0 00
12 Aug 04	YEARS SETTLES AUG CUSIP 01F050684								
12 Jul 04		-2,800,000 00	2,769,265 63	-2,729,724 79	39,540 84	0 00	0 00	39,540 84	0 00
12 Jul 04		-3,000,000 00	2,967,070 31	-2,925,640 50	41,429 81	0 00	0 00	41,429 81	0 00
10 Aug 04	FNMA SINGLE FAMILY MTG 5 30	-3,000,000 00	2,963,085 93	-2,924,734 11	38,351 82	0 00	0 00	38,351 82	0 00
12 Aug 04	YEARS SETTLES AUG CUSIP 01F050684								
12 Jul 04		-3,000,000 00	2,963,085 93	-2,924,734 11	38,351 82	0 00	0 00	38,351 82	0 00
12 Jul 04	FNMA SINGLE FAMILY MTG 5 30	-3,000,000 00	2,934,726 56	-2,854,493 75	80,232 81	0 00	0 00	80,232 81	0 00
15 Jul 04	YEARS SETTLES JUL SEDOL B01DWZ6								
21 May 04		-3,000,000 00	2,934,726 56	-2,854,493 75	80,232 81	0 00	0 00	80,232 81	0 00
12 Jul 04	FNMA SINGLE FAMILY MTG 5 30	-5,800,000 00	5,671,992 19	-5,542,983 65	129,008 54	0 00	0 00	129,008 54	0 00
15 Jul 04	YEARS SETTLES JUL SEDOL B01DWZ6								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	21 May 04	-2,800,000 00	2,738,203.13	-2,664,194 16	74,008.97	0 00	0.00	74,008 97	0.00
	23 Jun 04	-3,000,000 00	2,933,789.06	-2,878,789.49	54,999.57	0 00	0.00	54,999 57	0 00
21 May 04 14 Jun 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUN SEDOL B011V86	-5,800,000 00	5,533,562.50	-5,549,078.79	-15,516 29	0 00	0.00	-15,516.29	0.00
	17 May 04	-5,800,000 00	5,533,562.50	-5,549,078 79	-15,516 29	0 00	0.00	-15,516.29	0 00
08 Oct 01 14 Oct 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-2,800,000 00	2,778,890 62	-2,766,166 01	12,724.61	0 00	0.00	12,724 61	0.00
	05 Oct 04	-2,800,000 00	2,778,890 62	-2,766,166 01	12,724 61	0 00	0.00	12,724 61	0.00
08 Oct 01 14 Oct 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-3,900,000 00	3,869,988.28	-3,851,580 83	18,407 45	0 00	0.00	18,407 45	0.00
	08 Sep 04	-2,800,000 00	2,778,453 12	-2,764,872 75	13,580 37	0 00	0.00	13,580 37	0 00
	05 Oct 04	-1,100,000 00	1,091,535.16	-1,086,708 08	4,827 08	0 00	0.00	4,827 08	0 00
02 Sep 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-3,000,000 00	2,971,875 00	-2,957,435 13	14,439 87	0 00	0.00	14,439 87	0.00
	06 Aug 04	-2,800,000 00	2,773,750 00	-2,760,510 05	13,239 95	0 00	0.00	13,239.95	0 00
	10 Aug 04	-200,000 00	198,125 00	-196,925 08	1,199.92	0 00	0.00	1,199.92	0.00
08 Sep 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-2,800,000 00	2,772,000 00	-2,757,142 38	14,857 62	0 00	0.00	14,857 62	0.00

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*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
10 Aug 04		-2 800,000 00	2 772,000 00	-2 757,142 38	14,857 62	0 00	0 00	14,857 62	0 00
Total United States			142,036,453 46	-141,790,541.87	245,911.59	0.00	0.00	245,911.59	0.00
Index linked government bonds									
United States									
22 Apr 04 23 Apr 04	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG SEDOL 2967835	-270,000 00	305,952 75	-302,038 03	3,914 72	0 00	0 00	3,914 72	0 00
22 Dec 03		-270,000 00	305,952 75	-302,038 03	3,914 72	0 00	0 00	3,914 72	0 00
29 Mar 04 30 Mar 04	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG SEDOL 2967835	-450,000 00	526,141 59	-503,796 81	22,344 78	0 00	0 00	22,344 78	0 00
22 Dec 03		-450,000 00	526,141 59	-503,796 81	22,344 78	0 00	0 00	22,344 78	0 00
23 Apr 04 26 Apr 04	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG SEDOL 2967835	-500,000 00	561,753 06	-559,311 12	2,441 94	0 00	0 00	2,441 94	0 00
22 Dec 03		-500,000 00	561,753 06	-559,311 12	2,441 94	0 00	0 00	2 441 94	0 00
26 Mar 04 29 Mar 04	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG SEDOL 2967835	-250,000 00	294,065 22	-279,914 98	14,150 24	0 00	0 00	14,150 24	0 00
22 Dec 03		-250,000 00	294,065 22	-279,914 98	14,150 24	0 00	0 00	14,150 24	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Index linked government bonds										
United States										
22 Nov 04	US TREAS NTS INFLATION INDEX	-1,100,000.00	1,417,659.48	-1,425,587.02	-7,927.54	0.00	0.00	-7,927.54	0.00	
23 Nov 04	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601									
	22 Oct 04	-1,100,000.00	1,417,659.48	-1,425,587.02	-7,927.54	0.00	0.00	-7,927.54	0.00	
16 Mar 04	US TREAS NTS INFLATION INDEX	-5,500,000.00	7,205,441.09	-7,010,226.26	195,214.83	0.00	0.00	195,214.83	0.00	
17 Mar 04	3 875 DUE 01-15-2009 REG SEDOL 2372086									
	29 Dec 03	-3,600,000.00	4,716,288.71	-4,587,963.69	128,325.02	0.00	0.00	128,325.02	0.00	
	29 Dec 03	-1,900,000.00	2,489,152.38	-2,422,262.57	66,889.81	0.00	0.00	66,889.81	0.00	
19 Mar 04	US TREAS NTS INFLATION INDEX	-117,000.00	153,642.66	-149,108.82	4,533.84	0.00	0.00	4,533.84	0.00	
22 Mar 04	3 875 DUE 01-15-2009 REG SEDOL 2372086									
	29 Dec 03	-117,000.00	153,642.66	-149,108.82	4,533.84	0.00	0.00	4,533.84	0.00	
22 Oct 04	US TREAS NTS INFLATION INDEXED	-2,295,000.00	2,948,578.96	-2,926,480.14	22,098.82	0.00	0.00	22,098.82	0.00	
25 Oct 04	3 375 DUE 01-15-2007 REG SEDOL 2894944									
	16 Sep 04	-495,000.00	635,968.01	-632,535.74	3,432.27	0.00	0.00	3,432.27	0.00	
	07 Oct 04	-1,800,000.00	2,312,610.95	-2,293,944.40	18,666.55	0.00	0.00	18,666.55	0.00	
29 Nov 04	US TREAS NTS TREAS INFLATION	-1,800,000.00	1,788,689.21	-1,793,371.63	-4,682.42	0.00	0.00	-4,682.42	0.00	
30 Nov 04	PROTECTED SECS 875 DUE 04-15-2010 REG SEDOL B03L3D3									
	26 Oct 04	-1,800,000.00	1,788,689.21	-1,793,371.63	-4,682.42	0.00	0.00	-4,682.42	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Index linked government bonds									
Total United States			15,201,924.02	-14,949,834.81	252,089.21	0.00	0 00	252,089 21	0 00
Municipal/provincial bonds									
United States									
30 Mar 04	AZ EDL LN MARKETING CORP EDL	-200,000 00	200,000 00	-199,990 05	9 95	0 00	0 00	9 95	0 00
31 Mar 04	LN REV ARCS-TAXABLE-SER A-6 VAR 12-01-2038 REG CUSIP 040504FW7								
28 Jan 04		-200,000 00	200,000 00	-199,990 05	9 95	0 00	0 00	9 95	0 00
27 Apr 04	AZ EDL LN MARKETING CORP EDL	-200,000 00	200,000 00	-199,998 00	2 00	0 00	0 00	2 00	0 00
28 Apr 04	LN REV ARCS-TAXABLE-SER A-6 VAR 12-01-2038 REG CUSIP 040504FW7								
30 Mar 04		-200,000 00	200,000 00	-199,998 00	2 00	0 00	0 00	2 00	0 00
15 Sep 04	CA ST ECON RECOVERY 5 25	-30,000 00	33,969 30	-32,453 84	1,515 46	0 00	0 00	1 515 46	0 00
20 Sep 04	07-01-2014 BEO CUSIP 13067JBF7								
06 May 04		-30,000 00	33 969 30	-32,453 84	1,515 46	0 00	0 00	1,515 46	0 00
28 Jul 04	CA ST ECON RECOVERY FLTG RT 5	-25,000 00	26,730 75	-26,752 11	-21 36	0 00	0 00	-21 36	0 00
02 Aug 04	07-01-2023BEO PUT CUSIP 13067JBQ3								
06 May 04		-25,000 00	26,730 75	-26,752 11	-21 36	0 00	0 00	-21 36	0 00
27 Jul 04	CA ST ECON RECOVERY FLTG RT 5	-5,000 00	5,346 80	-5,350 45	-3 65	0 00	0 00	-3 65	0 00
30 Jul 04	07-01-2023BEO PUT CUSIP 13067JBQ3								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Municipal/provincial bonds										
United States										
	06 May 04	-5,000.00	5,346.80	-5,350.45	-3.65	0.00	0.00	-3.65	0.00	
29 Apr 04 30 Apr 04	MO HIGHER ED LN AUTH STUD LN RE SER D VAR RT DUE 09-01-2043 BEO TAXABLE CUSIP 606072HF6	-200,000.00	200,000.00	-200,000.00	0.00	0.00	0.00	0.00	0.00	0.00
	04 Mar 04	-200,000.00	200,000.00	-200,000.00	0.00	0.00	0.00	0.00	0.00	0.00
04 Nov 04 09 Nov 04	WI ST 5 5 05-01-2012 BEO CUSIP 977056R28	-1,100,000.00	1,256,442.00	-1,277,464.90	-21,022.90	0.00	0.00	-21,022.90	0.00	0.00
	01 Mar 04	-1,100,000.00	1,256,442.00	-1,277,464.90	-21,022.90	0.00	0.00	-21,022.90	0.00	0.00
22 Apr 04 23 Apr 04	WI ST 5 5 05-01-2012 BEO CUSIP 977056R28	-1,000,000.00	1,128,870.00	-1,171,514.04	-42,644.04	0.00	0.00	-42,644.04	0.00	0.00
	01 Mar 04	-1,000,000.00	1,128,870.00	-1,171,514.04	-42,644.04	0.00	0.00	-42,644.04	0.00	0.00
Total United States			3,051,358.85	-3,113,523.39	-62,164.54	0.00	0.00	-62,164.54	0.00	0.00
Total S/T translation gain/loss for fixed income							-28,693.34			
Total L/T translation gain/loss for fixed income							0.00			
Total realized gains for fixed income					1,237,071.73	0.00	0.00	1,237,071.73	0.00	0.00
Total realized losses for fixed income					-1,085,058.36	0.00	-28,693.34	-1,113,751.70	0.00	0.00
Total Fixed Income			218,192,455.24	-218,069,135.21	162,013.37	0.00	-28,693.34	123,320.03	0.00	0.00

Other assets

Other options

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Other assets									
Other options									
United States									
24 May 04	OTC EWCO 3ML-4 5 317501ZY3	-1,300,000 00	4,387 50	-4,387 50	0 00	0 00	0 00	0 00	0 00
26 May 04	SWP7@4 5 02/08/04 LEHMAN SEDOL 911988U								
02 Aug 04	OTC EWCO 3ML-4 5 317501ZY3	1,300,000 00	0 00	4,387 50	4,387 50	0 00	0 00	4,387 50	0 00
02 Aug 04	SWP7@4 5 02/08/04 LEHMAN SEDOL 911988U								
24 May 04		1,300,000 00	0 00	4 387 50	4,387 50	0 00	0 00	4,387 50	0 00
24 May 04	OTC EWPO 3ML-5 5317501ZX5	-1,300,000 00	4,777 50	-4,777 50	0 00	0 00	0 00	0 00	0 00
26 May 04	SWP7@5 5 02/08/04 LEHMAN SEDOL 911990U								
02 Aug 04	OTC EWPO 3ML-5 5317501ZX5	1,300,000 00	0 00	4,777 50	4,777 50	0 00	0 00	4,777 50	0 00
02 Aug 04	SWP7@5 5 02/08/04 LEHMAN SEDOL 911990U								
24 May 04		1,300,000 00	0 00	4,777 50	4,777 50	0 00	0 00	4,777 50	0 00
Total United States			9,165.00	0.00	9,165 00	0.00	0.00	9,165.00	0.00

Swaps

Europe Region

16 Sep 04	IRS EUR 6ML/4 0%/JPM - SWP037716	-4,700,000 00	48 634 94	0 00	48,634 94	0 00	0 00	48,634 94	0 00
23 Sep 04	IRS EUR 6 ML 21/12/2007 SEDOL 910816W								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Other assets									
Swaps									
Europe Region									
16 Sep 04	IRS EUR 6ML/4 0%/MLC - SWP037708	-1,400,000.00	14,487.13	0.00	14,487.13	0.00	0.00	14,487.13	0.00
23 Sep 04	IRS EUR 6ML 21/12/2007 SEDOL 910817W								
03 Dec 04	IRS EUR R 6ML/4 0% 17/06/2005 UAG	-500,000.00	16,732.57	-4,031.62	12,328.20	0.00	372.75	12,700.95	0.00
10 Dec 04	IRS EUR R 6ML 17 JUN 2005 - SWP038771 SEDOL 911629W								
Total Europe Region			79,854.64	-4,031.62	75,450.27	0.00	372.75	75,823.02	0.00
Germany									
16 Sep 04	IRS EUR 6ML/4% MLP SWP033533	-2,000,000.00	41,215.15	-29,266.91	13,174.09	0.00	-1,225.85	11,948.24	0.00
23 Sep 04	IRS EUR 6ML 0 0% 15/03/2007 SEDOL 908657W								
Total Germany			41,215.15	-29,266.91	13,174.09	0.00	-1,225.85	11,948.24	0.00
United States									
31 Aug 04	INT RT SWAP 1ML	-900,000.00	21,522.90	0.00	21,522.90	0.00	0.00	21,522.90	0.00
07 Sep 04	65-LEH CMBS BEAR 31/8/04 SWP038698 SEDOL 911435U								
30 Jul 04	INT RT SWAP 1ML-65-LEH	-800,000.00	7,673.24	0.00	7,673.24	0.00	0.00	7,673.24	0.00
05 Aug 04	CMBS 30/7/04 BTI SWP038664 SEDOL 911423U								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Other assets										
Swaps										
United States										
13 Dec 04	IRS USD P 5 0-3ML 15/6/15 5	-300,000 00	6,660 00	-6,660 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04	06-15-2015 SEDOL 914160L									
10 Dec 04	IRS USD P 5 0-3ML 15/6/15 5	-700,000 00	17,047 33	-17,047 33	0 00	0 00	0 00	0 00	0 00	0 00
14 Dec 04	06-15-2015 SEDOL 914160L									
29 Oct 04	TRS SWP041346 1ML-39-LEH CMBS	-800,000 00	5,487 60	0 00	5,487 60	0 00	0 00	5,487 60	0 00	0 00
02 Nov 04	BOA 0 0% 01/11/2004 SEDOL 912557U									
Total United States			58,391 07	-23,707 33	34,683 74	0 00	0 00	34,683 74	0 00	0 00
Total S/T translation gain/loss for other assets							-853.10			
Total L/T translation gain/loss for other assets							0.00			
Total realized gains for other assets						132,473.10	0.00	372.75	131,620.00	0.00
Total realized losses for other assets						0 00	0.00	-1,225.85	0.00	0.00
Total Other Assets			188,625.86	-57,005.86	132,473 10	0 00	-853.10	131,620 00	0 00	0 00

Liabilities

Other liabilities

Europe Region

12 Jul 04	EUR FIX6 0 6ML JMP	-300,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Jul 04	IRS EUR 6ML 18/06/2034 (SWP041106) SEDOL 912392L									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Liabilities									
Other liabilities									
Europe Region									
07 Jul 04	EUR FIX6 0 6ML JPM	-300,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Jul 04	IRS EUR 6ML 18/06/2034 (SWP041106) SEDOL 912392L								
16 Sep 04	IRS EUR R 6ML/4 0% 17/06/2005 UAG	-3,400,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Sep 04	IRS EUR 4 0% FIXED 06-17-05 - SWP038771L SEDOL 911629L								
Total Europe Region			0.00	0.00	0.00	0.00	0.00	0.00	0.00
Germany									
10 Feb 04	IRS EUR 6ML/4% MLP SWP033533	-2,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Feb 04	4% 0 0% 15/03/2007 SEDOL 908657L								
Total Germany			0.00	0.00	0.00	0.00	0.00	0.00	0.00
United Kingdom									
12 Jul 04	5 0 FIX/GBP6MLIBOR	-200,000.00	5,447.95	-5,447.95	0.00	0.00	0.00	0.00	0.00
19 Jul 04	IRS GBP 5 0% FIXED 18/06/2034 SWP041171 SEDOL 912688L								
07 Jul 04	GBP FIX5 0 6ML BRC	-200,000.00	4,045.17	-4,045.17	0.00	0.00	0.00	0.00	0.00
14 Jul 04	IRS GBP 5 0 FIXED 18/06/2034 (SWP041098) SEDOL 912393L								
Total United Kingdom			9,493.12	-9,493.12	0.00	0.00	0.00	0.00	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Liabilities									
Other liabilities									
United States									
15 Mar 04	INT RT SWAP 1ML	-900,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Mar 04	65-LEH CMBS BEAR 31/8/04 SWP038698 SEDOL 911435L								
12 Mar 04	INT RT SWAP 1ML-65-LEH	-800,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Mar 04	CMBS 30/7/04 BTI SWP038664 SEDOL 911423L								
10 Dec 04	IRS USD P 5 0-3ML 15/6/15	-200,000 00	4,812 00	-4,812 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L								
16 Dec 04	IRS USD P 5 0-3ML 15/6/15	-1,000,000 00	24,966 25	-24,966 25	0 00	0 00	0 00	0 00	0 00
20 Dec 04	LEHMAN SWP023518 5 0% 15/06/2015 SEDOL 914234L								
13 Dec 04	IRS USD P 5 0-3ML 15/6/15 BOA	-300,000 00	6,537 00	-6,537 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04	SWP023385 5 0% 15/06/2015 SEDOL 914259L								
16 Dec 04	IRS USD P 5 0-3ML 15/6/15 BOA	-1,300,000 00	28,748 57	-28,748 57	0 00	0 00	0 00	0 00	0 00
20 Dec 04	SWP023385 5 0% 15/06/2015 SEDOL 914259L								
27 Jul 04	TRS SWP041346 1ML-39-LEH CMBS	-800,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
02 Aug 04	BOA 0 0% 01/11/2004 SEDOL 912557L								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Liabilities										
Other liabilities										
Total United States			65,063.82	-65,063.82	0.00	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for liabilities							0.00			
Total L/T translation gain/loss for liabilities							0.00			
Total realized gains for liabilities					0.00	0.00	0.00	0.00	0.00	0.00
Total realized losses for liabilities					0.00	0.00	0.00	0.00	0.00	0.00
Total Liabilities			74,556.94	-74,556.94	0.00	0.00	0.00	0.00	0.00	0.00
Cash and cash equivalents										
Commercial paper										
United States										
22 Apr 04	ABN AMRO N AMER FIN INC DISC	-800,000 00	799,391 00	-799,362 21	28 79	0 00	0 00	28 79	0 00	
23 Apr 04	CPN 05-20-2004 CUSIP 00077EEL7									
26 Feb 04		-800,000 00	799,391 00	-799,362 21	28 79	0 00	0 00	28 79	0 00	
26 Apr 04	CBA DEL FIN INC DISC COML	-2,900,000 00	2,893,388 00	-2,893,414 63	-26 63	0 00	0 00	-26 63	0 00	
28 Apr 04	PAPER 07-13-2004 CUSIP 12478JGD2									
13 Apr 04		-2,900,000.00	2,893,388 00	-2,893,414 63	-26 63	0 00	0 00	-26 63	0 00	
25 Feb 04	DANSKE CORP DISC CPN 03-05-2004	-2,300,000 00	2,299,419.25	-2,299,348 32	70 93	0 00	0 00	70 93	0 00	
25 Feb 04	CUSIP 23636JC59									
09 Jan 04		-2,300,000 00	2,299,419.25	-2,299,348 32	70 93	0 00	0 00	70 93	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Commercial paper									
United States									
04 Mar 04	DANSKE CORP DISC CPN 03-05-2004	-700,000 00	699,980 56	-699,980 17	0 39	0 00	0 00	0 39	0 00
04 Mar 04	CUSIP 23636JC59								
	09 Jan 04	-700,000 00	699,980 56	-699,980 17	0 39	0 00	0 00	0 39	0 00
22 Apr 04	GEN ELEC CAP CORP DISC CPN	-700,000 00	699,325 67	-699,292 22	33 45	0 00	0 00	33 45	0 00
23 Apr 04	05-27-2004 CUSIP 36959HET0								
	17 Feb 04	-700,000 00	699,325 67	-699,292 22	33 45	0 00	0 00	33 45	0 00
Total United States			7,391,504.48	-7,391,397.55	106 93	0.00	0 00	106 93	0.00
Repurchase agreements									
United States									
03 May 04	REPO W/ CR SUISSE F 0 87 DTD	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
04 May 04	04-23-2004 04-26-2004 04-23-2004 CUSIP 77799APR5								
28 Apr 04	REPO W/ CR SUISSE F 0 87 DTD	-4,900,000 00	4,900,000 00	-4,900,000 00	0 00	0 00	0 00	0 00	0 00
29 Apr 04	04-28-2004 04-29-2004 04-28-2004 CUSIP 77799APR5								
21 Apr 04	REPO W/ CR SUISSE F 0 89 DTD	-5,200,000 00	5,200,000 00	-5,200,000 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04	04-21-2004 04-22-2004 04-21-2004 CUSIP 77799APR5								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Sales</i>										
Cash and cash equivalents										
Repurchase agreements										
United States										
27 Apr 04	REPO W/ CR SUISSE F 0 89 DTD	-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Apr 04	04-27-2004 04-28-2004 04-27-2004 CUSIP 77799APR5									
30 Apr 04	REPO W/ CR SUISSE F 0 89 DTD	-2,300,000.00	2,300,000.00	-2,300,000.00	0.00	0.00	0.00	0.00	0.00	0.00
03 May 04	04-30-2004 05-03-2004 04-30-2004 CUSIP 77799APR5									
28 Apr 04	REPO W/ CR SUISSE F 0 9 DTD	-5,600,000.00	5,600,000.00	-5,600,000.00	0.00	0.00	0.00	0.00	0.00	0.00
27 Apr 04	04-26-2004 04-27-2004 04-26-2004 CUSIP 77799APR5									
20 Apr 04	REPO W/ CR SUISSE F 0 91 DTD	-10,500,000.00	10,500,000.00	-10,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
21 Apr 04	04-20-2004 04-21-2004 04-20-2004 CUSIP 77799APR5									
09 Jan 04	REPO W/ CR SUISSE F 0 92 DTD	-8,000,000.00	8,000,000.00	-8,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
12 Jan 04	01-09-2004 01-12-2004 01-09-2004 CUSIP 77799JAN1									
29 Apr 04	REPO W/ CR SUISSE F 0 92 DTD	-3,600,000.00	3,600,000.00	-3,600,000.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Apr 04	04-29-2004 04-30-2004 04-29-2004 CUSIP 77799APR5									
10 Feb 04	REPO W/ CR SUISSE F 0 93 DTD	-600,000.00	600,000.00	-600,000.00	0.00	0.00	0.00	0.00	0.00	0.00
11 Feb 04	02-10-2004 02-11-2004 02-10-2004 CUSIP 77799FEB1									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
07 Jan 04	REPO W/ CR SUISSE F 0 94 DTD	-12,400,000 00	12,400,000 00	-12,400,000 00	0 00	0 00	0 00	0 00	0 00
08 Jan 04	01-07-2004 01-08-2004 01-07-2004 CUSIP 77799JAN1								
16 Jun 04	REPO W/ CR SUISSE F 0 95 DTD	-7,200,000 00	7,200,000 00	-7,200,000 00	0 00	0 00	0 00	0 00	0 00
17 Jun 04	06-16-2004 06-17-2004 06-16-2004 CUSIP 77799JUN9								
21 Jun 04	REPO W/ CR SUISSE F 0 95 DTD	-5,800,000 00	5,800,000 00	-5,800,000 00	0 00	0 00	0 00	0 00	0 00
22 Jun 04	06-21-2004 06-22-2004 06-21-2004 CUSIP 77799JUN9								
13 Jan 04	REPO W/ CR SUISSE F 0 96 DTD	-7,900,000 00	7,900,000 00	-7,900,000 00	0 00	0 00	0 00	0 00	0 00
14 Jan 04	01-13-2004 01-14-2004 01-13-2004 CUSIP 77799JAN1								
16 Apr 04	REPO W/ CR SUISSE F 0 96 DTD	-10,500,000 00	10,500,000 00	-10,500,000 00	0 00	0 00	0 00	0 00	0 00
19 Apr 04	04-16-2004 04-19-2004 04-16-2004 CUSIP 77799APR5								
19 Apr 04	REPO W/ CR SUISSE F 0 96 DTD	-10,500,000 00	10,500,000 00	-10,500,000 00	0 00	0 00	0 00	0 00	0 00
20 Apr 04	04-19-2004 04-20-2004 04-19-2004 CUSIP 77799APR5								
28 May 04	REPO W/ CR SUISSE F 0 96 DTD	-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00
01 Jun 04	05-28-2004 06-01-2004 05-28-2004 CUSIP 77799MAY0								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Sales</i>										
Cash and cash equivalents										
Repurchase agreements										
United States										
14 Jun 04	REPO W/ CR SUISSE F 0 96 DTD	-7,300,000.00	7,300,000.00	-7,300,000.00	0.00	0.00	0.00	0.00	0.00	
15 Jun 04	06-14-2004 06-15-2004 06-14-2004 CUSIP 77799JUN9									
17 Jun 04	REPO W/ CR SUISSE F 0 96 DTD	-6,300,000.00	6,300,000.00	-6,300,000.00	0.00	0.00	0.00	0.00	0.00	
18 Jun 04	06-17-2004 06-18-2004 06-17-2004 CUSIP 77799JUN9									
18 Jun 04	REPO W/ CR SUISSE F 0 98 DTD	-4,900,000.00	4,900,000.00	-4,900,000.00	0.00	0.00	0.00	0.00	0.00	
21 Jun 04	06-18-2004 06-21-2004 06-18-2004 CUSIP 77799JUN9									
12 Jan 04	REPO W/ CR SUISSE F 0 97 DTD	-13,000,000.00	13,000,000.00	-13,000,000.00	0.00	0.00	0.00	0.00	0.00	
13 Jan 04	01-12-2004 01-13-2004 01-12-2004 CUSIP 77799JAN1									
14 Apr 04	REPO W/ CR SUISSE F 0 97 DTD	-10,500,000.00	10,500,000.00	-10,500,000.00	0.00	0.00	0.00	0.00	0.00	
15 Apr 04	04-14-2004 04-15-2004 04-14-2004 CUSIP 77799APR5									
16 Mar 04	REPO W/ CR SUISSE F 0 99 DTD	-1,500,000.00	1,500,000.00	-1,500,000.00	0.00	0.00	0.00	0.00	0.00	
17 Mar 04	03-16-2004 03-17-2004 03-16-2004 CUSIP 77799MAR5									
17 Mar 04	REPO W/ CR SUISSE F 0 99 DTD	-3,600,000.00	3,600,000.00	-3,600,000.00	0.00	0.00	0.00	0.00	0.00	
18 Mar 04	03-17-2004 03-18-2004 03-17-2004 CUSIP 77799MAR5									

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
19 Mar 04	REPO W/ CR SUISSE F 0 99 DTD	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
22 Mar 04	03-19-2004 03-22-2004 03-19-2004 CUSIP 77799MAR5								
15 Apr 04	REPO W/ CR SUISSE F 0 99 DTD	-6,200,000 00	6,200,000 00	-6 200,000 00	0 00	0 00	0 00	0 00	0 00
16 Apr 04	04-15-2004 04-16-2004 04-15-2004 CUSIP 77799APR5								
12 Feb 04	REPO W/ CR SUISSE F 1 DTD	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
13 Feb 04	02-12-2004 02-13-2004 02-12-2004 CUSIP 77799FEB1								
18 Mar 04	REPO W/ CR SUISSE F 1 DTD	-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00	0 00
19 Mar 04	03-18-2004 03-19-2004 03-18-2004 CUSIP 77799MAR5								
15 Jun 04	REPO W/ CR SUISSE F 1 DTD	-7,300,000 00	7,300,000 00	-7,300,000 00	0 00	0 00	0 00	0 00	0 00
16 Jun 04	06-15-2004 06-16-2004 06-15-2004 CUSIP 77799JUN9								
15 Mar 04	REPO W/ CR SUISSE F 1 03 DTD	-3,700,000 00	3,700,000 00	-3,700,000 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04	03-15-2004 03-16-2004 03-15-2004 CUSIP 77799MAR5								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Sales</i>										
Cash and cash equivalents										
Repurchase agreements										
United States										
02 Jul 04	REPO W/ CR SUISSE F 1 18 DTD	-400,000.00	400,000.00	-400,000.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Jul 04	07-02-2004 07-06-2004 07-02-2004 CUSIP 77799JUL3									
07 Jul 04	REPO W/ CR SUISSE F 1 19 DTD	-700,000.00	700,000.00	-700,000.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Jul 04	07-07-2004 07-08-2004 07-07-2004 CUSIP 77799JUL3									
21 Jul 04	REPO W/ CR SUISSE F 1 19 DTD	-100,000.00	100,000.00	-100,000.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Jul 04	07-21-2004 07-22-2004 07-21-2004 CUSIP 77799JUL3									
08 Jul 04	REPO W/ CR SUISSE F 1 21 DTD	-800,000.00	800,000.00	-800,000.00	0.00	0.00	0.00	0.00	0.00	0.00
09 Jul 04	07-08-2004 07-09-2004 07-08-2004 CUSIP 77799JUL3									
16 Jul 04	REPO W/ CR SUISSE F 1 21 DTD	-900,000.00	900,000.00	-900,000.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 04	07-16-2004 07-19-2004 07-16-2004 CUSIP 77799JUL3									
19 Jul 04	REPO W/ CR SUISSE F 1 23 DTD	-200,000.00	200,000.00	-200,000.00	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 04	07-19-2004 07-20-2004 07-19-2004 CUSIP 77799JUL3									
15 Jul 04	REPO W/ CR SUISSE F 1 27 DTD	-900,000.00	900,000.00	-900,000.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Jul 04	07-15-2004 07-16-2004 07-15-2004 CUSIP 77799JUL3									

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
18 Aug 04	REPO W/ CR SUISSE F 1 4 DTD	-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
19 Aug 04	08-18-2004 08-19-2004 08-18-2004 CUSIP 77799AUG3								
20 Aug 04	REPO W/ CR SUISSE F 1 44 DTD	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
23 Aug 04	08-20-2004 08-23-2004 08-20-2004 CUSIP 77799AUG3								
17 Aug 04	REPO W/ CR SUISSE F 1 45 DTD	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
18 Aug 04	08-17-2004 08-18-2004 08-17-2004 CUSIP 77799AUG3								
19 Aug 04	REPO W/ CR SUISSE F 1 45 DTD	-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00
20 Aug 04	08-19-2004 08-20-2004 08-19-2004 CUSIP 77799AUG3								
15 Sep 04	REPO W/ CR SUISSE F 1 45 DTD	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04	09-15-2004 09-16-2004 09-15-2004 CUSIP 77799SEP2								
24 Aug 04	REPO W/ CR SUISSE F 1 46 DTD	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
25 Aug 04	08-24-2004 08-25-2004 08-24-2004 CUSIP 77799AUG3								
23 Aug 04	REPO W/ CR SUISSE F 1 47 DTD	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
24 Aug 04	08-23-2004 08-24-2004 08-23-2004 CUSIP 77799AUG3								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
25 Aug 04 26 Aug 04	REPO W/ CR SUISSE F 1 47 DTD 08-25-2004 08-26-2004 08-25-2004 CUSIP 77799AUG3	-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00
10 Sep 04 13 Sep 04	REPO W/ CR SUISSE F 1 47 DTD 09-10-2004 09-13-2004 09-10-2004 CUSIP 77799SEP2	-800,000.00	800,000.00	-800,000.00	0.00	0.00	0.00	0.00	0.00
26 Aug 04 27 Aug 04	REPO W/ CR SUISSE F 1 48 DTD 08-26-2004 08-27-2004 08-26-2004 CUSIP 77799AUG3	-3,600,000.00	3,600,000.00	-3,600,000.00	0.00	0.00	0.00	0.00	0.00
27 Aug 04 30 Aug 04	REPO W/ CR SUISSE F 1 48 DTD 08-27-2004 08-30-2004 08-27-2004 CUSIP 77799AUG3	-3,000,000.00	3,000,000.00	-3,000,000.00	0.00	0.00	0.00	0.00	0.00
03 Sep 04 07 Sep 04	REPO W/ CR SUISSE F 1 48 DTD 09-03-2004 09-07-2004 09-03-2004 CUSIP 77799SEP2	-1,900,000.00	1,900,000.00	-1,900,000.00	0.00	0.00	0.00	0.00	0.00
08 Sep 04 09 Sep 04	REPO W/ CR SUISSE F 1 49 DTD 09-08-2004 09-09-2004 09-08-2004 CUSIP 77799SEP2	-800,000.00	800,000.00	-800,000.00	0.00	0.00	0.00	0.00	0.00
30 Aug 04 31 Aug 04	REPO W/ CR SUISSE F 1 5 DTD 08-30-2004 08-31-2004 08-30-2004 CUSIP 77799AUG3	-1,600,000.00	1,600,000.00	-1,600,000.00	0.00	0.00	0.00	0.00	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
01 Sep 04	REPO W/ CR SUISSE F 1 5 DTD	-4,200,000 00	4,200,000 00	-4 200,000 00	0 00	0 00	0 00	0 00	0 00
02 Sep 04	09-01-2004 09-02-2004 09-01-2004 CUSIP 77799SEP2								
02 Sep 04	REPO W/ CR SUISSE F 1 5 DTD	-2,900,000 00	2,900,000 00	-2,900,000 00	0 00	0 00	0 00	0 00	0 00
03 Sep 04	09-02-2004 09-03-2004 09-02-2004 CUSIP 77799SEP2								
07 Sep 04	REPO W/ CR SUISSE F 1 5 DTD	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
08 Sep 04	09-07-2004 09-08-2004 09-07-2004 CUSIP 77799SEP2								
09 Sep 04	REPO W/ CR SUISSE F 1 5 DTD	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
10 Sep 04	09-09-2004 09-10-2004 09-09-2004 CUSIP 77799SEP2								
17 Sep 04	REPO W/ CR SUISSE F 1 5 DTD	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
20 Sep 04	09-17-2004 09-20-2004 09-17-2004 CUSIP 77799SEP2								
21 Sep 04	REPO W/ CR SUISSE F 1 63 DTD	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
22 Sep 04	09-21-2004 09-22-2004 09-21-2004 CUSIP 77799SEP2								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
22 Sep 04	REPO W/ CR SUISSE F 1 64 DTD	-1,000,000 00	1,000,000.00	-1,000,000.00	0 00	0 00	0.00	0 00	0 00
23 Sep 04	09-22-2004 09-23-2004 09-22-2004 CUSIP 77799SEP2								
08 Oct 04	REPO W/ CR SUISSE F 1 68 DTD	-2,100,000 00	2,100,000.00	-2,100,000.00	0 00	0 00	0.00	0 00	0 00
12 Oct 04	10-08-2004 10-12-2004 10-08-2004 CUSIP 77799OCT5								
20 Oct 04	REPO W/ CR SUISSE F 1 68 DTD	-6,000,000 00	6,000,000.00	-6,000,000.00	0 00	0 00	0.00	0 00	0 00
21 Oct 04	10-20-2004 10-21-2004 10-20-2004 CUSIP 77799OCT5								
22 Oct 04	REPO W/ CR SUISSE F 1 68 DTD	-600,000 00	600,000.00	-600,000.00	0 00	0 00	0.00	0 00	0 00
25 Oct 04	10-22-2004 10-25-2004 10-22-2004 CUSIP 77799OCT5								
05 Oct 04	REPO W/ CR SUISSE F 1 7 DTD	-500,000 00	500,000.00	-500,000.00	0 00	0 00	0.00	0 00	0 00
06 Oct 04	10-05-2004 10-06-2004 10-05-2004 CUSIP 77799OCT5								
06 Oct 04	REPO W/ CR SUISSE F 1 7 DTD	-3,500,000 00	3,500,000.00	-3,500,000.00	0 00	0 00	0.00	0 00	0 00
07 Oct 04	10-06-2004 10-07-2004 10-06-2004 CUSIP 77799OCT5								
07 Oct 04	REPO W/ CR SUISSE F 1 7 DTD	-4,500,000.00	4,500,000.00	-4,500,000.00	0 00	0 00	0.00	0 00	0 00
08 Oct 04	10-07-2004 10-08-2004 10-07-2004 CUSIP 77799OCT5								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
19 Oct 04	REPO W/ CR SUISSE F 1 7 DTD	-2,300,000 00	2,300,000 00	-2,300,000 00	0 00	0 00	0 00	0 00	0 00
20 Oct 04	10-19-2004 10-20-2004 10-19-2004 CUSIP 77799OCT5								
25 Oct 04	REPO W/ CR SUISSE F 1 7 DTD	-1,400,000 00	1 400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
26 Oct 04	10-25-2004 10-26-2004 10-25-2004 CUSIP 77799OCT5								
12 Oct 04	REPO W/ CR SUISSE F 1 71 DTD	-1,500 000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
13 Oct 04	10-12-2004 10-13-2004 10-12-2004 CUSIP 77799OCT5								
14 Oct 04	REPO W/ CR SUISSE F 1 72 DTD	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
15 Oct 04	10-14-2004 10-15-2004 10-14-2004 CUSIP 77799OCT5								
21 Apr 04	REPO W/ LEHMAN BROS 0 88 DTD	-16,800,000 00	16,800,000 00	-16,800,000 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04	04-21-2004 04-22-2004 04-21-2004 CUSIP 77799APR5								
09 Jan 04	REPO W/ LEHMAN BROS 0 9 DTD	-7,600,000 00	7,600,000 00	-7,600,000 00	0 00	0 00	0 00	0 00	0 00
12 Jan 04	01-09-2004 01-12-2004 01-09-2004 CUSIP 77799JAN1								
20 Apr 04	REPO W/ LEHMAN BROS 0 92 DTD	-14,400,000 00	14,400 000 00	-14,400,000 00	0 00	0 00	0 00	0 00	0 00
21 Apr 04	04-20-2004 04-21-2004 04-20-2004 CUSIP 77799APR5								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
09 Jan 04 12 Jan 04	REPO W/ LEHMAN BROS 0 93 DTD 01-09-2004 01-12-2004 01-09-2004 CUSIP 77799JAN1	-3,000,000 00	3,000,000 00	-3,000,000 00	0 00	0 00	0 00	0 00	0 00
12 Jan 04 13 Jan 04	REPO W/ LEHMAN BROS 0 93 DTD 01-12-2004 01-13-2004 01-12-2004 CUSIP 77799JAN1	-12,100,000 00	12,100,000 00	-12,100,000 00	0 00	0 00	0 00	0 00	0 00
14 Jan 04 15 Jan 04	REPO W/ LEHMAN BROS 0 95 DTD 01-14-2004 01-15-2004 01-14-2004 CUSIP 77799JAN1	-9,900,000 00	9,900,000 00	-9,900,000 00	0 00	0 00	0 00	0 00	0 00
11 Feb 04 12 Feb 04	REPO W/ LEHMAN BROS 0 95 DTD 02-11-2004 02-12-2004 02-11-2004 CUSIP 77799FEB1	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
13 Apr 04 14 Apr 04	REPO W/ LEHMAN BROS 0 95 DTD 04-13-2004 04-14-2004 04-13-2004 CUSIP 77799APR5	-7,900,000 00	7,900,000 00	-7,900,000 00	0 00	0 00	0 00	0 00	0 00
13 Feb 04 17 Feb 04	REPO W/ LEHMAN BROS 0 96 DTD 02-13-2004 02-17-2004 02-13-2004 CUSIP 77799FEB1	-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
14 Apr 04 15 Apr 04	REPO W/ LEHMAN BROS 0 96 DTD 04-14-2004 04-15-2004 04-14-2004 CUSIP 77799APR5	-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
19 Apr 04 20 Apr 04	REPO W/ LEHMAN BROS 0 96 DTD 04-19-2004 04-20-2004 04-19-2004 CUSIP 77799APR5	-12,000,000 00	12,000,000 00	-12,000,000 00	0 00	0 00	0 00	0 00	0 00
14 Jun 04 15 Jun 04	REPO W/ LEHMAN BROS 0 96 DTD 06-14-2004 06-15-2004 06-14-2004 CUSIP 77799JUN9	-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00
16 Jan 04 20 Jan 04	REPO W/ LEHMAN BROS 0 97 DTD 01-16-2004 01-20-2004 01-16-2004 CUSIP 77799JAN1	-4,200,000 00	4,200,000 00	-4,200,000 00	0 00	0 00	0 00	0 00	0 00
07 Apr 04 08 Apr 04	REPO W/ LEHMAN BROS 0 97 DTD 04-07-2004 04-08-2004 04-07-2004 CUSIP 77799APR5	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
22 Jun 04 23 Jun 04	REPO W/ LEHMAN BROS 0 97 DTD 06-22-2004 06-23-2004 06-22-2004 CUSIP 77799JUN9	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
08 Jan 04 09 Jan 04	REPO W/ LEHMAN BROS 0 98 DTD 01-08-2004 01-09-2004 01-08-2004 CUSIP 77799JAN1	-9,500,000 00	9,500,000 00	-9,500,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
16 Apr 04	REPO W/ LEHMAN BROS 0 98 DTD	-12,000,000 00	12,000,000 00	-12,000,000 00	0 00	0 00	0 00	0 00	0 00
19 Apr 04	04-16-2004 04-19-2004 04-16-2004 CUSIP 77799APR5								
13 Jan 04	REPO W/ LEHMAN BROS 0 99 DTD	-8,000,000 00	8,000,000 00	-8,000,000 00	0 00	0 00	0 00	0 00	0 00
14 Jan 04	01-13-2004 01-14-2004 01-13-2004 CUSIP 77799JAN1								
26 Feb 04	REPO W/ LEHMAN BROS 0 99 DTD	-2,300,000 00	2,300,000 00	-2,300,000 00	0 00	0 00	0 00	0 00	0 00
27 Feb 04	02-26-2004 02-27-2004 02-26-2004 CUSIP 77799FEB1								
15 Apr 04	REPO W/ LEHMAN BROS 0 99 DTD	-10,500,000 00	10,500,000 00	-10,500,000 00	0 00	0 00	0 00	0 00	0 00
16 Apr 04	04-15-2004 04-16-2004 04-15-2004 CUSIP 77799APR5								
15 Jun 04	REPO W/ LEHMAN BROS 1 DTD	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
16 Jun 04	06-15-2004 06-16-2004 06-15-2004 CUSIP 77799JUN9								
14 Sep 04	REPO W/ LEHMAN BROS 1 45 DTD	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
15 Sep 04	09-14-2004 09-15-2004 09-14-2004 CUSIP 77799SEP2								
26 Oct 04	REPO W/CREDIT SUISSE F 1 69%	-2,600,000 00	2,600,000 00	-2,600,000 00	0 00	0 00	0 00	0 00	0 00
27 Oct 04	DTD 10-26-2004 10-27-2004 10-26-2004 CUSIP 77799OCT5								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
21 Oct 04	REPO W/CREDIT SUISSE F 1 7%	-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00	0 00
22 Oct 04	DTD 10-21-2004 10-22-2004 10-21-2004 CUSIP 77799OCT5								
03 Nov 04	REPO W/CREDIT SUISSE F 1 7%	-2,400,000 00	2,400,000 00	-2,400,000 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04	DTD 11-03-2004 11-04-2004 11-03-2004 CUSIP 77799NOV9								
02 Nov 04	REPO W/CREDIT SUISSE F 1 72%	-2,900,000 00	2,900,000 00	-2,900,000 00	0 00	0 00	0 00	0 00	0 00
03 Nov 04	DTD 11-02-2004 11-03-2004 11-02-2004 CUSIP 77799NOV9								
28 Oct 04	REPO W/CREDIT SUISSE F 1 74%	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
29 Oct 04	DTD 10-28-2004 10-29-2004 10-28-2004 CUSIP 77799OCT5								
04 Nov 04	REPO W/CREDIT SUISSE F 1 74%	-5,500,000 00	5,500,000 00	-5,500,000 00	0 00	0 00	0 00	0 00	0 00
05 Nov 04	DTD 11-04-2004 11-05-2004 11-04-2004 CUSIP 77799NOV9								
05 Nov 04	REPO W/CREDIT SUISSE F 1 74%	-6,900,000 00	6,900,000 00	-6,900,000 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	DTD 11-05-2004 11-08-2004 11-05-2004 CUSIP 77799NOV9								
09 Nov 04	REPO W/CREDIT SUISSE F 1 77%	-8,400,000 00	8,400,000 00	-8,400,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	DTD 11-09-2004 11-10-2004 11-09-2004 CUSIP 77799NOV9								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Transtation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
01 Nov (4)	REPO W/CREDIT SUISSE F 1 78%	-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00	0.00
02 Nov (4)	DTD 11-01-2004 11-02-2004 11-01-2004 CUSIP 77799NOV9								
08 Nov (4)	REPO W/CREDIT SUISSE F 1 8%	-6,300,000.00	6,300,000.00	-6,300,000.00	0.00	0.00	0.00	0.00	0.00
09 Nov (4)	DTD 11-08-2004 11-09-2004 11-08-2004 CUSIP 77799NOV9								
29 Dec (4)	REPO W/CREDIT SUISSE F 1 8%	-8,100,000.00	8,100,000.00	-8,100,000.00	0.00	0.00	0.00	0.00	0.00
30 Dec (4)	DTD 12-29-2004 12-30-2004 12-29-2004 CUSIP 77799DEC4								
30 Dec (4)	REPO W/CREDIT SUISSE F 1 8%	-8,200,000.00	8,200,000.00	-8,200,000.00	0.00	0.00	0.00	0.00	0.00
31 Dec (4)	DTD 12-30-2004 12-31-2004 12-30-2004 CUSIP 77799DEC4								
23 Nov (4)	REPO W/CREDIT SUISSE F 1 84%	-2,300,000.00	2,300,000.00	-2,300,000.00	0.00	0.00	0.00	0.00	0.00
24 Nov (4)	DTD 11-23-2004 11-24-2004 11-23-2004 CUSIP 77799NOV9								
10 Nov (4)	REPO W/CREDIT SUISSE F 1 85%	-9,000,000.00	9,000,000.00	-9,000,000.00	0.00	0.00	0.00	0.00	0.00
12 Nov (4)	DTD 11-10-2004 11-12-2004 11-10-2004 CUSIP 77799NOV9								
19 Nov (4)	REPO W/CREDIT SUISSE F 1 89%	-3,300,000.00	3,300,000.00	-3,300,000.00	0.00	0.00	0.00	0.00	0.00
22 Nov (4)	DTD 11-19-2004 11-22-2004 11-19-2004 CUSIP 77799NOV9								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
16 Nov 04	REPO W/CREDIT SUISSE F 1 9%	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
17 Nov 04	DTD 11-16-2004 11-17-2004 11-16-2004 CUSIP 77799NOV9								
18 Nov 04	REPO W/CREDIT SUISSE F 1 9%	-3,400,000 00	3,400,000 00	-3,400,000 00	0 00	0 00	0 00	0 00	0 00
19 Nov 04	DTD 11-18-2004 11-19-2004 11-18-2004 CUSIP 77799NOV9								
22 Nov 04	REPO W/CREDIT SUISSE F 1 9%	-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04	DTD 11-22-2004 11-23-2004 11-22-2004 CUSIP 77799NOV9								
01 Dec 04	REPO W/CREDIT SUISSE F 1 9%	-6,900,000 00	6,900,000 00	-6,900,000 00	0 00	0 00	0 00	0 00	0 00
02 Dec 04	DTD 12-01-2004 12-02-2004 12-01-2004 CUSIP 77799DEC4								
24 Nov 04	REPO W/CREDIT SUISSE F 1 91%	-4,200,000 00	4,200,000 00	-4,200,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04	DTD 11-24-2004 11-26-2004 11-24-2004 CUSIP 77799NOV9								
02 Dec 04	REPO W/CREDIT SUISSE F 1 91%	-4,100,000 00	4,100,000 00	-4,100,000 00	0 00	0 00	0 00	0 00	0 00
03 Dec 04	DTD 12-02-2004 12-03-2004 12-02-2004 CUSIP 77799DEC4								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
06 Dec 01	REPO W/CREDIT SUISSE F 1 91%	-3,800,000 00	3,800,000 00	-3,800,000 00	0 00	0 00	0 00	0 00	0 00
07 Dec 01	DTD 12-06-2004 12-07-2004 12-06-2004 CUSIP 77799DEC4								
29 Nov 01	REPO W/CREDIT SUISSE F 1 92%	-4,500,000 00	4,500,000 00	-4,500,000 00	0 00	0 00	0 00	0 00	0 00
30 Nov 01	DTD 11-29-2004 11-30-2004 11-29-2004 CUSIP 77799NOV9								
12 Nov 01	REPO W/CREDIT SUISSE F 1 93%	-10,500,000 00	10,500,000 00	-10,500,000 00	0 00	0 00	0 00	0 00	0 00
15 Nov 01	DTD 11-12-2004 11-15-2004 11-12-2004 CUSIP 77799NOV9								
26 Nov 01	REPO W/CREDIT SUISSE F 1 93%	-5,300,000 00	5,300,000 00	-5,300,000 00	0 00	0 00	0 00	0 00	0 00
29 Nov 01	DTD 11-26-2004 11-29-2004 11-26-2004 CUSIP 77799NOV9								
07 Dec 01	REPO W/CREDIT SUISSE F 1 93%	-4,900,000 00	4,900,000 00	-4,900,000 00	0 00	0 00	0 00	0 00	0 00
08 Dec 01	DTD 12-07-2004 12-08-2004 12-07-2004 CUSIP 77799DEC4								
08 Dec 01	REPO W/CREDIT SUISSE F 1 94%	-7,600,000 00	7,600,000 00	-7,600,000 00	0 00	0 00	0 00	0 00	0 00
09 Dec 01	DTD 12-08-2004 12-09-2004 12-08-2004 CUSIP 77799DEC4								
03 Dec 01	REPO W/CREDIT SUISSE F 1 95%	-4,100,000 00	4,100,000 00	-4,100,000 00	0 00	0 00	0 00	0 00	0 00
06 Dec 01	DTD 12-03-2004 12-06-2004 12-03-2004 CUSIP 77799DEC4								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
21 Dec 04	REPO W/CREDIT SUISSE F 1 95%	-9,500,000 00	9,500,000 00	-9,500,000 00	0 00	0 00	0 00	0 00	0 00
22 Dec 04	DTD 12-21-2004 12-22-2004 12-21-2004 CUSIP 77799DEC4								
09 Dec 04	REPO W/CREDIT SUISSE F 1 98%	-4,700,000 00	4,700,000 00	-4,700,000 00	0 00	0 00	0 00	0 00	0 00
10 Dec 04	DTD 12-09-2004 12-10-2004 12-09-2004 CUSIP 77799DEC4								
15 Nov 04	REPO W/CREDIT SUISSE F 2% DTD	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
16 Nov 04	11-15-2004 11-16-2004 11-15-2004 CUSIP 77799NOV9								
22 Dec 04	REPO W/CREDIT SUISSE F 2% DTD	-8,000,000 00	8,000,000 00	-8,000,000 00	0 00	0 00	0 00	0 00	0 00
23 Dec 04	12-22-2004 12-23-2004 12-22-2004 CUSIP 77799DEC4								
10 Dec 04	REPO W/CREDIT SUISSE F 2 01%	-4,400,000 00	4,400,000 00	-4,400,000 00	0 00	0 00	0 00	0 00	0 00
13 Dec 04	DTD 12-10-2004 12-13-2004 12-10-2004 CUSIP 77799DEC4								
16 Dec 04	REPO W/CREDIT SUISSE F 2 05%	-5,400,000 00	5,400,000 00	-5,400,000 00	0 00	0 00	0 00	0 00	0 00
17 Dec 04	DTD 12-16-2004 12-17-2004 12-16-2004 CUSIP 77799DEC4								
17 Dec 04	REPO W/CREDIT SUISSE F 2 05%	-5,700,000 00	5,700,000 00	-5,700,000 00	0 00	0 00	0 00	0 00	0 00
20 Dec 04	DTD 12-17-2004 12-20-2004 12-17-2004 CUSIP 77799DEC4								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Repurchase agreements									
United States									
20 Dec 04	REPO W/CREDIT SUISSE F 2 05%	-7,900,000.00	7,900,000.00	-7,900,000.00	0.00	0.00	0.00	0.00	0.00
21 Dec 04	DTD 12-20-2004 12-21-2004 12-20-2004 CUSIP 77799DEC4								
28 Dec 04	REPO W/CREDIT SUISSE F 2 05%	-8,000,000.00	8,000,000.00	-8,000,000.00	0.00	0.00	0.00	0.00	0.00
29 Dec 04	DTD 12-28-2004 12-29-2004 12-28-2004 CUSIP 77799DEC4								
23 Dec 04	REPO W/CREDIT SUISSE F 2 08%	-9,500,000.00	9,500,000.00	-9,500,000.00	0.00	0.00	0.00	0.00	0.00
27 Dec 04	DTD 12-23-2004 12-27-2004 12-23-2004 CUSIP 77799DEC4								
13 Dec 04	REPO W/CREDIT SUISSE F 2 09%	-3,900,000.00	3,900,000.00	-3,900,000.00	0.00	0.00	0.00	0.00	0.00
14 Dec 04	DTD 12-13-2004 12-14-2004 12-13-2004 CUSIP 77799DEC4								
27 Dec 04	REPO W/CREDIT SUISSE F 2 1%	-7,900,000.00	7,900,000.00	-7,900,000.00	0.00	0.00	0.00	0.00	0.00
28 Dec 04	DTD 12-27-2004 12-28-2004 12-27-2004 CUSIP 77799DEC4								
14 Dec 04	REPO W/CREDIT SUISSE F 2 17%	-4,000,000.00	4,000,000.00	-4,000,000.00	0.00	0.00	0.00	0.00	0.00
15 Dec 04	DTD 12-14-2004 12-15-2004 12-14-2004 CUSIP 77799DEC4								
15 Dec 04	REPO W/CREDIT SUISSE F 2 21%	-6,200,000.00	6,200,000.00	-6,200,000.00	0.00	0.00	0.00	0.00	0.00
16 Dec 04	DTD 12-15-2004 12-16-2004 12-15-2004 CUSIP 77799DEC4								

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date				Market				
Sales									
Cash and cash equivalents									
Repurchase agreements									
United States									
Total United States			582,700,000 00	-582,700,000 00	0.00	0.00	0.00	0 00	0.00
Short term bills and notes									
United States									
22 Apr 04	FHLB DISC NT 05-28-2004 SEDOL	-900,000 00	897 725 00	-899,100 00	-1,375 00	0 00	0 00	-1,375 00	0 00
23 Apr 04	B012F98								
	27 Feb 04	-900,000 00	897,725 00	-899,100 00	-1,375 00	0 00	0 00	-1,375 00	0 00
19 May 04	FHLB DISC NT 05-28-2004 SEDOL	-1,200,000 00	1,198,860 78	-1,199,712 50	-851 72	0 00	0 00	-851 72	0 00
19 May 04	B012F98								
	27 Feb 04	-200,000 00	199,810 13	-199,950 00	-139 87	0 00	0 00	-139 87	0 00
	30 Apr 04	-1,000,000 00	999,050 65	-999,762 50	-711 85	0 00	0 00	-711 85	0 00
05 Aug 04	FHLB DISC NT 08-13-2004 CUSIP	-700,000 00	699,402 08	-699,800 69	-398 61	0 00	0 00	-398 61	0 00
05 Aug 04	313384B81								
	19 Jul 04	-700,000 00	699,402 08	-699,800 69	-398 61	0 00	0 00	-398 61	0 00
22 Apr 04	FHLMC DISC NT 04-27-2004 SEDOL	-300,000 00	299,243 50	-299,957 50	-714 00	0 00	0 00	-714 00	0 00
23 Apr 04	2353445								
	29 Jan 04	-300,000 00	299,243 50	-299,957 50	-714 00	0 00	0 00	-714 00	0 00
22 Apr 04	FHLMC DISC NT 04-28-2004 CUSIP	-1,100,000 00	1,099,503 78	-1,099,813 92	-310 14	0 00	0 00	-310 14	0 00
23 Apr 04	313396WD1								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Cash and cash equivalents										
Short term bills and notes										
United States										
	12 Apr 04	-1,100,000 00	1,099,503 78	-1,099,813 92	-310.14	0 00	0 00	-310.14	0 00	
22 Apr 04	FHLMC DISC NT 05-10-2004 CUSIP 23 Apr 04 313396WR0	-3,000,000 00	2,990,068 33	-2,998,472.05	-8,403 72	0 00	0 00	-8,403 72	0 00	
	13 Jan 04	-3,000,000 00	2,990,068.33	-2,998,472 05	-8,403 72	0 00	0 00	-8,403 72	0 00	
29 Jul 04	FHLMC DISC NT 08-03-2004 CUSIP 29 Jul 04 313396A60	-700,000 00	698,103 78	-699,915 72	-1,811 94	0 00	0 00	-1,811 94	0 00	
	03 May 04	-700,000 00	698,103 78	-699,915 72	-1,811 94	0 00	0 00	-1,811 94	0 00	
05 Aug 04	FHLMC DISC NT 08-09-2004 CUSIP 05 Aug 04 313396B44	-400,000.00	399,266 67	-399,945 68	-679 01	0 00	0 00	-679 01	0 00	
	15 Jun 04	-400,000 00	399,266 67	-399,945 68	-679 01	0 00	0 00	-679 01	0 00	
29 Jul 04	FHLMC DISC NT 08-09-2004 CUSIP 29 Jul 04 313396B44	-300,000 00	299,450 00	-299,898 15	-448 15	0 00	0 00	-448 15	0 00	
	15 Jun 04	-300,000 00	299,450 00	-299,898 15	-448 15	0 00	0 00	-448 15	0 00	
05 Aug 04	FHLMC DISC NT 08-23-2004 CUSIP 05 Aug 04 313396D26	-200,000.00	199,559.11	-199,869 90	-310 79	0 00	0 00	-310.79	0 00	
	22 Jun 04	-200,000 00	199,559 11	-199,869 90	-310 79	0 00	0 00	-310 79	0 00	
06 Aug 04	FHLMC DISC NT 08-23-2004 CUSIP 06 Aug 04 313396D26	-500,000 00	498,897 78	-499,692 82	-795 04	0 00	0 00	-795 04	0 00	
	22 Jun 04	-500,000 00	498,897 78	-499,692 82	-795 04	0 00	0 00	-795 04	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Short term bills and notes									
United States									
05 Aug 04	FHLMC DISC NT 08-31-2004 CUSIP 313396E25	-1,500,000 00	1 495,403 24	-1,498,672 05	-3,268 81	0 00	0 00	-3,268 81	0 00
	01 Jun 04	-700,000 00	697,854 84	-699,381 48	-1,526 64	0 00	0 00	-1,526 64	0 00
	01 Jun 04	-100,000 00	99,693 55	-99,911 64	-218 09	0 00	0 00	-218 09	0 00
	01 Jun 04	-700,000 00	697,854 85	-699,378 93	-1,524 08	0 00	0 00	-1,524 08	0 00
05 Aug 04	FHLMC DISC NT 09-14-2004 CUSIP 313396F81	-500 000 00	498,171 94	-499,202 67	-1,030 73	0 00	0 00	-1,030 73	0 00
	14 Jun 04	-500,000 00	498,171 94	-499,202 67	-1,030 73	0 00	0 00	-1,030 73	0 00
06 Aug 04	FHLMC DISC NT 09-14-2004 CUSIP 313396F81	-1 600,000 00	1,594,158 89	-1,597,510 13	-3,351 24	0 00	0 00	-3 351 24	0 00
	14 Jun 04	-200,000 00	199,269 86	-199,689 24	-419 38	0 00	0 00	-419 38	0 00
	14 Jun 04	-600,000 00	597,809 58	-599,064 49	-1 254 91	0 00	0 00	-1,254 91	0 00
	14 Jun 04	-700,000 00	697,444 52	-698,908 58	-1,464 06	0 00	0 00	-1,464 06	0 00
	15 Jun 04	-100,000 00	99,634 93	-99,847 82	-212 89	0 00	0 00	-212 89	0 00
28 Sep 04	FHLMC DISC NT 09-30-2004 CUSIP 313396H89	-100,000 00	99,594 38	-99,991 64	-397 26	0 00	0 00	-397 26	0 00
	23 Jun 04	-100,000 00	99,594 38	-99,991 64	-397 26	0 00	0 00	-397 26	0 00
04 Mar 04	FNMA DISC NT 04-07-2004 CUSIP 313588VG7	-2,300,000 00	2,294,253 48	-2,297,845 02	-3,591 54	0 00	0 00	-3,591 54	0 00
	07 Jan 04	-100,000 00	99,750 15	-99,905 00	-154 85	0 00	0 00	-154 85	0 00
	09 Jan 04	-2,200,000 00	2,194,503 33	-2,197,940 02	-3,436 69	0 00	0 00	-3,436 69	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Cash and cash equivalents										
Short term bills and notes										
United States										
05 Apr 04 05 Apr 04	FNMA DISC NT 04-07-2004 CUSIP 313588VG7	-2,200,000 00	2,194,506.72	-2,199,875 15	-5,368 43	0 00	0 00	-5,368 43	0 00	
	09 Jan 04	-2,200,000 00	2,194,506 72	-2,199,875 15	-5,368 43	0 00	0 00	-5,368 43	0 00	
11 Mar 04 11 Mar 04	FNMA DISC NT 04-07-2004 CUSIP 313588VG7	-1,100,000 00	1,097,253 36	-1,099,188 49	-1,935 13	0 00	0 00	-1,935 13	0 00	
	09 Jan 04	-1,100,000 00	1,097,253 36	-1,099,188 49	-1,935 13	0 00	0 00	1,935 13	0 00	
30 Jan 04 30 Jan 04	FNMA DISC NT 04-07-2004 CUSIP 313588VG7	-5,900,000 00	5,884,990 65	-5,888,619 88	-3,629 23	0 00	0 00	-3,629 23	0 00	
	07 Jan 04	-5,900,000 00	5,884,990 65	-5,888,619 88	-3,629 23	0 00	0 00	-3,629 23	0 00	
22 Apr 04 23 Apr 04	FNMA DISC NT 05-20-2004 CUSIP 313588XB6	-1,100,000 00	1,098,124 50	-1,099,139 11	-1,014 61	0 00	0 00	-1,014 61	0 00	
	19 Mar 04	-1,100,000 00	1,098,124 50	-1,099,139 11	-1,014 61	0 00	0 00	-1,014 61	0 00	
22 Apr 04 23 Apr 04	FNMA DISC NT 05-26-2004 CUSIP 313588XH3	-100,000 00	99,752 78	-99,905 56	-152 78	0 00	0 00	-152 78	0 00	
	27 Feb 04	-100,000 00	99,752 78	-99,905 56	-152 78	0 00	0 00	-152 78	0 00	
20 May 04 20 May 04	FNMA DISC NT 06-01-2004 CUSIP 313588XP5	-1,400,000 00	1,398,817 77	-1,399,580 50	-762 73	0 00	0 00	-762 73	0 00	
	30 Apr 04	-1,400,000 00	1,398,817 77	-1,399,580 50	-762 73	0 00	0 00	-762 73	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Cash and cash equivalents										
Short term bills and notes										
United States										
10 Jun 04	FNMA DISC NT 06-11-2004 CUSIP	-1,200,000 00	1,199,052 67	-1,199,966 17	-913 50	0 00	0 00	-913 50	0 00	
10 Jun 04	313588XZ3									
	13 May 04	-1,200,000 00	1,199,052 67	-1,199,966 17	-913 50	0 00	0 00	-913 50	0 00	
29 Jul 04	FNMA DISC NT 08-04-2004 CUSIP	-2,100,000 00	2,094,365 88	-2,099,679 84	-5,313 96	0 00	0 00	-5,313 96	0 00	
29 Jul 04	313588A70									
	05 May 04	-700,000 00	698,121 96	-699,895 13	-1,773 17	0 00	0 00	-1,773 17	0 00	
	06 May 04	-700,000 00	698,121 96	-699,894 11	-1,772 15	0 00	0 00	-1,772 15	0 00	
	07 May 04	-700,000 00	698 121 96	-699,890 60	-1,768 64	0 00	0 00	-1,768 64	0 00	
28 Sep 04	FNMA DISC NT 09-29-2004 CUSIP	-1,200,000 00	1,195,861 52	-1,199,951 53	-4,090 01	0 00	0 00	-4,090 01	0 00	
28 Sep 04	313588H73									
	02 Jul 04	-700,000 00	697,585 89	-699,971 16	-2,385 27	0 00	0 00	-2,385 27	0 00	
	06 Jul 04	-500,000 00	498,275 63	-499,980 37	-1,704 74	0 00	0 00	-1,704 74	0 00	
Total United States			31,524,388.59	-31,675,306.67	-50,918.08	0.00	0.00	-50,918.08	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalents							0.00			
Total L/T translation gain/loss for cash and cash equivalents							0.00			
Total realized gains for cash and cash equivalents					133 56	0.00	0.00	133.56	0 00	
Total realized losses for cash and cash equivalents					-50,944 71	0.00	0.00	-50,944.71	0 00	
Total Cash and Cash Equivalents			621,615,893 07	-621,666,704.22	-50,811 15	0 00	0.00	-50,811.15	0 00	
Total Sales			840,071,531.11	-839,867,402.23	233,675 32	0.00	-29,546.44	204,128.88	0.00	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
08 Jul 04 08 Jul 04	Mark-to-Markets EUR	0 00	197.79	0 00	79.12	118.67	0.00	79.12	118.67
22 Jul 04 22 Jul 04	Mark-to-Markets EUR	0 00	1,809.22	0 00	723.69	1,085.53	0.00	723.69	1,085.53
26 May 04 26 May 04	Mark-to-Markets EUR	0 00	4,889.81	0 00	1,955.92	2,933.89	0.00	1,955.92	2,933.89
13 Sep 01 13 Sep 01	Mark-to-Markets EUR	0 00	147.55	0 00	59.02	88.53	0.00	59.02	88.53
18 Nov 01 18 Nov 01	Mark-to-Markets EUR	0 00	-1,979.72	0 00	-791.89	-1,187.83	0.00	-791.89	-1,187.83
25 May 04 25 May 04	Mark-to-Markets EUR	0 00	2,093.43	0 00	837.37	1,256.06	0.00	837.37	1,256.06
02 Jul 04 02 Jul 04	Mark-to-Markets EUR	0 00	1,799.31	0 00	719.72	1,079.59	0.00	719.72	1,079.59
25 Mar 04 25 Mar 04	Mark-to-Markets EUR	0 00	3,321.79	0 00	1,328.72	1,993.07	0.00	1,328.72	1,993.07

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
01 Nov 04 01 Nov 04	Mark-to-Markets EUR	0 00	-305 29	0 00	-122 12	-183 17	0 00	-122 12	-183 17
30 Mar 04 30 Mar 04	Mark-to-Markets EUR	0 00	1,555 39	0 00	622 16	933 23	0 00	622 16	933 23
24 Aug 04 24 Aug 04	Mark-to-Markets EUR	0 00	-915 56	0 00	-366 22	-549 34	0 00	-366 22	-549 34
27 Apr 04 27 Apr 04	Mark-to-Markets EUR	0 00	-889 08	0 00	-355 63	-533 45	0 00	-355 63	-533 45
20 Apr 04 20 Apr 04	Mark-to-Markets EUR	0 00	-3,789 44	0 00	-1,515 78	-2,273 66	0 00	-1,515 78	-2,273 66
24 Sep 04 24 Sep 04	Mark-to-Markets EUR	0 00	-4,426 74	0 00	-1,770 70	-2,656 04	0 00	-1,770 70	-2,656 04
17 Aug 04 17 Aug 04	Mark-to-Markets EUR	0 00	987 47	0 00	394 99	592 48	0 00	394 99	592 48
22 Jun 04 22 Jun 04	Mark-to-Markets EUR	0 00	-919 10	0 00	-367 64	-551 46	0 00	-367 64	-551 46

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
10 Mar 04 10 Mar 04	Mark-to-Markets	EUR	0 00	-595 63	0 00	-238 25	-357 38	0 00	-238 25	-357 38
28 Sep 04 28 Sep 04	Mark-to-Markets	EUR	0 00	-196 77	0 00	-78 71	-118 06	0 00	-78 71	-118 06
11 Nov 04 11 Nov 04	Mark-to-Markets	EUR	0 00	2,376 63	0 00	950 65	1,425 98	0 00	950 65	1,425 98
22 Apr 01 22 Apr 01	Mark-to-Markets	EUR	0 00	3,027 74	0 00	1,211 10	1 816 64	0 00	1,211 10	1,816 64
06 May 04 06 May 04	Mark-to-Markets	EUR	0 00	-5,456 92	0 00	-2,182 77	-3,274 15	0 00	-2,182 77	-3,274 15
21 Jun 01 21 Jun 01	Mark-to-Markets	EUR	0 00	727 52	0 00	291 01	436 51	0 00	291 01	436 51
04 May 04 04 May 04	Mark-to-Markets	EUR	0 00	-956 35	0 00	-382 54	-573 81	0 00	-382 54	-573 81
28 Oct 04 28 Oct 04	Mark-to-Markets	EUR	0 00	153 24	0 00	61 30	91 94	0 00	61 30	91 94

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Euro										
24 Jun 04 24 Jun 04	Mark-to-Markets EUR	0 00	6,952 03	0 00	2,780 81	4,171 22	0 00	2,780 81	4,171 22	
25 Oct 04 25 Oct 04	Mark-to-Markets EUR	0 00	6,366 27	0 00	2,546 51	3,819 76	0 00	2,546 51	3,819 76	
05 Jul 04 05 Jul 04	Mark-to-Markets EUR	0 00	-307 51	0 00	-123 00	-184 51	0 00	-123 00	-184 51	
09 Jul 04 09 Jul 04	Mark-to-Markets EUR	0 00	446 41	0 00	178 56	267 85	0 00	178 56	267 85	
21 May 04 21 May 04	Mark-to-Markets EUR	0 00	2,981 62	0 00	1,192 65	1,788 97	0 00	1,192 65	1,788 97	
25 Nov 04 25 Nov 04	Mark-to-Markets EUR	0 00	894 84	0 00	357 94	536 90	0 00	357 94	536 90	
14 May 04 14 May 04	Mark-to-Markets EUR	0 00	2,959 37	0 00	1,183 75	1,775 62	0 00	1,183 75	1,775 62	
18 May 04 18 May 04	Mark-to-Markets EUR	0 00	-1,499 68	0 00	-599 87	-899 81	0 00	-599 87	-899 81	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
06 Jul 04 06 Jul 04	Mark-to-Markets EUR	0 00	49 09	0 00	19 64	29 45	0 00	19 64	29 45
06 Apr 04 06 Apr 04	Mark-to-Markets EUR	0 00	6,637 45	0 00	2,654.98	3,982 47	0 00	2,654 98	3,982 47
03 Nov 04 03 Nov 04	Mark-to-Markets EUR	0 00	609 57	0 00	243 83	365 74	0 00	243 83	365.74
15 Apr 04 15 Apr 04	Mark-to-Markets EUR	0 00	312.99	0 00	125.20	187 79	0 00	125.20	187.79
29 Mar 04 29 Mar 04	Mark-to-Markets EUR	0 00	-10,453 10	0 00	-4,181 24	-6,271 86	0 00	-4 181 24	-6,271 86
08 Nov 04 08 Nov 04	Mark-to-Markets EUR	0 00	619 75	0 00	247 90	371 85	0 00	247.90	371 85
14 Sep 04 14 Sep 04	Mark-to-Markets EUR	0 00	1,836 67	0 00	734 67	1,102 00	0 00	734 67	1,102.00
23 Jun 04 23 Jun 04	Mark-to-Markets EUR	0 00	338 56	0 00	135 42	203 14	0 00	135 42	203 14

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
16 Mar 04	Mark-to-Markets	EUR	0 00	-5,280 98	0 00	-2,112 39	-3,168 59	0 00	-2,112 39	-3,168 59
16 Mar 04										
11 May 04	Mark-to-Markets	EUR	0 00	1,185 59	0 00	474 24	711 35	0 00	474 24	711 35
11 May 04										
03 Aug 04	Mark-to-Markets	EUR	0 00	866 55	0 00	346 62	519 93	0 00	346 62	519 93
03 Aug 04										
07 Apr 04	Mark-to-Markets	EUR	0 00	3,482 32	0 00	1,392 93	2,089 39	0 00	1,392 93	2,089 39
07 Apr 04										
07 May 04	Mark-to-Markets	EUR	0 00	-12,367 36	0 00	-4,946 94	-7,420 42	0 00	-4,946 94	-7,420 42
07 May 04										
02 Nov 04	Mark-to-Markets	EUR	0 00	-917 64	0 00	-367 06	-550 58	0 00	-367 06	-550 58
02 Nov 04										
11 Aug 04	Mark-to-Markets	EUR	0 00	-689 61	0 00	-275 84	-413 77	0 00	-275 84	-413 77
11 Aug 04										
13 Sep 04	Mark-to-Markets	EUR	0 00	-3,688 95	0 00	-1,475 58	-2,213 37	0 00	-1,475 58	-2 213 37
13 Sep 04										

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
23 Aug 04	23 Aug 04	Mark-to-Markets	EUR	0 00	-2,021.38	0 00	-808 55	-1,212 83	0 00	-808 55 -1,212 83
18 Nov 04	18 Nov 04	Mark-to-Markets	EUR	0 00	-6,251 75	0 00	-2,500 70	-3,751 05	0 00	-2,500 70 -3,751 05
23 Mar 04	23 Mar 04	Mark-to-Markets	EUR	0 00	-3,681.56	0 00	-1,472 62	-2,208 94	0 00	-1,472 62 -2,208 94
02 Jul 04	02 Jul 04	Mark-to-Markets	EUR	0 00	6,382.68	0 00	2,553 07	3,829 61	0 00	2,553 07 3,829.61
15 Mar 04	15 Mar 04	Mark-to-Markets	EUR	0 00	2,590 48	0 00	1,036 19	1,554 29	0 00	1,036.19 1,554 29
05 Aug 04	05 Aug 04	Mark-to-Markets	EUR	0 00	3,315 26	0 00	1,326 10	1,989 16	0 00	1,326 10 1,989 16
18 Jun 04	18 Jun 04	Mark-to-Markets	EUR	0 00	5,716 62	0 00	2,286 65	3 429 97	0 00	2,286 65 3,429 97
17 Aug 04	17 Aug 04	Mark-to-Markets	EUR	0 00	1,542 93	0 00	617 17	925 76	0 00	617 17 925.76

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
22 Jun 04	Mark-to-Markets	EUR	0 00	-1,511 68	0 00	-604 67	-907 01	0 00	-604 67	-907 01
22 Jun 04										
28 Sep 04	Mark-to-Markets	EUR	0 00	-1,180 65	0 00	-472 26	-708 39	0 00	-472 26	-708 39
28 Sep 04										
30 Sep 04	Mark-to-Markets	EUR	0 00	98 51	0 00	39 40	59 11	0 00	39 40	59 11
30 Sep 04										
11 Nov 04	Mark-to-Markets	EUR	0 00	8,679 88	0 00	3,471 95	5,207 93	0 00	3,471 95	5,207 93
11 Nov 04										
22 Apr 04	Mark-to-Markets	EUR	0 00	2,849 64	0 00	1,139 86	1,709 78	0 00	1,139 86	1,709 78
22 Apr 04										
04 May 04	Mark-to-Markets	EUR	0 00	-1 195 44	0 00	-478 18	-717 26	0 00	-478 18	-717 26
04 May 04										
30 Apr 04	Mark-to-Markets	EUR	0 00	7,261 04	0 00	2,904 42	4,356 62	0 00	2,904 42	4,356 62
30 Apr 04										
28 Oct 04	Mark-to-Markets	EUR	0 00	1 225 96	0 00	490 38	735 58	0 00	490 38	735 58
28 Oct 04										

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
05 Jul 04 05 Jul 04	Mark-to-Markets EUR	0 00	442.81	0.00	177.12	265.69	0.00	177.12	265.69
15 Nov 04 15 Nov 04	Mark-to-Markets EUR	0 00	-258.64	0.00	-103.46	-155.18	0.00	-103.46	-155.18
09 Jul 04 09 Jul 04	Mark-to-Markets EUR	0 00	-310.01	0.00	-124.00	-186.01	0.00	-124.00	-186.01
08 Jun 01 08 Jun 01	Mark-to-Markets EUR	0 00	640.09	0.00	256.04	384.05	0.00	256.04	384.05
10 May 04 10 May 04	Mark-to-Markets EUR	0 00	297.73	0.00	119.09	178.64	0.00	119.09	178.64
06 Apr 01 06 Apr 01	Mark-to-Markets EUR	0 00	5,574.26	0.00	2,229.70	3,344.56	0.00	2,229.70	3,344.56
03 Nov 04 03 Nov 04	Mark-to-Markets EUR	0 00	3,047.87	0.00	1,219.15	1,828.72	0.00	1,219.15	1,828.72
15 Apr 01 15 Apr 01	Mark-to-Markets EUR	0 00	312.99	0.00	125.20	187.79	0.00	125.20	187.79

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
Futures										
Euro										
30 Aug 04	30 Aug 04	Mark-to-Markets	EUR	0 00	-240 72	0 00	-96 29	-144 43	0 00	-96 29 -144 43
28 Apr 04	28 Apr 04	Mark-to-Markets	EUR	0 00	-297 58	0 00	-119 03	-178 55	0 00	-119 03 -178 55
08 Nov 04	08 Nov 04	Mark-to-Markets	EUR	0 00	2,169 13	0 00	867 65	1,301 48	0 00	867 65 1,301 48
03 Dec 04	03 Dec 04	Mark-to-Markets	EUR	0 00	-636 93	0 00	-254 77	-382 16	0 00	-254 77 -382 16
03 Aug 04	03 Aug 04	Mark-to-Markets	EUR	0 00	601 77	0 00	240 71	361 06	0 00	240 71 361 06
07 Apr 04	07 Apr 04	Mark-to-Markets	EUR	0 00	3,798 89	0 00	1,519 56	2,279 33	0 00	1,519 56 2,279 33
16 Sep 04	16 Sep 04	Mark-to-Markets	EUR	0 00	874 54	0 00	349 82	524 72	0 00	349 82 524 72
07 May 04	07 May 04	Mark-to-Markets	EUR	0 00	-9,963 93	0 00	-3,985 57	-5,978 36	0 00	-3,985 57 -5,978 36

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
02 Nov 04 02 Nov 04	Mark-to-Markets	EUR	0 00	-4,588.20	0 00	-1,835.28	-2,752.92	0.00	-1,835.28	-2,752.92	
08 Jul 04 08 Jul 04	Mark-to-Markets	EUR	0 00	309.06	0 00	123.62	185.44	0 00	123.62	185.44	
15 Jul 04 15 Jul 04	Mark-to-Markets	EUR	0 00	309.73	0 00	123.89	185.84	0 00	123.89	185.84	
05 May 04 05 May 04	Mark-to-Markets	EUR	0 00	-3,480.62	0 00	-1,392.25	-2,088.37	0.00	-1,392.25	-2,088.37	
13 Oct 04 13 Oct 04	Mark-to-Markets	EUR	0 00	-98.46	0 00	-39.38	-59.08	0 00	-39.38	-59.08	
23 Apr 04 23 Apr 04	Mark-to-Markets	EUR	0 00	-4,033.76	0 00	-1,613.50	-2,420.26	0.00	1,613.50	-2,420.26	
11 Aug 04 11 Aug 04	Mark-to-Markets	EUR	0 00	-3,386.48	0 00	-1,354.59	-2,031.89	0 00	-1,354.59	-2,031.89	
19 Aug 04 19 Aug 04	Mark-to-Markets	EUR	0 00	540.86	0 00	216.34	324.52	0.00	216.34	324.52	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
23 Mar 04 23 Mar 04	Mark-to-Markets EUR	0 00	-594 00	0 00	-237 60	-356 40	0 00	-237 60	-356 40
15 Mar 04 15 Mar 04	Mark-to-Markets EUR	0 00	2,145 52	0 00	858 21	1,287 31	0 00	858 21	1,287 31
12 Aug 04 12 Aug 04	Mark-to-Markets EUR	0 00	1,830 67	0 00	732 27	1,098 40	0 00	732 27	1,098 40
30 Apr 04 30 Apr 04	Mark-to-Markets EUR	0 00	895 68	0 00	358 27	537 41	0 00	358 27	537 41
30 Sep 04 30 Sep 04	Mark-to-Markets EUR	0 00	2,659 93	0 00	1,063 97	1,595 96	0 00	1,063 97	1,595 96
22 Apr 04 22 Apr 04	Mark-to-Markets EUR	0 00	1,870 07	0 00	748 03	1,122 04	0 00	748 03	1,122 04
28 May 04 28 May 04	Mark-to-Markets EUR	0 00	-1,814 99	0 00	-726 00	-1,088 99	0 00	-726 00	-1,088 99
26 Mar 04 26 Mar 04	Mark-to-Markets EUR	0 00	-3,104 49	0 00	-1,241 80	-1,862 69	0 00	-1,241 80	-1,862 69

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
15 Apr 04 15 Apr 04	Mark-to-Markets	EUR	0 00	506 74	0 00	202 70	304 04	0 00	202.70	304 04
26 Apr 04 26 Apr 04	Mark-to-Markets	EUR	0 00	-1,773 74	0 00	-709 50	-1,064 24	0 00	-709.50	-1,064.24
14 Jun 04 14 Jun 04	Mark-to-Markets	EUR	0 00	480 42	0 00	192 17	288 25	0 00	192 17	288 25
24 Nov 01 24 Nov 01	Mark-to-Markets	EUR	0 00	52 35	0 00	20 94	31 41	0 00	20 94	31 41
15 Nov 01 15 Nov 01	Mark-to-Markets	EUR	0 00	-3,103 79	0 00	-1,241 52	-1,862 27	0 00	-1,241 52	-1,862.27
26 Aug 04 26 Aug 04	Mark-to-Markets	EUR	0 00	604 82	0 00	241 93	362 89	0 00	241 93	362.89
08 Jun 01 08 Jun 01	Mark-to-Markets	EUR	0 00	1,230 94	0 00	492 38	738 56	0 00	492 38	738.56
15 Jun 04 15 Jun 04	Mark-to-Markets	EUR	0 00	6,042.25	0 00	2,416 90	3,625 35	0 00	2,416 90	3,625 35

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
10 Sep 04	10 Sep 04	Mark-to-Markets	EUR	0 00	729 98	0 00	291 99	437 99	0 00	291 99	437 99
02 Apr 04	02 Apr 04	Mark-to-Markets	EUR	0 00	-22,072 41	0 00	-8,828 96	-13,243 45	0 00	-8,828 96	-13,243 45
07 Oct 04	07 Oct 04	Mark-to-Markets	EUR	0 00	-885 85	0 00	-354 34	-531 51	0 00	-354 34	-531 51
13 Jul 04	13 Jul 04	Mark-to-Markets	EUR	0 00	-2,084 29	0 00	-833 72	-1,250 57	0 00	-833 72	-1,250 57
14 Apr 04	14 Apr 04	Mark-to-Markets	EUR	0 00	-5 567 69	0 00	-2,227 08	-3,340 61	0 00	-2,227 08	-3,340 61
21 Sep 04	21 Sep 04	Mark-to-Markets	EUR	0 00	-97 17	0 00	-38 87	-58 30	0 00	-38 87	-58 30
29 Apr 04	29 Apr 04	Mark-to-Markets	EUR	0 00	-1,326 47	0 00	-530 59	-795 88	0 00	-530 59	-795 88
30 Aug 04	30 Aug 04	Mark-to-Markets	EUR	0 00	601 82	0 00	240 73	361 09	0 00	240 73	361 09

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
04 Oct 04 04 Oct 04	Mark-to-Markets	EUR	0 00	-188.31	0 00	-79 32	-118 99	0 00	-79 32	-118.99	
09 Nov 04 09 Nov 04	Mark-to-Markets	EUR	0 00	2,227 48	0 00	890 99	1,336 49	0 00	890 99	1,336 49	
16 Sep 04 16 Sep 04	Mark-to-Markets	EUR	0 00	1,550 74	0 00	620 30	930 44	0 00	620 30	930 44	
01 Sep 04 01 Sep 04	Mark-to-Markets	EUR	0 00	-729 17	0 00	-291 67	-437 50	0 00	-291 67	-437 50	
05 May 04 05 May 04	Mark-to-Markets	EUR	0 00	3,021 37	0 00	1,208 55	1,812 82	0 00	1,208 55	1,812 82	
04 Nov 04 04 Nov 04	Mark-to-Markets	EUR	0 00	1,894 47	0 00	757 79	1,136 68	0 00	757 79	1,136 68	
13 Oct 01 13 Oct 01	Mark-to-Markets	EUR	0 00	-590 78	0 00	-236 31	-354 47	0 00	-236 31	-354 47	
29 Oct 04 29 Oct 04	Mark-to-Markets	EUR	0 00	356.59	0 00	142 64	213 95	0 00	142 64	213 95	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
23 Apr 04 23 Apr 04	Mark-to-Markets EUR	0 00	-5,125 24	0 00	-2,050 10	-3,075 14	0 00	-2,050 10	-3,075 14
20 Oct 04 20 Oct 04	Mark-to-Markets EUR	0 00	1,502 09	0 00	600 84	901 25	0 00	600 84	901 25
22 Jul 04 22 Jul 04	Mark-to-Markets EUR	0 00	3,972 96	0 00	1,589 18	2,383 78	0 00	1,589 18	2,383 78
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0 00	-1,606 50	0 00	-642 60	-963 90	0 00	-642 60	-963 90
10 Jun 04 10 Jun 04	Mark-to-Markets EUR	0 00	-290 19	0 00	-116 08	-174 11	0 00	-116 08	-174 11
08 Apr 04 08 Apr 04	Mark-to-Markets EUR	0 00	638 87	0 00	255 55	383 32	0 00	255 55	383 32
03 Jun 04 03 Jun 04	Mark-to-Markets EUR	0 00	920 51	0 00	368 20	552 31	0 00	368 20	552 31
15 Apr 04 15 Apr 04	Mark-to-Markets EUR	0 00	3,624 74	0 00	1,449 90	2,174 84	0 00	1,449 90	2,174 84

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
26 Apr 04 26 Apr 04	Mark-to-Markets	EUR	0.00	-378.39	0.00	-151.36	-227.03	0.00	-151.36	-227.03
02 Sep 01 02 Sep 01	Mark-to-Markets	EUR	0.00	-3,042.62	0.00	-1,217.05	-1,825.57	0.00	-1,217.05	-1,825.57
15 Sep 01 15 Sep 01	Mark-to-Markets	EUR	0.00	-294.75	0.00	-117.90	-176.85	0.00	-117.90	-176.85
15 Jun 04 15 Jun 04	Mark-to-Markets	EUR	0.00	4,495.43	0.00	1,798.17	2,697.26	0.00	1,798.17	2,697.26
17 Nov 01 17 Nov 01	Mark-to-Markets	EUR	0.00	-103.82	0.00	-41.53	-62.29	0.00	-41.53	-62.29
10 Sep 01 10 Sep 01	Mark-to-Markets	EUR	0.00	3,954.11	0.00	1,581.64	2,372.47	0.00	1,581.64	2,372.47
07 Jul 04 07 Jul 04	Mark-to-Markets	EUR	0.00	1,129.07	0.00	451.63	677.44	0.00	451.63	677.44
22 Mar 01 22 Mar 01	Mark-to-Markets	EUR	0.00	1,573.09	0.00	629.24	943.85	0.00	629.24	943.85

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
29 Jul 04	29 Jul 04	Mark-to-Markets	EUR	0 00	722 36	0 00	288 94	433 42	0 00	288 94 433 42
02 Apr 04	02 Apr 04	Mark-to-Markets	EUR	0 00	-25,522 39	0 00	-10,208 96	-15,313 43	0 00	-10,208 96 -15,313 43
07 Oct 04	07 Oct 04	Mark-to-Markets	EUR	0 00	-1,181 13	0 00	-472 45	-708 68	0 00	-472 45 -708 68
08 Sep 04	08 Sep 04	Mark-to-Markets	EUR	0 00	821 27	0 00	328 51	492 76	0 00	328 51 492 76
14 Sep 04	14 Sep 04	Mark-to-Markets	EUR	0 00	538 75	0 00	215 50	323 25	0 00	215 50 323 25
01 Dec 04	01 Dec 04	Mark-to-Markets	EUR	0 00	1,063 24	0 00	425 30	637 94	0 00	425 30 637 94
13 Jul 04	13 Jul 04	Mark-to-Markets	EUR	0 00	-4 032 11	0 00	-1,612 84	-2,419 27	0 00	-1,612 84 -2,419 27
14 Apr 04	14 Apr 04	Mark-to-Markets	EUR	0 00	-1,714 96	0 00	-685 98	-1,028 98	0 00	-685 98 -1,028 98

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
21 Sep 04 21 Sep 04	Mark-to-Markets	EUR	0.00	242.94	0.00	97.18	145.76	0.00	97.18	145.76
05 Nov 04 05 Nov 04	Mark-to-Markets	EUR	0.00	-2,937.21	0.00	-1,174.88	-1,762.33	0.00	-1,174.88	-1,762.33
29 Apr 04 29 Apr 04	Mark-to-Markets	EUR	0.00	1,776.52	0.00	710.61	1,065.91	0.00	710.61	1,065.91
04 Oct 04 04 Oct 04	Mark-to-Markets	EUR	0.00	-2,974.67	0.00	-1,189.87	-1,784.80	0.00	-1,189.87	-1,784.80
02 Dec 04 02 Dec 04	Mark-to-Markets	EUR	0.00	-2,661.10	0.00	-1,064.44	-1,596.66	0.00	-1,064.44	-1,596.66
01 Jun 04 01 Jun 04	Mark-to-Markets	EUR	0.00	-1,709.61	0.00	-683.84	-1,025.77	0.00	-683.84	-1,025.77
09 Nov 04 09 Nov 04	Mark-to-Markets	EUR	0.00	8,702.73	0.00	3,481.09	5,221.64	0.00	3,481.09	5,221.64
16 Nov 04 16 Nov 04	Mark-to-Markets	EUR	0.00	828.19	0.00	331.28	496.91	0.00	331.28	496.91

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
20 Aug 04 20 Aug 04	Mark-to-Markets EUR	0 00	642 64	0 00	257 06	385 58	0 00	257 06	385 58
03 May 04 03 May 04	Mark-to-Markets EUR	0 00	3,452 39	0 00	1,380 96	2,071 43	0 00	1 380 96	2,071 43
13 Apr 04 13 Apr 04	Mark-to-Markets EUR	0 00	-13,337 90	0 00	-5,335 16	-8,002 74	0 00	-5,335 16	-8,002 74
04 Nov 04 04 Nov 04	Mark-to-Markets EUR	0 00	6,451 45	0 00	2,580 58	3,870 87	0 00	2,580 58	3,870 87
24 May 04 24 May 04	Mark-to-Markets EUR	0 00	-3,605 40	0 00	-1,442 16	-2,163 24	0 00	-1,442 16	-2,163 24
29 Oct 04 29 Oct 04	Mark-to-Markets EUR	0 00	611 30	0 00	244 52	366 78	0 00	244 52	366 78
01 Oct 04 01 Oct 04	Mark-to-Markets EUR	0 00	-1,440 71	0 00	-576 28	-864 43	0 00	-576 28	-864 43
20 Oct 04 20 Oct 04	Mark-to-Markets EUR	0 00	4,806 71	0 00	1,922 68	2,884 03	0 00	1,922 68	2,884 03

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Transaction	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
27 Jul 04 27 Jul 04	Mark-to-Markets	EUR	0.00	-1,020.72	0.00	-408.29	-612.43	0.00	-408.29	-612.43
22 Nov 04 22 Nov 04	Mark-to-Markets	EUR	0.00	992.44	0.00	396.98	595.46	0.00	396.98	595.46
05 Aug 04 05 Aug 04	Mark-to-Markets	EUR	0.00	964.44	0.00	385.78	578.66	0.00	385.78	578.66
15 Oct 04 15 Oct 04	Mark-to-Markets	EUR	0.00	-1,536.79	0.00	-614.72	-922.07	0.00	-614.72	-922.07
10 Nov 04 10 Nov 04	Mark-to-Markets	EUR	0.00	-1,136.38	0.00	-454.55	-681.83	0.00	-454.55	-681.83
30 Nov 04 30 Nov 04	Mark-to-Markets	EUR	0.00	1,434.83	0.00	573.93	860.90	0.00	573.93	860.90
09 Sep 04 09 Sep 04	Mark-to-Markets	EUR	0.00	1,649.33	0.00	659.73	989.60	0.00	659.73	989.60
08 Oct 04 08 Oct 04	Mark-to-Markets	EUR	0.00	12,678.63	0.00	5,071.45	7,607.18	0.00	5,071.45	7,607.18

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
10 Jun 04 10 Jun 04	Mark-to-Markets EUR	0 00	-3,022 87	0 00	-1,209 15	-1,813 72	0 00	-1,209 15	-1,813 72	
10 Aug 04 10 Aug 04	Mark-to-Markets EUR	0 00	98 05	0 00	39 22	58 83	0 00	39 22	58 83	
08 Apr 04 08 Apr 04	Mark-to-Markets EUR	0 00	958 30	0 00	383 32	574 98	0 00	383 32	574 98	
03 Jun 04 03 Jun 04	Mark-to-Markets EUR	0 00	196 37	0 00	78 55	117 82	0 00	78 55	117 82	
15 Sep 04 15 Sep 04	Mark-to-Markets EUR	0 00	158 49	0 00	63 40	95 09	0 00	63 40	95 09	
30 Jun 04 30 Jun 04	Mark-to-Markets EUR	0 00	1,987 10	0 00	794 84	1,192 26	0 00	794 84	1,192 26	
17 Nov 04 17 Nov 04	Mark-to-Markets EUR	0 00	311 46	0 00	124 58	186 88	0 00	124 58	186 88	
07 Jul 04 07 Jul 04	Mark-to-Markets EUR	0 00	2,454 50	0 00	981 80	1,472 70	0 00	981 80	1,472 70	

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
22 Mar 04 22 Mar 04	Mark-to-Markets	EUR	0 00	3,553.34	0 00	1,421.34	2,132.00	0.00	1,421.34	2,132.00
29 Jul 04 29 Jul 04	Mark-to-Markets	EUR	0 00	2,106.91	0 00	842.76	1,264.15	0 00	842.76	1,264.15
18 Mar 04 18 Mar 04	Mark-to-Markets	EUR	0 00	518.28	0 00	207.31	310.97	0 00	207.31	310.97
08 Sep 04 08 Sep 04	Mark-to-Markets	EUR	0 00	-301.93	0 00	-120.77	-181.16	0 00	-120.77	-181.16
31 Aug 04 31 Aug 04	Mark-to-Markets	EUR	0 00	2,312.06	0 00	924.82	1,387.24	0.00	924.82	1,387.24
14 Apr 04 14 Apr 04	Mark-to-Markets	EUR	0 00	-3,438.86	0 00	-1,375.54	-2,063.32	0 00	-1,375.54	-2,063.32
05 Nov 04 05 Nov 04	Mark-to-Markets	EUR	0 00	-12,367.20	0 00	-4,946.88	-7,420.32	0.00	-4,946.88	-7,420.32
17 Jun 04 17 Jun 04	Mark-to-Markets	EUR	0 00	-432.34	0 00	-172.94	-259.40	0 00	-172.94	-259.40

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
01 Jun 04 01 Jun 04	Mark-to-Markets EUR	0 00	-4,579 31	0 00	-1,831 72	-2,747 59	0 00	-1,831 72	-2,747 59
16 Jul 04 16 Jul 04	Mark-to-Markets EUR	0 00	7,113 61	0 00	2,845 44	4,268 17	0 00	2,845 44	4,268 17
13 Apr 04 13 Apr 04	Mark-to-Markets EUR	0 00	-8,238 11	0 00	-3,295 24	-4,942 87	0 00	-3,295 24	-4,942 87
11 Jun 04 11 Jun 04	Mark-to-Markets EUR	0 00	-4,534 68	0 00	-1,813 87	-2,720 81	0 00	-1,813 87	-2,720 81
20 Aug 04 20 Aug 04	Mark-to-Markets EUR	0 00	1,853 77	0 00	741 51	1,112 26	0 00	741 51	1,112 26
07 Sep 04 07 Sep 04	Mark-to-Markets EUR	0 00	144 93	0 00	57 97	86 96	0 00	57 97	86 96
12 Oct 04 12 Oct 04	Mark-to-Markets EUR	0 00	1,931 35	0 00	772 54	1,158 81	0 00	772 54	1,158 81
03 May 04 03 May 04	Mark-to-Markets EUR	0 00	1,798 12	0 00	719 25	1,078 87	0 00	719 25	1,078 87

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
11 Oct 04 11 Oct 04	Mark-to-Markets EUR	0 00	-148 98	0 00	-59.59	-89 39	0 00	-59 59	-89 39
13 Apr 04 13 Apr 04	Mark-to-Markets EUR	0 00	-13,132 70	0 00	-5,253 08	-7 879 62	0 00	-5,253 08	-7,879 62
23 Apr 04 23 Apr 04	Mark-to-Markets EUR	0 00	-2,491 44	0 00	-996 58	-1,494 86	0 00	-996 58	-1,494 86
01 Oct 04 01 Oct 04	Mark-to-Markets EUR	0 00	-3,875 03	0 00	-1,550 01	-2 325 02	0 00	-1,550 01	-2,325 02
27 Jul 04 27 Jul 04	Mark-to-Markets EUR	0 00	-2,430.29	0 00	-972 12	-1,458 17	0 00	-972 12	-1,458 17
22 Nov 01 22 Nov 01	Mark-to-Markets EUR	0 00	5,325 36	0 00	2,130 14	3,195 22	0 00	2,130 14	3,195 22
15 Oct 04 15 Oct 04	Mark-to-Markets EUR	0 00	-4,461 65	0 00	-1,784 66	-2 676 99	0 00	-1,784 66	-2,676 99
20 Apr 04 20 Apr 04	Mark-to-Markets EUR	0 00	-6,135 29	0 00	-2,454 12	-3,681 17	0 00	-2,454.12	-3,681 17

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
10 Nov 04 10 Nov 04	Mark-to-Markets EUR	0 00	-3,099 23	0 00	-1,239 69	-1,859 54	0 00	-1,239 69	-1,859 54
24 Mar 04 24 Mar 04	Mark-to-Markets EUR	0 00	5,750 95	0 00	2,300 38	3,450 57	0 00	2 300 38	3,450 57
29 Nov 04 29 Nov 04	Mark-to-Markets EUR	0 00	-2,439 84	0 00	-975 94	-1,463 90	0 00	-975 94	-1,463 90
20 Sep 04 20 Sep 04	Mark-to-Markets EUR	0 00	486 58	0 00	194 63	291 95	0 00	194 63	291 95
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0 00	-1,289 79	0 00	-515 92	-773 87	0 00	-515 92	-773 87
10 Aug 04 10 Aug 04	Mark-to-Markets EUR	0 00	1,532 06	0 00	612 82	919 24	0 00	612 82	919 24
08 Apr 04 08 Apr 04	Mark-to-Markets EUR	0 00	1,034 36	0 00	413 74	620 62	0 00	413 74	620 62
05 Apr 04 05 Apr 04	Mark-to-Markets EUR	0 00	516 48	0 00	206 59	309 89	0 00	206 59	309 89

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Euro										
05 Oct 04 05 Oct 04	Mark-to-Markets	EUR	0 00	1,324 18	0 00	529 67	794 51	0 00	529 67	794 51
15 Sep 04 15 Sep 04	Mark-to-Markets	EUR	0 00	-614 07	0 00	-245 63	-368 44	0 00	-245 63	-368 44
06 Sep 04 06 Sep 04	Mark-to-Markets	EUR	0 00	433 92	0 00	173 57	260 35	0 00	173 57	260 35
30 Jun 04 30 Jun 04	Mark-to-Markets	EUR	0 00	5,755 33	0 00	2,302 13	3,453 20	0 00	2,302 13	3,453 20
19 Apr 04 19 Apr 04	Mark-to-Markets	EUR	0 00	511 31	0 00	204 52	306 79	0 00	204 52	306 79
19 Nov 04 19 Nov 04	Mark-to-Markets	EUR	0 00	1,194 94	0 00	477 98	716 96	0 00	477 98	716 96
18 Mar 04 18 Mar 04	Mark-to-Markets	EUR	0 00	1,756 08	0 00	702 43	1,053 65	0 00	702 43	1,053 65
08 Mar 04 08 Mar 04	Mark-to-Markets	EUR	0 00	-527 89	0 00	-211 16	-316 73	0 00	-211 16	-316 73

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
14 Apr 04	14 Apr 04	Mark-to-Markets	EUR	0 00	-3,126 24	0 00	-1,250 50	-1,875 74	0 00	-1,250 50	-1,875 74
28 May 04	28 May 04	Mark-to-Markets	EUR	0 00	-3,679 04	0 00	-1,471 62	-2,207 42	0 00	-1,471 62	-2,207 42
24 May 04	24 May 04	Mark-to-Markets	EUR	0 00	2 115 16	0 00	846 06	1,269 10	0 00	846 06	1,269 10
11 Oct 04	11 Oct 04	Mark-to-Markets	EUR	0 00	-1,191 88	0 00	-476 75	-715 13	0 00	-476 75	-715 13
13 Apr 04	13 Apr 04	Mark-to-Markets	EUR	0 00	-8 238 11	0 00	-3,295 24	-4,942 87	0 00	-3,295 24	-4,942 87
11 Jun 04	11 Jun 04	Mark-to-Markets	EUR	0 00	-1,305 98	0 00	-522 39	-783 59	0 00	-522 39	-783 59
07 Sep 04	07 Sep 04	Mark-to-Markets	EUR	0 00	-2,717 43	0 00	-1,086 97	-1,630 46	0 00	-1,086 97	-1,630 46
12 Oct 04	12 Oct 04	Mark-to-Markets	EUR	0 00	7,428 30	0 00	2,971 32	4,456 98	0 00	2,971 32	4,456 98

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
01 Apr 04 01 Apr 04	Mark-to-Markets EUR	0 00	-6,789 67	0 00	-2,715 87	-4,073 80	0 00	-2,715 87	-4,073 80
23 Apr 04 23 Apr 04	Mark-to-Markets EUR	0 00	-2,180 01	0 00	-872 00	-1,308 01	0 00	-872 00	-1,308 01
23 Nov 01 23 Nov 01	Mark-to-Markets EUR	0 00	991.22	0 00	396 49	594 73	0 00	396 49	594 73
16 Aug 01 16 Aug 01	Mark-to-Markets EUR	0 00	-2,124 63	0 00	-849 85	-1,274 78	0 00	-849 85	-1,274 78
20 Apr 04 20 Apr 04	Mark-to-Markets EUR	0 00	-3,079 67	0 00	-1,231 87	-1,847 80	0 00	-1,231 87	-1,847 80
26 Mar 01 26 Mar 01	Mark-to-Markets EUR	0 00	-7,986 47	0 00	-3,194 59	-4,791 88	0 00	-3,194 59	-4,791 88
12 Nov 01 12 Nov 01	Mark-to-Markets EUR	0 00	2 372.67	0 00	949 07	1,423 60	0 00	949 07	1,423 60
24 Mar 01 24 Mar 01	Mark-to-Markets EUR	0 00	4,526 95	0 00	1,810 78	2,716 17	0 00	1,810 78	2,716 17

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
04 Jun 04 04 Jun 04	Mark-to-Markets EUR	0 00	-2,142 61	0 00	-857 04	-1,285 57	0 00	-857 04	-1,285 57
25 Mar 04 25 Mar 04	Mark-to-Markets EUR	0 00	3,114 18	0 00	1,245 67	1,868 51	0 00	1 245 67	1 868 51
20 Sep 04 20 Sep 04	Mark-to-Markets EUR	0 00	851 51	0 00	340 60	510 91	0 00	340 60	510 91
14 Oct 04 14 Oct 04	Mark-to-Markets EUR	0 00	1,275 71	0 00	510 28	765 43	0 00	510 28	765 43
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0 00	-2,016 50	0 00	-806 60	-1,209 90	0 00	-806 60	-1,209 90
23 Jul 04 23 Jul 04	Mark-to-Markets EUR	0 00	98 17	0 00	39 27	58 90	0 00	39 27	58 90
21 Jul 04 21 Jul 04	Mark-to-Markets EUR	0 00	-3,218 14	0 00	-1,287 26	-1,930 88	0 00	-1,287 26	-1,930 88
08 Apr 04 08 Apr 04	Mark-to-Markets EUR	0 00	-2,141 74	0 00	-856 70	-1,285 04	0 00	-856 70	-1 285 04

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
05 Apr 04 05 Apr 04	Mark-to-Markets	EUR	0 00	-2,722.15	0 00	-1,088 86	-1,633 29	0 00	-1,088 86	-1,633 29
05 Oct 04 05 Oct 04	Mark-to-Markets	EUR	0 00	5,885 27	0 00	2,354 11	3,531 16	0 00	2,354 11	3,531 16
16 Apr 04 16 Apr 04	Mark-to-Markets	EUR	0 00	7,100 43	0 00	2,840 17	4,260 26	0 00	2,840 17	4,260 26
16 Jun 04 16 Jun 04	Mark-to-Markets	EUR	0 00	-2,029 02	0 00	-811 61	-1,217 41	0 00	-811 61	-1,217 41
19 Apr 04 19 Apr 04	Mark-to-Markets	EUR	0 00	1,347 47	0 00	538 99	808 48	0 00	538 99	808 48
27 Oct 04 27 Oct 04	Mark-to-Markets	EUR	0 00	-6,438.34	0 00	-2,575 34	-3,863 00	0 00	-2,575 34	-3,863 00
19 Nov 04 19 Nov 04	Mark-to-Markets	EUR	0 00	2,493 79	0 00	997 52	1,496 27	0 00	997 52	1,496.27
07 Jun 04 07 Jun 04	Mark-to-Markets	EUR	0 00	1,077 16	0 00	430 86	646 30	0 00	430 86	646.30

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
12 Jul 04 12 Jul 04	Mark-to-Markets EUR	0 00	545 11	0 00	218 04	327 07	0 00	218 04	327 07
09 Mar 04 09 Mar 04	Mark-to-Markets EUR	0 00	2,100 35	0 00	840 14	1,260 21	0 00	840 14	1 260 21
26 Oct 04 26 Oct 04	Mark-to-Markets EUR	0 00	-357 71	0 00	-143 08	-214 63	0 00	-143 08	-214 63
19 Oct 04 19 Oct 04	Mark-to-Markets EUR	0 00	-600 88	0 00	-240 35	-360 53	0 00	-240 35	-360 53
30 Jul 04 30 Jul 04	Mark-to-Markets EUR	0 00	2,510 56	0 00	1,004 22	1,506 34	0 00	1,004 22	1,506 34
01 Jul 04 01 Jul 04	Mark-to-Markets EUR	0 00	1,216 64	0 00	486 66	729 98	0 00	486 66	729 98
25 Jun 04 25 Jun 04	Mark-to-Markets EUR	0 00	-1,522 18	0 00	-608 87	-913 31	0 00	-608 87	-913 31
21 Apr 04 21 Apr 04	Mark-to-Markets EUR	0 00	-1,251 23	0 00	-500 49	-750 74	0 00	-500 49	-750 74

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
28 Jun 04 28 Jun 04	Mark-to-Markets	EUR	0 00	-3,944 68	0 00	-1,577 87	-2,366 81	0 00	-1,577 87	-2,366 81
23 Sep 04 23 Sep 04	Mark-to-Markets	EUR	0 00	685 35	0 00	274 14	411 21	0 00	274 14	411 21
20 May 04 20 May 04	Mark-to-Markets	EUR	0 00	1,203 35	0 00	481 34	722 01	0 00	481 34	722 01
01 Apr 04 01 Apr 04	Mark-to-Markets	EUR	0 00	-3,539 23	0 00	-1,415 69	-2,123 54	0 00	-1,415 69	-2,123 54
17 May 04 17 May 04	Mark-to-Markets	EUR	0 00	5,038 58	0 00	2,015 43	3,023 15	0 00	2,015 43	3,023 15
12 Aug 04 12 Aug 04	Mark-to-Markets	EUR	0 00	1,171 63	0 00	468 65	702 98	0 00	468 65	702 98
09 Jun 04 09 Jun 04	Mark-to-Markets	EUR	0 00	-1,569 98	0 00	-627 99	-941 99	0 00	-627 99	-941 99
16 Aug 04 16 Aug 04	Mark-to-Markets	EUR	0 00	-2,470 50	0 00	-988 20	-1,482 30	0 00	-988 20	-1,482 30

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Euro										
17 Mar 04 17 Mar 04	Mark-to-Markets EUR	0 00	8,393 24	0 00	3,357 30	5,035 94	0 00	3,357 30	5,035 94	
13 Aug 04 13 Aug 04	Mark-to-Markets EUR	0 00	2,751 86	0 00	1,100 74	1,651 12	0 00	1,100 74	1,651 12	
26 Jul 04 26 Jul 04	Mark-to-Markets EUR	0 00	-1,066 34	0 00	-426 54	-639 80	0 00	-426 54	-639 80	
21 Apr 04 21 Apr 04	Mark-to-Markets EUR	0 00	-2,025 80	0 00	-810 32	-1,215 48	0 00	-810 32	-1,215 48	
12 Nov 04 12 Nov 04	Mark-to-Markets EUR	0 00	6,499 07	0 00	2,599 63	3,899 44	0 00	2,599 63	3,899 44	
13 Aug 04 13 Aug 04	Mark-to-Markets EUR	0 00	929 51	0 00	371 80	557 71	0 00	371 80	557 71	
17 May 04 17 May 04	Mark-to-Markets EUR	0 00	4,742 19	0 00	1,896 88	2,845 31	0 00	1,896 88	2,845 31	
11 Mar 04 11 Mar 04	Mark-to-Markets EUR	0 00	4,156 16	0 00	1,662 46	2,493 70	0 00	1,662 46	2,493 70	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
14 Oct 04 14 Oct 04	Mark-to-Markets EUR	0 00	4,415 93	0 00	1,766 37	2,649 56	0 00	1,766 37	2,649 56
23 Jul 04 23 Jul 04	Mark-to-Markets EUR	0 00	-2,147 51	0 00	-859 00	-1,288 51	0 00	-859 00	-1,288 51
21 Jul 04 21 Jul 04	Mark-to-Markets EUR	0 00	-8,354 81	0 00	-3,341 92	-5 012 89	0 00	-3,341 92	-5,012 89
04 Aug 04 04 Aug 04	Mark-to-Markets EUR	0 00	1,507 81	0 00	603 12	904 69	0 00	603 12	904 69
22 Sep 04 22 Sep 04	Mark-to-Markets EUR	0 00	2,304 03	0 00	921 61	1,382 42	0 00	921 61	1,382 42
28 Jul 04 28 Jul 04	Mark-to-Markets EUR	0 00	289 61	0 00	115 84	173 77	0 00	115 84	173 77
14 Jul 04 14 Jul 04	Mark-to-Markets EUR	0 00	443 64	0 00	177 46	266 18	0 00	177 46	266 18
12 Mar 04 12 Mar 04	Mark-to-Markets EUR	0 00	-520 62	0 00	-208 25	-312 37	0 00	-208 25	-312 37

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
16 Apr 04 16 Apr 04	Mark-to-Markets EUR	0 00	2,482 16	0 00	992 86	1,489 30	0 00	992 86	1,489 30
31 Mar 04 31 Mar 04	Mark-to-Markets EUR	0 00	517 71	0 00	207 08	310 63	0 00	207 08	310 63
16 Jun 04 16 Jun 04	Mark-to-Markets EUR	0 00	-2,113 56	0 00	-845 42	-1,268 14	0 00	-845 42	-1,268 14
22 Oct 04 22 Oct 04	Mark-to-Markets EUR	0 00	151 28	0 00	60 51	90 77	0 00	60 51	90 77
19 Apr 04 19 Apr 04	Mark-to-Markets EUR	0 00	315 81	0 00	126 32	189 49	0 00	126 32	189 49
28 Apr 04 28 Apr 04	Mark-to-Markets EUR	0 00	-1,904 56	0 00	-761 82	-1,142 74	0 00	-761 82	-1,142 74
27 Sep 04 27 Sep 04	Mark-to-Markets EUR	0 00	588 84	0 00	235 54	353 30	0 00	235 54	353 30
12 Jul 04 12 Jul 04	Mark-to-Markets EUR	0 00	1,238 90	0 00	495 56	743 34	0 00	495 56	743 34

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
09 Aug 04 09 Aug 04	Mark-to-Markets EUR	0 00	-98 06	0 00	-39 22	-58 84	0 00	-39 22	-58 84
18 Oct 04 18 Oct 04	Mark-to-Markets EUR	0 00	1,397 92	0 00	559 17	838 75	0 00	559 17	838 75
10 May 01 10 May 01	Mark-to-Markets EUR	0 00	2,667 72	0 00	1,067 09	1,600 63	0 00	1,067 09	1,600 63
31 Aug 01 31 Aug 01	Mark-to-Markets EUR	0 00	2,709 45	0 00	1,083 78	1 625 67	0 00	1,083.78	1,625 67
07 Jun 04 07 Jun 04	Mark-to-Markets EUR	0 00	612 02	0 00	244 81	367 21	0 00	244 81	367 21
09 Mar 01 09 Mar 01	Mark-to-Markets EUR	0 00	2 174 48	0 00	869 79	1,304 69	0 00	869 79	1,304 69
26 Oct 04 26 Oct 04	Mark-to-Markets EUR	0 00	-1,533 06	0 00	-613 22	-919 84	0 00	-613.22	-919 84
21 Oct 01 21 Oct 01	Mark-to-Markets EUR	0 00	201 67	0 00	80 67	121 00	0 00	80 67	121 00

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
02 Jun 04 02 Jun 04	Mark-to-Markets EUR	0 00	-537 74	0 00	-215 10	-322 64	0 00	-215 10	-322 64
19 Oct 04 19 Oct 04	Mark-to-Markets EUR	0 00	-901 33	0 00	-360 53	-540 80	0 00	-360 53	-540 80
30 Jul 04 30 Jul 04	Mark-to-Markets EUR	0 00	4,828 00	0 00	1,931 20	2,896 80	0 00	1,931 20	2,896 80
12 May 04 12 May 04	Mark-to-Markets EUR	0 00	-4,911 50	0 00	-1,964 60	-2,946 90	0 00	-1,964 60	-2,946 90
01 Jul 04 01 Jul 04	Mark-to-Markets EUR	0 00	243 32	0 00	97 33	145 99	0 00	97 33	145 99
29 Sep 04 29 Sep 04	Mark-to-Markets EUR	0 00	-1,477 50	0 00	-591 00	-886 50	0 00	-591 00	-886 50
19 May 04 19 May 04	Mark-to-Markets EUR	0 00	-7,463 35	0 00	-2,985 34	-4,478 01	0 00	-2,985 34	-4,478 01
02 Aug 04 02 Aug 04	Mark-to-Markets EUR	0 00	433 42	0 00	173 37	260 05	0 00	173 37	260 05

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
27 Aug 01 27 Aug 01	Mark-to-Markets	EUR	0 00	604.54	0 00	241 82	362 72	0 00	241 82	362.72	
21 Apr 01 21 Apr 01	Mark-to-Markets	EUR	0 00	-1,251 23	0 00	-500 49	-750 74	0 00	-500 49	-750 74	
20 Jul 04 20 Jul 04	Mark-to-Markets	EUR	0 00	-745 35	0 00	-298 14	-447 21	0 00	-298 14	-447 21	
28 Jun 01 28 Jun 01	Mark-to-Markets	EUR	0 00	-1,747 79	0 00	-699 12	-1,048 67	0 00	-699 12	-1,048 67	
23 Sep 01 23 Sep 01	Mark-to-Markets	EUR	0 00	4,112 13	0 00	1,644 85	2,467 28	0 00	1,644 85	2,467.28	
17 Jun 01 17 Jun 01	Mark-to-Markets	EUR	0 00	-2,401 90	0 00	-960 76	-1,441 14	0 00	-960 76	-1,441 14	
17 Mar 01 17 Mar 01	Mark-to-Markets	EUR	0 00	5,727 15	0 00	2,290 86	3,436 29	0 00	2,290 86	3,436 29	
26 Jul 04 26 Jul 04	Mark-to-Markets	EUR	0 00	-2,120 56	0 00	-848 22	-1,272 34	0 00	-848.22	-1,272 34	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Euro										
21 Apr 04 21 Apr 04	Mark-to-Markets EUR	0 00	-5,910 58	0 00	-2,364 23	-3,546 35	0 00	-2,364 23	-3,546 35	
19 Mar 04 19 Mar 04	Mark-to-Markets EUR	0 00	1,052 04	0 00	420 82	631 22	0 00	420 82	631 22	
06 Aug 04 06 Aug 04	Mark-to-Markets EUR	0 00	3,469 39	0 00	1,387 76	2,081 63	0 00	1,387 76	2,081 63	
26 Nov 04 26 Nov 04	Mark-to-Markets EUR	0 00	370 70	0 00	148 28	222 42	0 00	148 28	222 42	
22 Sep 04 22 Sep 04	Mark-to-Markets EUR	0 00	7,647 43	0 00	3,058 97	4,588 46	0 00	3,058 97	4,588 46	
14 Jul 04 14 Jul 04	Mark-to-Markets EUR	0 00	924 26	0 00	369 70	554 56	0 00	369 70	554 56	
04 Jun 04 04 Jun 04	Mark-to-Markets EUR	0 00	146 92	0 00	58 77	88 15	0 00	58 77	88 15	
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0 00	-10,332 17	0 00	-4,132 87	-6,199 30	0 00	-4,132 87	-6,199 30	

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
14 Jun 04 14 Jun 04	Mark-to-Markets	EUR	0 00	-1,201 05	0 00	-480 42	-720 63	0 00	-480 42	-720 63
12 Mar 04 12 Mar 04	Mark-to-Markets	EUR	0 00	1,176 00	0 00	470 40	705 60	0 00	470 40	705 60
16 Apr 04 16 Apr 04	Mark-to-Markets	EUR	0 00	4,385 56	0 00	1,754 22	2,631 34	0 00	1,754 22	2,631 34
25 Aug 04 25 Aug 04	Mark-to-Markets	EUR	0 00	3,333 41	0 00	1,333 36	2,000 05	0 00	1,333 36	2,000 05
06 Apr 04 06 Apr 04	Mark-to-Markets	EUR	0 00	-630 70	0 00	-252 28	-378 42	0 00	-252 28	-378 42
31 Mar 04 31 Mar 04	Mark-to-Markets	EUR	0 00	3,898 07	0 00	1,559 23	2,338 84	0 00	1,559 23	2,338 84
17 Sep 04 17 Sep 04	Mark-to-Markets	EUR	0 00	922 52	0 00	369 01	553 51	0 00	369 01	553 51
09 Sep 04 09 Sep 04	Mark-to-Markets	EUR	0 00	4,244 62	0 00	1,697 85	2,546 77	0 00	1,697 85	2,546 77

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
22 Oct 04 22 Oct 04	Mark-to-Markets EUR	0 00	-907 73	0 00	-363 09	-544 64	0 00	-363 09	-544 64
19 Apr 04 19 Apr 04	Mark-to-Markets EUR	0 00	315 81	0 00	126 32	189 49	0 00	126 32	189 49
27 Sep 04 27 Sep 04	Mark-to-Markets EUR	0 00	2,944 20	0 00	1,177 68	1,766 52	0 00	1,177 68	1,766 52
09 Aug 04 09 Aug 04	Mark-to-Markets EUR	0 00	-1,225 75	0 00	-490 30	-735 45	0 00	-490 30	-735 45
18 Oct 04 18 Oct 04	Mark-to-Markets EUR	0 00	5,991 11	0 00	2,396 44	3,594 67	0 00	2,396 44	3,594 67
23 Jun 04 23 Jun 04	Mark-to-Markets EUR	0 00	1,511 43	0 00	604 57	906 86	0 00	604 57	906 86
27 May 04 27 May 04	Mark-to-Markets EUR	0 00	1,741 31	0 00	696 52	1,044 79	0 00	696 52	1,044 79
21 Oct 04 21 Oct 04	Mark-to-Markets EUR	0 00	-605 01	0 00	-242 00	-363 01	0 00	-242 00	-363 01

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
02 Jun 04 02 Jun 04	Mark-to-Markets EUR	0 00	-916.61	0 00	-366.64	-549.97	0.00	-366.64	-549.97	
07 Apr 04 07 Apr 04	Mark-to-Markets EUR	0 00	5,638.04	0 00	2,255.22	3,382.82	0 00	2,255.22	3,382.82	
19 Jul 04 19 Jul 04	Mark-to-Markets EUR	0 00	199.12	0 00	79.65	119.47	0.00	79.65	119.47	
12 May 04 12 May 04	Mark-to-Markets EUR	0 00	-1,475.81	0 00	-590.32	-885.49	0 00	-590.32	-885.49	
29 Sep 04 29 Sep 04	Mark-to-Markets EUR	0 00	-4,432.50	0 00	-1,773.00	-2,659.50	0.00	-1,773.00	-2,659.50	
19 May 04 19 May 04	Mark-to-Markets EUR	0 00	-3,887.16	0 00	-1,554.86	-2,332.30	0 00	-1,554.86	-2,332.30	
02 Aug 04 02 Aug 04	Mark-to-Markets EUR	0 00	2,407.89	0 00	963.16	1,444.73	0 00	963.16	1,444.73	
29 Jun 04 29 Jun 04	Mark-to-Markets EUR	0 00	682.66	0 00	273.06	409.60	0 00	273.06	409.60	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
26 May 04 26 May 04	Mark-to-Markets EUR	0 00	2,420 69	0 00	968 28	1,452 41	0 00	968 28	1,452 41
25 Jun 04 25 Jun 04	Mark-to-Markets EUR	0 00	-1,169 04	0 00	-467 62	-701 42	0 00	-467 62	-701 42
25 May 04 25 May 04	Mark-to-Markets EUR	0 00	765 59	0 00	306 24	459 35	0 00	306 24	459 35
09 Jun 04 09 Jun 04	Mark-to-Markets EUR	0 00	-3,066 37	0 00	-1,226 55	-1 839 82	0 00	-1,226 55	-1,839 82
01 Nov 04 01 Nov 04	Mark-to-Markets EUR	0 00	-407 05	0 00	-162 82	-244 23	0 00	-162 82	-244 23
22 Apr 04 22 Apr 04	Mark-to-Markets EUR	0 00	1,870 07	0 00	748 03	1,122 04	0 00	748 03	1,122 04
20 Jul 04 20 Jul 04	Mark-to-Markets EUR	0 00	-1,242 25	0 00	-496 90	-745 35	0 00	-496 90	-745 35
30 Mar 04 30 Mar 04	Mark-to-Markets EUR	0 00	2,065 75	0 00	826 30	1,239 45	0 00	826 30	1,239 45

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures:										
Euro										
08 Oct 04 08 Oct 04	Mark-to-Markets EUR	0 00	3,046 80	0 00	1,218 72	1,828 08	0 00	1,218.72	1,828 08	
24 Aug 04 24 Aug 04	Mark-to-Markets EUR	0 00	-244 15	0 00	-97 66	-146 49	0 00	-97 66	-146 49	
27 Apr 04 27 Apr 04	Mark-to-Markets EUR	0 00	758 68	0 00	303 47	455 21	0 00	303 47	455 21	
20 Apr 04 20 Apr 04	Mark-to-Markets EUR	0 00	-3,789 44	0 00	-1,515 78	-2,273 66	0 00	-1,515 78	-2,273 66	
23 Aug 04 23 Aug 04	Mark-to-Markets EUR	0 00	-4,930 20	0 00	-1,972 08	-2,958 12	0 00	1 972 08	-2,958 12	
24 Sep 04 24 Sep 04	Mark-to-Markets EUR	0 00	-737 79	0 00	-295 12	-442 67	0 00	-295 12	-442 67	
10 Mar 04 10 Mar 04	Mark-to-Markets EUR	0 00	-5,801.20	0 00	-2,320 48	-3,480 72	0 00	2,320 48	-3,480 72	
19 Mar 04 19 Mar 04	Mark-to-Markets EUR	0 00	-990 16	0 00	-396 06	-594 10	0 00	-396 06	-594 10	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
06 Oct 04 06 Oct 04	Mark-to-Markets EUR	0 00	246 13	0 00	98 45	147 68	0 00	98 45	147 68
06 May 04 06 May 04	Mark-to-Markets EUR	0 00	-8,149 00	0 00	-3 259 60	-4,889 40	0 00	-3 259 60	-4,889 40
20 May 04 20 May 04	Mark-to-Markets EUR	0 00	3,465 64	0 00	1 386 26	2,079 38	0 00	1,386 26	2,079 38
21 Jun 04 21 Jun 04	Mark-to-Markets EUR	0 00	-303 13	0 00	-121 25	-181 88	0 00	-121 25	-181 88
06 Aug 04 06 Aug 04	Mark-to-Markets EUR	0 00	7,227 90	0 00	2,891 16	4,336 74	0 00	2,891 16	4,336 74
25 Aug 04 25 Aug 04	Mark-to-Markets EUR	0 00	1,406 09	0 00	562 44	843 65	0 00	562 44	843 65
24 Jun 04 24 Jun 04	Mark-to-Markets EUR	0 00	2,224 65	0 00	889 86	1,334 79	0 00	889 86	1,334 79
13 May 04 13 May 04	Mark-to-Markets EUR	0 00	-2,379 50	0 00	-951 80	-1,427 70	0 00	-951 80	-1,427 70

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
25 Oct 04 25 Oct 04	Mark-to-Markets	EUR	0 00	1,616.83	0 00	646.73	970.10	0.00	646.73	970.10
04 Jun 04 04 Jun 04	Mark-to-Markets	EUR	0 00	-881.53	0 00	-352.61	-528.92	0 00	-352.61	-528.92
18 Jun 04 18 Jun 04	Mark-to-Markets	EUR	0 00	1,203.50	0 00	481.40	722.10	0 00	481.40	722.10
16 Apr 04 16 Apr 04	Mark-to-Markets	EUR	0 00	4,385.56	0 00	1,754.22	2,631.34	0 00	1,754.22	2,631.34
21 May 04 21 May 04	Mark-to-Markets	EUR	0 00	1,335.76	0 00	-534.30	-801.46	0 00	-534.30	-801.46
26 Aug 04 26 Aug 04	Mark-to-Markets	EUR	0 00	725.79	0 00	290.32	435.47	0 00	290.32	435.47
06 Apr 04 06 Apr 04	Mark-to-Markets	EUR	0 00	-630.70	0 00	-252.28	-378.42	0 00	-252.28	-378.42
04 Aug 04 04 Aug 04	Mark-to-Markets	EUR	0 00	675.50	0 00	270.20	405.30	0 00	270.20	405.30

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◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>				<u>Realized gain/loss</u>			<u>Total</u>	
<u>Value Date</u>	<u>Acquisition Date</u>		<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Translation</u>	<u>Short Term</u>	<u>Long Term</u>
						<u>Short Term</u>	<u>Long Term</u>			
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
13 May 04	13 May 04	Mark-to-Markets EUR	0 00	-2,665 04	0 00	-1,066 02	-1,599 02	0 00	-1,066 02	-1,599 02
17 Sep 04	17 Sep 04	Mark-to-Markets EUR	0 00	1,213 85	0 00	485 54	728 31	0 00	485 54	728 31
14 May 04	14 May 04	Mark-to-Markets EUR	0 00	6,439 59	0 00	2,575 84	3,863 75	0 00	2,575 84	3,863 75
18 May 04	18 May 04	Mark-to-Markets EUR	0 00	-2,495 47	0 00	-998 19	-1,497 28	0 00	-998 19	-1,497 28
16 Jul 04	16 Jul 04	Mark-to-Markets EUR	0 00	2,523 78	0 00	1,009 51	1,514 27	0 00	1,009 51	1,514 27
29 Mar 04	29 Mar 04	Mark-to-Markets EUR	0 00	-11,312 09	0 00	-4,524 84	-6,787 25	0 00	-4 524 84	-6,787 25
27 May 04	27 May 04	Mark-to-Markets EUR	0 00	5 139 31	0 00	2,055 72	3,083 59	0 00	2,055 72	3 083 59
16 Mar 04	16 Mar 04	Mark-to-Markets EUR	0 00	-5,195 41	0 00	-2,078 16	-3,117 25	0 00	-2,078 16	-3,117 25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
11 May 04 11 May 04	Mark-to-Markets	EUR	0 00	-569.08	0 00	-227 63	-341 45	0 00	-227 63	-341 45
07 Apr 04 07 Apr 04	Mark-to-Markets	EUR	0 00	3,666 23	0 00	1,466 49	2,199 74	0 00	1,466 49	2,199 74
27 Oct 04 27 Oct 04	Mark-to-Markets	EUR	0 00	-1,584 03	0 00	-633 61	-950 42	0 00	-633 61	-950 42
19 Jul 04 19 Jul 04	Mark-to-Markets	EUR	0 00	-311 13	0 00	-124 45	-186 68	0 00	124 45	-188 68
16 Sep 04 16 Sep 04	Mark-to-Markets	EUR	0 00	-303 66	0 00	-121 46	-182 20	0 00	121.46	-182 20
29 Jun 04 29 Jun 04	Mark-to-Markets	EUR	0 00	-1,219 04	0 00	-487 62	-731 42	0 00	-487 62	-731 42
18 Aug 04 18 Aug 04	Mark-to-Markets	EUR	0 00	-542 49	0 00	-217 00	-325 49	0 00	-217 00	-325 49
Total Euro				-12,517.52	0 00	-5,006.97	-7,510 55	0.00	-5,006.97	-7,510.55

United States dollar

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market	Translation	Short Term	Long Term	
Value Date	Acquisition Date				Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
14 Sep 04	Mark-to-Markets USD	0 00	27 000 96	0 00	10,800 38	16,200 58	0 00	10,800 38	16,200 58
14 Sep 04									
13 Aug 04	Mark-to-Markets USD	0 00	2,921 93	0 00	1,168 77	1,753 16	0 00	1,168 77	1,753 16
13 Aug 04									
03 Jun 04	Mark-to-Markets USD	0 00	8,765 88	0 00	3,506 35	5,259 53	0 00	3,506 35	5,259 53
03 Jun 04									
17 May 04	Mark-to-Markets USD	0 00	52,311 88	0 00	20,924 75	31,387 13	0 00	20,924 75	31,387 13
17 May 04									
21 Oct 04	Mark-to-Markets USD	0 00	-796 79	0 00	-318 72	-478 07	0 00	-318 72	-478 07
21 Oct 04									
26 Feb 04	Mark-to-Markets USD	0 00	-6,500 16	0 00	-2,600 06	-3,900 10	0 00	-2,600 06	-3,900 10
26 Feb 04									
30 Mar 04	Mark-to-Markets USD	0 00	-11,062 50	0 00	-4,425 00	-6,637 50	0 00	-4,425 00	-6,637 50
30 Mar 04									
30 Jul 04	Mark-to-Markets USD	0 00	86,625 00	0 00	34,650 00	51,975 00	0 00	34,650 00	51,975 00
30 Jul 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
19 Oct 04 19 Oct 04	Mark-to-Markets USD	0 00	265.54	0 00	106 22	159 32	0 00	106.22	159.32	
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0 00	-0 05	0 00	-0 02	-0 03	0 00	-0 02	-0 03	
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-3,609 43	0 00	-1,443 77	-2,165 66	0 00	-1,443 77	-2,165 66	
16 Jun 04 16 Jun 04	Mark-to-Markets USD	0 00	-47,468 75	0 00	-18,987 50	-28 481 25	0 00	-18,987 50	-28,481 25	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	812 44	0 00	324 98	487 46	0 00	324 98	487 46	
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	1,687 50	0 00	675 00	1,012 50	0 00	675 00	1,012 50	
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	-28,281 25	0 00	-11,312 50	-16 968 75	0 00	-11,312 50	-16,968.75	
17 Mar 04 17 Mar 04	Mark-to-Markets USD	0 00	-140 58	0 00	-56 23	-84 35	0 00	-56.23	-84 35	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
09 Nov 04 09 Nov 04	Mark-to-Markets USD	0 00	421 74	0 00	168 70	253 04	0 00	168 70	253 04	
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0 00	3,515 67	0 00	1,406 27	2,109 40	0 00	1,406 27	2,109 40	
25 May 04 25 May 04	Mark-to-Markets USD	0 00	6,359 19	0 00	2,543 68	3,815 51	0 00	2,543 68	3,815 51	
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0 00	2,062 50	0 00	825 00	1,237 50	0 00	825 00	1,237 50	
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	6,015 35	0 00	2,406 14	3,609 21	0 00	2,406 14	3,609 21	
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	-1,031 25	0 00	-412 50	-618 75	0 00	-412 50	-618 75	
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0 00	-1,187 50	0 00	-475 00	-712 50	0 00	-475 00	-712 50	
27 Apr 04 27 Apr 04	Mark-to-Markets USD	0 00	55,125 00	0 00	22,050 00	33,075 00	0 00	22,050 00	33,075 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Future:									
Future:									
United States dollar									
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0 00	-31,718 80	0 00	-12,687 52	-19,031 28	0 00	-12,687 52	-19,031 28
15 Sep 04 15 Sep 04	Mark-to-Markets USD	0 00	16,328 40	0 00	-6,531 36	-9,797 04	0 00	-6,531 36	-9,797 04
05 Apr 04 05 Apr 04	Mark-to-Markets USD	0 00	-121,687 50	0 00	-48,675 00	-73,012 50	0 00	-48,675 00	-73,012 50
07 May 04 07 May 04	Mark-to-Markets USD	0 00	-50,297 06	0 00	-20,118 82	-30,178 24	0 00	-20 118 82	-30,178 24
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0 00	-11,391 53	0 00	-4 556 61	-6,834 92	0 00	-4 556 61	-6,834 92
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0 00	40,687 50	0 00	16 275 00	24,412 50	0 00	16,275 00	24,412 50
01 Nov 04 01 Nov 04	Mark-to-Markets USD	0 00	-43,225 00	0 00	-17,290 00	-25,935 00	0 00	-17,290 00	-25,935 00
03 Mar 04 03 Mar 04	Mark-to-Markets USD	0 00	-23,625 00	0 00	-9,450 00	-14,175 00	0 00	-9,450 00	-14,175 00

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	40,150 00	0 00	16,060 00	24,090 00	0 00	16,060 00	24,090 00
13 Sep 04 13 Sep 04	Mark-to-Markets USD	0 00	2 843 82	0 00	1,137 53	1,706 29	0 00	1,137 53	1,706 29
29 Mar 04 29 Mar 04	Mark-to-Markets USD	0 00	-2,812 50	0 00	-1,125 00	-1,687 50	0 00	-1,125 00	-1,687 50
01 Apr 04 01 Apr 04	Mark-to-Markets USD	0 00	-4,781 25	0 00	-1,912 50	-2,868 75	0 00	-1,912 50	-2,868 75
14 Jan 04 14 Jan 04	Mark-to-Markets USD	0 00	12,750 00	0 00	5,100 00	7,650 00	0 00	5,100 00	7,650 00
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0 00	12,350 00	0 00	4,940 00	7,410 00	0 00	4,940 00	7,410 00
26 Feb 04 26 Feb 04	Mark-to-Markets USD	0 00	-12,578 70	0 00	-5,031 48	-7,547 22	0 00	-5,031 48	-7,547 22
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	-30,516.71	0 00	-12,206 68	-18,310 03	0 00	-12,206 68	-18,310 03	
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	-40,137 50	0 00	-16 055 00	-24,082 50	0 00	-16,055 00	-24,082 50	
24 May 04 24 May 04	Mark-to-Markets USD	0 00	5,781.25	0 00	2,312 50	3,468 75	0 00	2,312 50	3,468 75	
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	-1,890 57	0 00	-756 23	-1,134 34	0 00	-756 23	-1,134 34	
06 Apr 04 06 Apr 04	Mark-to-Markets USD	0 00	3,515 67	0 00	1,406 27	2,109 40	0 00	1,406.27	2,109 40	
25 Oct 04 25 Oct 04	Mark-to-Markets USD	0 00	12,350 00	0 00	4,940 00	7,410 00	0 00	4,940 00	7,410 00	
23 Dec 04 23 Dec 04	Mark-to-Markets USD	0 00	9,262.50	0 00	3,705 00	5,557 50	0 00	3,705 00	5,557 50	
24 May 04 24 May 04	Mark-to-Markets USD	0 00	9,687 50	0 00	3,875 00	5,812 50	0 00	3,875 00	5,812 50	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	36,000 00	0 00	14 400 00	21,600 00	0 00	14,400 00	21,600 00
19 May 04 19 May 04	Mark-to-Markets USD	0 00	-17 922 06	0 00	-7 168 82	-10,753 24	0 00	-7,168 82	-10,753 24
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	-7,171 74	0 00	-2 868 70	-4,303 04	0 00	-2,868 70	-4,303 04
20 Apr 04 20 Apr 04	Mark-to-Markets USD	0 00	-82,970 52	0 00	-33,188 21	-49,782 31	0 00	-33,188 21	-49,782 31
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	-7,140 58	0 00	-2,856 23	-4,284 35	0 00	-2,856 23	-4,284 35
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	20,968 75	0 00	8,387 50	12,581 25	0 00	8,387 50	12,581 25
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	-13,750 00	0 00	-5,500 00	-8,250 00	0 00	-5 500 00	-8,250 00
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	171 93	0 00	68 77	103 16	0 00	68 77	103 16

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Transition	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	222,750 00	0 00	89,100 00	133,650 00	0 00	89,100 00	133,650 00	
12 Mar 04 12 Mar 04	Mark-to-Markets USD	0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50	
14 Dec 04 14 Dec 04	Mark-to-Markets USD	0 00	-6,175 00	0 00	-2,470 00	-3,705 00	0 00	-2,470 00	-3,705 00	
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	2,062 50	0 00	825 00	1,237 50	0 00	825 00	1,237 50	
09 Sep 04 09 Sep 04	Mark-to-Markets USD	0 00	-2,406 18	0 00	-962 47	-1,443 71	0 00	962 47	-1,443 71	
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0 00	-3,828 37	0 00	-1,531 35	-2,297 02	0 00	-1,531 35	-2,297 02	
21 May 04 21 May 04	Mark-to-Markets USD	0 00	-29,062 50	0 00	-11,625 00	-17,437 50	0 00	-11,625 00	-17,437 50	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	2,125 00	0 00	850 00	1,275 00	0 00	850 00	1,275 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
29 Mar 04 29 Mar 04	Mark-to-Markets USD	0 00	-77,437 50	0 00	-30,975 00	-46,462 50	0 00	-30,975 00	-46,462 50
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	3,750 33	0 00	1,500 13	2,250 20	0 00	1,500 13	2,250 20
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	2,531 25	0 00	1,012 50	1,518 75	0 00	1,012 50	1,518 75
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	5,656 25	0 00	2,262 50	3,393 75	0 00	2,262 50	3,393 75
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	-14,531 25	0 00	-5,812 50	-8,718 75	0 00	-5,812 50	-8,718 75
19 Apr 04 19 Apr 04	Mark-to-Markets USD	0 00	-6,797 02	0 00	-2,718 81	-4,078 21	0 00	-2,718 81	-4,078 21
27 Jul 04 27 Jul 04	Mark-to-Markets USD	0 00	-117,500 00	0 00	-47,000 00	-70,500 00	0 00	-47,000 00	-70,500 00
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	3,984 29	0 00	1,593 72	2,390 57	0 00	1,593 72	2,390 57

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
23 Jul 04 23 Jul 04	Mark-to-Markets USD	0 00	14,297 18	0 00	5,718 87	8,578 31	0 00	5,718 87	8,578 31
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0 00	-35,265 32	0 00	-14,106 13	-21,159 19	0 00	-14,106 13	-21,159 19
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	18,250 00	0 00	7,300 00	10,950 00	0 00	7,300 00	10,950 00
06 Oct 04 06 Oct 04	Mark-to-Markets USD	0 00	-3,984 43	0 00	-1,593 77	-2,390 66	0 00	-1,593 77	-2,390 66
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-6,125 00	0 00	-2,450 00	-3,675 00	0 00	2,450 00	-3,675 00
01 Oct 04 01 Oct 04	Mark-to-Markets USD	0 00	-18,250 00	0 00	-7,300 00	-10,950 00	0 00	-7,300 00	-10,950 00
19 Jul 04 19 Jul 04	Mark-to-Markets USD	0 00	-952 82	0 00	-381 13	-571 69	0 00	-381 13	-571 69
25 Oct 04 25 Oct 04	Mark-to-Markets USD	0 00	1,406 25	0 00	562 50	843 75	0 00	562 50	843 75

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	-149 40	0 00	-59 76	-89 64	0 00	-59 76	-89 64
19 May 04 19 May 04	Mark-to-Markets USD	0 00	-43,593 75	0 00	-17,437 50	-26,156 25	0 00	-17,437 50	-26,156 25
03 May 04 03 May 04	Mark-to-Markets USD	0 00	-7,875 00	0 00	-3,150 00	-4,725 00	0 00	-3 150 00	-4,725 00
25 May 04 25 May 04	Mark-to-Markets USD	0 00	3,375 12	0 00	1,350 05	2,025 07	0 00	1,350 05	2,025 07
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0 00	-24,700 00	0 00	-9,880 00	-14,820 00	0 00	-9,880 00	-14,820 00
01 Nov 04 01 Nov 04	Mark-to-Markets USD	0 00	-27,312 50	0 00	-10,925 00	-16,387 50	0 00	-10,925 00	-16,387 50
08 Nov 04 08 Nov 04	Mark-to-Markets USD	0 00	-10,687 50	0 00	-4,275 00	-6,412 50	0 00	-4,275 00	-6,412 50
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	2,343 75	0 00	937 50	1,406 25	0 00	937 50	1,406 25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures:										
United States dollar										
21 Jun 04 21 Jun 04	Mark-to-Markets USD	0 00	33,906.25	0 00	13,562.50	20,343.75	0.00	13,562.50	20,343.75	
18 Oct 04 18 Oct 04	Mark-to-Markets USD	0 00	234.33	0 00	93.73	140.60	0 00	93.73	140.60	
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0 00	-113,016.71	0 00	-45,206.68	-67,810.03	0 00	-45,206.68	-67,810.03	
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0 00	14,600.00	0 00	5,840.00	8,760.00	0 00	5,840.00	8,760.00	
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	90,000.00	0 00	36,000.00	54,000.00	0 00	36,000.00	54,000.00	
25 Jun 04 25 Jun 04	Mark-to-Markets USD	0 00	953.43	0 00	381.37	572.06	0 00	381.37	572.06	
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0 00	34,515.39	0 00	13,806.16	20,709.23	0 00	13,806.16	20,709.23	
10 May 04 10 May 04	Mark-to-Markets USD	0 00	7,265.16	0 00	2,906.06	4,359.10	0.00	2,906.06	4,359.10	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
18 Mar 04 18 Mar 04	Mark-to-Markets USD	0 00	-4,500 00	0 00	-1,800 00	-2,700 00	0 00	-1,800 00	-2,700 00
12 Jul 04 12 Jul 04	Mark-to-Markets USD	0 00	7,625 00	0 00	3,050 00	4,575 00	0 00	3 050 00	4,575 00
02 Feb 04 02 Feb 04	Mark-to-Markets USD	0 00	6,372 96	0 00	2,549 18	3,823 78	0 00	2,549 18	3,823 78
21 Jul 04 21 Jul 04	Mark-to-Markets USD	0 00	-14,297 18	0 00	-5,718 87	-8,578 31	0 00	-5,718 87	-8,578 31
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	50,515 32	0 00	20,206 13	30,309 19	0 00	20,206 13	30,309 19
11 May 04 11 May 04	Mark-to-Markets USD	0 00	4,359 84	0 00	1,743 94	2,615 90	0 00	1,743 94	2,615 90
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	24,700 00	0 00	9,880 00	14,820 00	0 00	9,880 00	14,820 00
14 Sep 04 14 Sep 04	Mark-to-Markets USD	0 00	8,593 75	0 00	3,437 50	5,156 25	0 00	3,437 50	5,156 25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Futures:										
United States dollar										
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0 00	-2,500 00	0 00	-1,000 00	-1,500 00	0 00	-1,000 00	-1,500 00	
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0 00	64,422 96	0 00	25,769 18	38,653 78	0 00	25,769 18	38,653.78	
13 Apr 04 13 Apr 04	Mark-to-Markets USD	0 00	-7,593 75	0 00	-3,037 50	-4,556 25	0 00	-3,037 50	-4,556.25	
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	53,735 28	0 00	21,494 11	32,241 17	0 00	21,494 11	32,241 17	
21 Jan 04 21 Jan 04	Mark-to-Markets USD	0 00	51,000 00	0 00	20,400 00	30,600 00	0 00	20,400 00	30,600 00	
09 Mar 04 09 Mar 04	Mark-to-Markets USD	0 00	88,500 00	0 00	35,400 00	53,100 00	0 00	35,400 00	53,100.00	
08 Nov 04 08 Nov 04	Mark-to-Markets USD	0 00	-4,218 75	0 00	-1,687 50	-2,531 25	0 00	1,687 50	-2,531.25	
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0 00	52,250 00	0 00	20,900 00	31,350 00	0 00	20,900 00	31,350 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	132,187 50	0 00	52,875 00	79,312 50	0 00	52,875 00	79,312 50	
09 Jul 04 09 Jul 04	Mark-to-Markets USD	0 00	5,718 75	0 00	2,287 50	3,431 25	0 00	2,287 50	3,431 25	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	13,078 26	0 00	5,231 30	7,846 96	0 00	5,231 30	7,846 96	
22 Jan 04 22 Jan 04	Mark-to-Markets USD	0 00	127,500 00	0 00	51,000 00	76,500 00	0 00	51,000 00	76,500 00	
30 Jul 04 30 Jul 04	Mark-to-Markets USD	0 00	41,250 00	0 00	16,500 00	24,750 00	0 00	16,500 00	24,750 00	
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0 00	1,031 25	0 00	412 50	618 75	0 00	412 50	618 75	
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	3,562 50	0 00	1,425 00	2,137 50	0 00	1,425 00	2,137 50	
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	20,343 75	0 00	8,137 50	12,206 25	0 00	8,137 50	12,206 25	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0 00	44,390.57	0 00	17,756.23	26,634.34	0 00	17,756.23	26,634.34	
04 May 04 04 May 04	Mark-to-Markets USD	0 00	-7,515.44	0 00	-3,006.18	-4,509.26	0 00	-3,006.18	-4,509.26	
23 Apr 04 23 Apr 04	Mark-to-Markets USD	0 00	-20,843.75	0 00	-8,337.50	-12,506.25	0 00	-8,337.50	-12,506.25	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	1,000.00	0 00	400.00	600.00	0 00	400.00	600.00	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	-11,875.00	0 00	-4,750.00	-7,125.00	0 00	-4,750.00	-7,125.00	
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0 00	1,375.00	0 00	550.00	825.00	0 00	550.00	825.00	
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	-9,453.40	0 00	-3,781.36	-5,672.04	0 00	-3,781.36	-5,672.04	
19 Mar 04 19 Mar 04	Mark-to-Markets USD	0 00	-2,109.42	0 00	-843.77	-1,265.65	0 00	-843.77	-1,265.65	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
29 Dec 04	29 Dec 04	Mark-to-Markets	USD	0 00	-11,875 00	0 00	-4,750 00	-7,125 00	0 00	-4,750 00	-7,125 00
26 Oct 04	26 Oct 04	Mark-to-Markets	USD	0 00	-6,175 00	0 00	-2,470 00	-3,705 00	0 00	-2,470 00	-3,705 00
03 Sep 04	03 Sep 04	Mark-to-Markets	USD	0 00	-39,531 25	0 00	-15,812 50	-23,718 75	0 00	-15,812 50	-23,718 75
05 Nov 04	05 Nov 04	Mark-to-Markets	USD	0 00	-13,843 75	0 00	-5,537 50	-8,306 25	0 00	-5,537 50	-8,306 25
24 Feb 04	24 Feb 04	Mark-to-Markets	USD	0 00	28,748 16	0 00	11,499 26	17,248 90	0 00	11,499 26	17,248 90
13 Jul 04	13 Jul 04	Mark-to-Markets	USD	0 00	-36,718 75	0 00	-14,687 50	-22,031 25	0 00	-14,687 50	-22,031 25
16 Jun 04	16 Jun 04	Mark-to-Markets	USD	0 00	-20,015 93	0 00	-8,006 37	-12,009 56	0 00	-8,006 37	-12,009 56
14 May 04	14 May 04	Mark-to-Markets	USD	0 00	58,125 00	0 00	23,250 00	34,875 00	0 00	23,250 00	34,875 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
12 May 04 12 May 04	Mark-to-Markets USD	0 00	-4,046.69	0 00	-1,618 68	-2,428 01	0 00	1,618 68	-2,428 01
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0 00	-19,765 35	0 00	-7 906 14	-11,859 21	0 00	-7 906 14	-11,859 21
22 Jul 04 22 Jul 04	Mark-to-Markets USD	0 00	9,531 25	0 00	3,812 50	5,718 75	0 00	3,812 50	5,718 75
08 Jun 04 08 Jun 04	Mark-to-Markets USD	0 00	-3,389 54	0 00	-1,355 82	-2,033 72	0 00	-1,355 82	-2,033 72
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0 00	-44,077 04	0 00	-17,630 82	-26,446 22	0 00	17,630 82	-26,446 22
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0 00	32,062 50	0 00	12,825 00	19,237 50	0 00	12,825 00	19,237 50
17 Feb 04 17 Feb 04	Mark-to-Markets USD	0 00	-17,248 16	0 00	-6,899 26	-10,348 90	0 00	-6 899 26	-10,348 90
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0 00	10,125 00	0 00	4,050 00	6,075 00	0 00	4,050 00	6,075 00

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
04 Feb 04 04 Feb 04	Mark-to-Markets USD	0 00	-48,377 04	0 00	-19,350 82	-29,026 22	0 00	-19,350 82	-29,026 22
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	35,937 50	0 00	14,375 00	21,562 50	0 00	14,375 00	21,562 50
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	11,172 15	0 00	4,468 86	6,703 29	0 00	4,468 86	6,703 29
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0 00	-81,141 94	0 00	-32,456 78	-48,685 16	0 00	-32,456 78	-48,685 16
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	254 31	0 00	101 72	152 59	0 00	101 72	152 59
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	5,937 50	0 00	2,375 00	3,562 50	0 00	2,375 00	3,562 50
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	-22,625 00	0 00	-9,050 00	-13,575 00	0 00	-9,050 00	-13,575 00
15 Oct 04 15 Oct 04	Mark-to-Markets USD	0 00	-15,437 50	0 00	-6,175 00	-9,262 50	0 00	-6,175 00	-9,262 50

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transaction	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Future:										
United States dollar										
24 May 04 24 May 04	Mark-to-Markets USD	0 00	4,844 06	0 00	1,937 62	2,906 44	0 00	1,937 62	2,906 44	
27 May 04 27 May 04	Mark-to-Markets USD	0 00	84,764 54	0 00	33,905 82	50,858 72	0 00	33,905 82	50,858 72	
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	-3,953 18	0 00	-1,581 27	-2,371 91	0 00	-1,581 27	-2,371 91	
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0 00	18,109 68	0 00	7,243 87	10,865 81	0 00	7,243 87	10,865 81	
13 Feb 04 13 Feb 04	Mark-to-Markets USD	0 00	11,499 84	0 00	4,599 94	6,899 90	0 00	4,599 94	6,899 90	
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	765 38	0 00	306 15	459 23	0 00	306 15	459 23	
14 May 04 14 May 04	Mark-to-Markets USD	0 00	43,583 75	0 00	17,437 50	26,156 25	0 00	17,437 50	26,156 25	
15 Dec 04 15 Dec 04	Mark-to-Markets USD	0 00	29,687 50	0 00	11,875 00	17,812 50	0 00	11,875 00	17,812 50	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	1,640 67	0 00	656 27	984 40	0 00	656 27	984 40	
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	2,375 00	0 00	950 00	1,425 00	0 00	950 00	1,425 00	
06 Oct 04 06 Oct 04	Mark-to-Markets USD	0 00	-21 375 00	0 00	-8,550 00	-12,825 00	0 00	-8,550 00	-12,825 00	
22 Sep 04 22 Sep 04	Mark-to-Markets USD	0 00	5,046 79	0 00	2,018 72	3,028 07	0 00	2,018 72	3,028 07	
31 Mar 04 31 Mar 04	Mark-to-Markets USD	0 00	138,279 48	0 00	55,311 79	82,967 69	0 00	55,311 79	82,967 69	
13 Oct 04 13 Oct 04	Mark-to-Markets USD	0 00	3,046 83	0 00	1,218 73	1,828 10	0 00	1,218 73	1,828 10	
11 Mar 04 11 Mar 04	Mark-to-Markets USD	0 00	-281 25	0 00	-112 50	-168 75	0 00	-112 50	-168 75	
12 Feb 04 12 Feb 04	Mark-to-Markets USD	0 00	-51,751 84	0 00	-20,700 74	-31,051 10	0 00	-20,700 74	-31,051 10	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Futures:										
United States dollar										
20 Jan 04 20 Jan 04	Mark-to-Markets USD	0 00	-51,000 00	0 00	-20,400 00	-30,600 00	0 00	-20,400 00	-30,600 00	
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	25,550 00	0 00	10,220 00	15,330 00	0 00	10,220 00	15,330 00	
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	4,000 00	0 00	1,600 00	2,400 00	0 00	1,600 00	2,400 00	
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0 00	80,275 00	0 00	32,110 00	48,165 00	0 00	32,110 00	48,165 00	
05 Mar 04 05 Mar 04	Mark-to-Markets USD	0 00	51,499 84	0 00	20,599 94	30,899 90	0 00	20,599 94	30,899 90	
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0 00	3,562 50	0 00	1,425 00	2,137 50	0 00	1,425 00	2,137 50	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	80,781 25	0 00	32,312 50	48,468 75	0 00	32,312 50	48,468 75	
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0 00	-138,000 00	0 00	-55,200 00	-82,800 00	0 00	-55,200 00	-82,800 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Market Short Term	Market Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0 00	-1,718 75	0 00	-687 50	-1 031 25	0 00	-687 50	-1,031 25
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0 00	37 781 25	0 00	15,112 50	22,668 75	0 00	15,112 50	22,668 75
23 Apr 04 23 Apr 04	Mark-to-Markets USD	0 00	-181,687 50	0 00	-72,675 00	-109 012 50	0 00	-72,675 00	-109,012 50
10 Jun 04 10 Jun 04	Mark-to-Markets USD	0 00	12,390 32	0 00	4,956 13	7,434 19	0 00	4,956 13	7,434 19
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	29 70	0 00	11 88	17 82	0 00	11 88	17 82
19 Apr 04 19 Apr 04	Mark-to-Markets USD	0 00	-1 624 96	0 00	-649 98	-974 98	0 00	-649 98	-974 98
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	14,250 00	0 00	5 700 00	8,550 00	0 00	5,700 00	8,550 00
26 Apr 04 26 Apr 04	Mark-to-Markets USD	0 00	15,750 00	0 00	6,300 00	9,450 00	0 00	6,300 00	9,450 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures:											
United States dollar											
09 Dec 04 09 Dec 04	Mark-to-Markets	USD	0 00	-7,343.75	0 00	-2,937 50	-4,406 25	0 00	-2,937 50	-4,406 25	
17 Aug 04 17 Aug 04	Mark-to-Markets	USD	0 00	22,343 75	0 00	8,937 50	13,406 25	0 00	8 937 50	13,406 25	
21 Apr 04 21 Apr 04	Mark-to-Markets	USD	0 00	-77,437 50	0 00	-30,975 00	-46,462 50	0 00	-30,975 00	-46,462 50	
06 May 04 06 May 04	Mark-to-Markets	USD	0 00	-8,718 75	0 00	-3,487 50	-5,231 25	0 00	-3,487 50	-5,231 25	
08 Dec 04 08 Dec 04	Mark-to-Markets	USD	0 00	12,350 00	0 00	4,940 00	7,410 00	0 00	4,940 00	7,410 00	
21 Sep 04 21 Sep 04	Mark-to-Markets	USD	0 00	1,328 21	0 00	531 28	796 93	0 00	531 28	796 93	
24 May 04 24 May 04	Mark-to-Markets	USD	0 00	3,000 00	0 00	1,200 00	1,800 00	0 00	1,200 00	1,800 00	
25 Feb 04 25 Feb 04	Mark-to-Markets	USD	0 00	12,578 70	0 00	5,031 48	7,547 22	0 00	5,031 48	7,547 22	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
15 Oct 04 15 Oct 04	Mark-to-Markets USD	0 00	-43,800 00	0 00	-17,520 00	-26,280 00	0 00	-17,520 00	-26,280 00
20 May 04 20 May 04	Mark-to-Markets USD	0 00	19,656 25	0 00	7,862 50	11,793 75	0 00	7,862 50	11,793 75
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0 00	156 20	0 00	62 48	93 72	0 00	62 48	93 72
22 Sep 04 22 Sep 04	Mark-to-Markets USD	0 00	18,875 96	0 00	7,550 38	11,325 58	0 00	7,550 38	11,325 58
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	1,546 93	0 00	618 77	928 16	0 00	618 77	928 16
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	81,640 35	0 00	32,656 14	48,984 21	0 00	32,656 14	48,984 21
05 Nov 04 05 Nov 04	Mark-to-Markets USD	0 00	-51,062 50	0 00	-20,425 00	-30,637 50	0 00	-20,425 00	-30,637 50
13 Oct 04 13 Oct 04	Mark-to-Markets USD	0 00	29,200 00	0 00	11,680 00	17,520 00	0 00	11,680 00	17,520 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
17 Sep 04 17 Sep 04	Mark-to-Markets	USD	0 00	-6,375 00	0 00	-2,550 00	-3,825 00	0 00	-2,550 00	-3,825 00	
29 Dec 04 29 Dec 04	Mark-to-Markets	USD	0 00	-21,796 41	0 00	-8,718 56	-13,077 85	0 00	-8,718 56	-13,077 85	
26 May 04 26 May 04	Mark-to-Markets	USD	0 00	91,547 96	0 00	36,619 18	54,928 78	0 00	36,619 18	54,928 78	
08 Sep 04 08 Sep 04	Mark-to-Markets	USD	0 00	9,843 68	0 00	3,937 47	5,906 21	0 00	3,937 47	5,906 21	
06 Jul 04 06 Jul 04	Mark-to-Markets	USD	0 00	-6,671 57	0 00	-2,668 63	-4,002 94	0 00	-2,668 63	-4,002 94	
04 May 04 04 May 04	Mark-to-Markets	USD	0 00	-19,686 24	0 00	-7,874 50	-11,811 74	0 00	-7,874 50	-11,811 74	
29 Nov 04 29 Nov 04	Mark-to-Markets	USD	0 00	-29,093 75	0 00	-11,637 50	-17,456 25	0 00	-11,637 50	-17,456 25	
02 Aug 04 02 Aug 04	Mark-to-Markets	USD	0 00	1,031 25	0 00	412 50	618 75	0 00	412 50	618 75	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0 00	-1,515 63	0 00	-606 25	-909 38	0 00	-606 25	-909 38	
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	16,327 85	0 00	6,531 14	9,796 71	0 00	6,531 14	9,796 71	
24 Mar 04 24 Mar 04	Mark-to-Markets USD	0 00	16,591 98	0 00	6,636 79	9,955 19	0 00	6,636 79	9,955 19	
26 Mar 04 26 Mar 04	Mark-to-Markets USD	0 00	-7,312 50	0 00	-2,925 00	-4,387 50	0 00	-2,925 00	-4,387 50	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	7,125 00	0 00	2,850 00	4,275 00	0 00	2,850 00	4,275 00	
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0 00	6 000 00	0 00	2,400 00	3,600 00	0 00	2,400 00	3,600 00	
21 Dec 04 21 Dec 04	Mark-to-Markets USD	0 00	17 437 50	0 00	6,975 00	10,462 50	0 00	6 975 00	10,462 50	
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0 00	24 750 00	0 00	9,900 00	14,850 00	0 00	9,900 00	14,850 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
18 May 04 18 May 04	Mark-to-Markets USD	0 00	-10,984 19	0 00	-4,393 68	-6,590 51	0 00	-4,393 68	-6,590.51
19 Oct 04 19 Oct 04	Mark-to-Markets USD	0 00	10,687 50	0 00	4,275 00	6,412 50	0 00	4,275 00	6,412 50
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	-14,250 00	0 00	-5,700 00	-8,550 00	0 00	-5,700 00	-8,550 00
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	-51,703.26	0 00	-20,681 30	-31,021 96	0 00	-20,681 30	-31,021 96
07 Oct 04 07 Oct 04	Mark-to-Markets USD	0 00	-3,650 00	0 00	-1,460 00	-2 190 00	0 00	-1,460 00	-2,190 00
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	312 50	0 00	125 00	187 50	0 00	125 00	187 50
26 May 04 26 May 04	Mark-to-Markets USD	0 00	78 10	0 00	31 24	46 86	0 00	31.24	46 86
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0 00	1 187 50	0 00	475 00	712 50	0 00	475 00	712 50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
12 Apr 04 12 Apr 04	Mark-to-Markets USD	0 00	-38,720 52	0 00	-15,488 21	-23,232 31	0 00	-15,488 21	-23,232 31
10 Jun 04 10 Jun 04	Mark-to-Markets USD	0 00	10,172 96	0 00	4,069 18	6,103 78	0 00	4,069 18	6,103 78
14 May 04 14 May 04	Mark-to-Markets USD	0 00	21,390 44	0 00	8,556 18	12,834 26	0 00	8,556 18	12,834 26
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-2,062 50	0 00	-825 00	-1,237 50	0 00	-825 00	-1,237 50
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	-12,890 35	0 00	-5,156 14	-7,734 21	0 00	-5,156 14	-7,734 21
30 Jul 04 30 Jul 04	Mark-to-Markets USD	0 00	5,328 18	0 00	2,131 27	3,196 91	0 00	2,131 27	3,196 91
12 Apr 04 12 Apr 04	Mark-to-Markets USD	0 00	-1,828 17	0 00	-731 27	-1,096 90	0 00	-731 27	-1,096 90
14 Apr 04 14 Apr 04	Mark-to-Markets USD	0 00	-2 812 50	0 00	-1,125 00	-1,687 50	0 00	-1,125 00	-1 687 50

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0 00	937.55	0 00	375 02	562 53	0 00	375 02	562.53
02 Apr 04 02 Apr 04	Mark-to-Markets USD	0 00	-17,437 50	0 00	-6,975 00	-10,462 50	0 00	-6,975 00	-10,462 50
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	4,156 32	0 00	1,662 53	2,493 79	0 00	1,662 53	2,493.79
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0 00	17,248 16	0 00	6,899 26	10,348 90	0 00	6,899.26	10,348 90
18 May 04 18 May 04	Mark-to-Markets USD	0 00	-22,765 47	0 00	-9,106 19	-13,659 28	0 00	-9,106 19	-13,659.28
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	117,500 00	0 00	47,000 00	70,500 00	0 00	47,000 00	70,500 00
20 Apr 04 20 Apr 04	Mark-to-Markets USD	0 00	-9,515 48	0 00	-3,806 19	-5,709 29	0 00	-3,806 19	-5,709 29
19 May 04 19 May 04	Mark-to-Markets USD	0 00	-17,437 50	0 00	-6,975 00	-10,462 50	0 00	-6,975 00	-10,462.50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
18 Mar 04 18 Mar 04	Mark-to-Markets USD	0 00	-116,158 02	0 00	-46,463 21	-69,694 81	0 00	-46,463 21	-69,694 81
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0 00	-1,890 62	0 00	-756 25	-1,134 37	0 00	-756 25	-1,134 37
18 Oct 04 18 Oct 04	Mark-to-Markets USD	0 00	3,562 50	0 00	1,425 00	2,137 50	0 00	1,425 00	2,137 50
21 Apr 04 21 Apr 04	Mark-to-Markets USD	0 00	-3,625 00	0 00	-1,450 00	-2,175 00	0 00	-1,450 00	-2,175 00
16 Apr 04 16 Apr 04	Mark-to-Markets USD	0 00	121,687 50	0 00	48,675 00	73,012 50	0 00	48,675 00	73,012 50
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	59,391 53	0 00	23,756 61	35,634 92	0 00	23,756 61	35,634 92
26 Feb 04 26 Feb 04	Mark-to-Markets USD	0 00	-24,656 25	0 00	-9,862 50	-14,793 75	0 00	-9,862 50	-14,793 75
13 Sep 04 13 Sep 04	Mark-to-Markets USD	0 00	11,172 15	0 00	4,468 86	6,703 29	0 00	4,468 86	6,703 29

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
14 Dec 04 14 Dec 04	Mark-to-Markets USD	0 00	10,312 50	0 00	4,125 00	6,187 50	0 00	4,125 00	6,187 50
20 May 04 20 May 04	Mark-to-Markets USD	0 00	21,312 50	0 00	8,525 00	12,787 50	0 00	8,525 00	12,787 50
10 Feb 04 10 Feb 04	Mark-to-Markets USD	0 00	-74,751 84	0 00	-29,900 74	-44,851 10	0 00	-29,900 74	-44,851 10
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0 00	-21,612 50	0 00	-8,645 00	-12,967 50	0 00	-8,645 00	-12,967 50
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	859 32	0 00	343 73	515 59	0 00	343 73	515 59
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	5,937 50	0 00	2,375 00	3,562 50	0 00	2,375 00	3,562 50
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	21,612 50	0 00	8,645 00	12,967 50	0 00	8,645 00	12,967 50
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	18,906 25	0 00	7,562 50	11,343 75	0 00	7,562 50	11,343 75

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
27 Dec 04 27 Dec 04	Mark-to-Markets USD	0 00	-24,700 00	0 00	-9,880 00	-14,820 00	0 00	-9,880 00	-14,820 00
14 Oct 04 14 Oct 04	Mark-to-Markets USD	0 00	26,125 00	0 00	10,450 00	15,675 00	0 00	10,450 00	15,675 00
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	2,656 25	0 00	1,062 50	1,593 75	0 00	1,062 50	1,593 75
14 Apr 04 14 Apr 04	Mark-to-Markets USD	0 00	-110,625 00	0 00	-44,250 00	-66,375 00	0 00	-44,250 00	-66,375 00
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	-1,890 57	0 00	-756 23	-1,134 34	0 00	-756 23	-1,134 34
11 May 04 11 May 04	Mark-to-Markets USD	0 00	9,937 50	0 00	3,975 00	5,962 50	0 00	3,975 00	5,962 50
08 Mar 04 08 Mar 04	Mark-to-Markets USD	0 00	117,375 00	0 00	46,950 00	70,425 00	0 00	46,950 00	70,425 00
22 Apr 04 22 Apr 04	Mark-to-Markets USD	0 00	13,140 48	0 00	5,256 19	7,884 29	0 00	5,256 19	7,884 29

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Transation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	-62,484 46	0 00	-24,993 78	-37,490 68	0 00	-24,993 78	-37,490 68	
25 Oct 04 25 Oct 04	Mark-to-Markets USD	0 00	5,937 50	0 00	2,375 00	3 562 50	0 00	2,375 00	3,562 50	
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	15,437 50	0 00	6,175 00	9,262 50	0 00	6 175 00	9,262 50	
27 Jan 04 27 Jan 04	Mark-to-Markets USD	0 00	121,122 96	0 00	48,449 18	72,673 78	0 00	48,449 18	72,673 78	
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	-2,750 00	0 00	-1,100 00	-1,650 00	0 00	-1 100 00	-1 650 00	
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0 00	-50,860 46	0 00	-20,344 18	-30,516 28	0 00	-20,344 18	-30,516 28	
15 Dec 04 15 Dec 04	Mark-to-Markets USD	0 00	9,262 50	0 00	3,705 00	5,557 50	0 00	3,705 00	5,557 50	
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0 00	10 312 50	0 00	4,125 00	6,187 50	0 00	4,125 00	6,187 50	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	-1,453 59	0 00	-581 44	-872 15	0 00	-581 44	-872 15	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	49,400 00	0 00	19,760 00	29,640 00	0 00	19,760 00	29,640 00	
11 Feb 04 11 Feb 04	Mark-to-Markets USD	0 00	201 251 84	0 00	80 500 74	120 751 10	0 00	80,500 74	120 751 10	
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	75 000 96	0 00	30,000 38	45,000 58	0 00	30,000 38	45,000 58	
09 Sep 04 09 Sep 04	Mark-to-Markets USD	0 00	-9,452 85	0 00	-3,781 14	-5,671 71	0 00	-3 781 14	-5,671 71	
30 Sep 04 30 Sep 04	Mark-to-Markets USD	0 00	-15 437 50	0 00	-6,175 00	-9,262 50	0 00	-6,175 00	-9,262 50	
27 Oct 04 27 Oct 04	Mark-to-Markets USD	0 00	-67,925 00	0 00	-27,170 00	-40,755 00	0 00	-27,170 00	-40,755 00	
03 Sep 04 03 Sep 04	Mark-to-Markets USD	0 00	-104 999 04	0 00	-41,999 62	-62,999 42	0 00	-41 999 62	-62,999 42	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
20 Apr 04 20 Apr 04	Mark-to-Markets USD	0 00	-2,625 04	0 00	-1,050 02	-1,575 02	0 00	-1,050 02	-1,575 02
23 Mar 04 23 Mar 04	Mark-to-Markets USD	0 00	281.25	0 00	112 50	168 75	0 00	112 50	168 75
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	6,875 00	0 00	2,750 00	4,125 00	0 00	2,750 00	4,125 00
29 Apr 04 29 Apr 04	Mark-to-Markets USD	0 00	-63,000 00	0 00	-25,200 00	-37,800 00	0 00	-25,200 00	-37,800 00
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	16,328 18	0 00	6,531 27	9,796 91	0 00	6,531.27	9,796 91
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0 00	-19,062.50	0 00	-7,625 00	-11,437 50	0 00	-7,625 00	-11,437 50
25 Jun 04 25 Jun 04	Mark-to-Markets USD	0 00	13,562 50	0 00	5,425 00	8,137 50	0 00	5,425 00	8,137 50
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0 00	-12,750 00	0 00	-5,100 00	-7,650 00	0 00	-5,100 00	-7,650 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	-77,985 46	0 00	-31,194 18	-46,791 28	0 00	-31,194 18	-46,791 28
26 May 04 26 May 04	Mark-to-Markets USD	0 00	12,374 88	0 00	4,949 95	7,424 93	0 00	4,949 95	7,424 93
17 May 04 17 May 04	Mark-to-Markets USD	0 00	40,687 50	0 00	16,275 00	24,412 50	0 00	16,275 00	24,412 50
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0 00	25,550 00	0 00	10,220 00	15,330 00	0 00	10,220 00	15,330 00
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	12,890 35	0 00	5,156 14	7,734 21	0 00	5,156 14	7,734 21
04 Mar 04 04 Mar 04	Mark-to-Markets USD	0 00	9,500 16	0 00	3,800 06	5,700 10	0 00	3,800 06	5,700 10
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0 00	0 31	0 00	0 12	0 19	0 00	0 12	0 19
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0 00	-562 46	0 00	-224 98	-337 48	0 00	-224 98	-337 48

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	-33,962 50	0 00	-13,585 00	-20,377 50	0 00	-13,585 00	-20,377 50	
14 Dec 04 14 Dec 04	Mark-to-Markets USD	0 00	13 062 50	0 00	5,225 00	7,837 50	0 00	5,225 00	7,837 50	
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0 00	-13,500 16	0 00	-5,400 06	-8,100 10	0 00	-5,400 06	-8,100 10	
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	4 34	0 00	1 74	2 60	0 00	1 74	2 60	
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-17,187 50	0 00	-6,875 00	-10,312 50	0 00	-6,875 00	-10,312 50	
01 Oct 04 01 Oct 04	Mark-to-Markets USD	0 00	-2,656 20	0 00	-1,062 48	-1,593 72	0 00	-1 062 48	-1,593 72	
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	138 60	0 00	55 44	83 16	0 00	55 44	83 16	
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	1,546 82	0 00	618 73	928 09	0 00	618 73	928 09	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0 00	1,000 00	0 00	400 00	600 00	0 00	400 00	600 00	
02 Nov 04 02 Nov 04	Mark-to-Markets USD	0 00	1,750 08	0 00	700 03	1 050 05	0 00	700 03	1,050 05	
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	-46,312 50	0 00	-18,525 00	-27,787 50	0 00	-18,525 00	-27,787 50	
11 Feb 04 11 Feb 04	Mark-to-Markets USD	0 00	24 000 00	0 00	9,600 00	14,400 00	0 00	9,600 00	14,400 00	
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-18,046 60	0 00	-7,218 64	-10,827 96	0 00	-7,218 64	-10,827 96	
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	898 15	0 00	359 26	538 89	0 00	359 26	538 89	
07 Oct 04 07 Oct 04	Mark to-Markets USD	0 00	-1 406 25	0 00	-562 50	-843 75	0 00	-562 50	-843 75	
21 Oct 04 21 Oct 04	Mark-to-Markets USD	0 00	2 375 00	0 00	950 00	1,425 00	0 00	950 00	1,425 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures:									
United States dollar									
28 Jan 04 28 Jan 04	Mark-to-Markets USD	0 00	-337,872.96	0 00	-135,149 18	-202,723 78	0 00	-135,149 18	-202,723.78
26 Mar 04 26 Mar 04	Mark-to-Markets USD	0 00	-165,937 50	0 00	-66,375 00	-99,562 50	0 00	-66,375 00	-99,562 50
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	7 734 65	0 00	3,093 86	4,640 79	0 00	3 093 86	4,640 79
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0 00	27,787 50	0 00	11,115 00	16,672 50	0 00	11,115 00	16,672.50
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0 00	-38,720 52	0 00	-15,488 21	-23 232 31	0 00	-15,488 21	-23,232 31
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	-24,700 00	0 00	-9,880 00	-14,820 00	0 00	-9,880 00	-14,820 00
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	171 93	0 00	68 77	103 16	0 00	68 77	103 16
22 Jun 04 22 Jun 04	Mark-to-Markets USD	0 00	-5,718 75	0 00	-2,287 50	-3,431 25	0 00	-2,287 50	-3,431.25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0 00	7,000 00	0 00	2,800 00	4 200 00	0 00	2,800 00	4,200 00
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	14,609 65	0 00	5,843 86	8,765 79	0 00	5,843 86	8,765 79
12 Feb 04 12 Feb 04	Mark-to-Markets USD	0 00	-6,000 00	0 00	-2,400 00	-3,600 00	0 00	-2,400 00	-3,600 00
30 Apr 04 30 Apr 04	Mark-to-Markets USD	0 00	12,140 44	0 00	4,856 18	7,284 26	0 00	4,856 18	7 284 26
22 Mar 04 22 Mar 04	Mark-to-Markets USD	0 00	4,640 67	0 00	1,856 27	2,784 40	0 00	1,856 27	2,784 40
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0 00	-25,550 00	0 00	-10,220 00	-15,330 00	0 00	-10,220 00	-15,330 00
10 Mar 04 10 Mar 04	Mark-to-Markets USD	0 00	-1 125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00
16 Apr 04 16 Apr 04	Mark-to-Markets USD	0 00	3,624 96	0 00	1,449 98	2,174 98	0 00	1,449 98	2,174 98

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Future:									
Future:									
United States dollar									
19 Jul 04 19 Jul 04	Mark-to-Markets USD	0.00	-14,687.50	0.00	-5,875.00	-8,812.50	0.00	-5,875.00	-8,812.50
20 May 04 20 May 04	Mark-to-Markets USD	0.00	53,281.25	0.00	21,312.50	31,968.75	0.00	21,312.50	31,968.75
08 Mar 04 08 Mar 04	Mark-to-Markets USD	0.00	14,000.00	0.00	5,600.00	8,400.00	0.00	5,600.00	8,400.00
05 Mar 04 05 Mar 04	Mark-to-Markets USD	0.00	413,437.50	0.00	165,375.00	248,062.50	0.00	165,375.00	248,062.50
02 Nov 04 02 Nov 04	Mark-to-Markets USD	0.00	6,175.00	0.00	2,470.00	3,705.00	0.00	2,470.00	3,705.00
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0.00	16,968.75	0.00	6,787.50	10,181.25	0.00	6,787.50	10,181.25
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0.00	26,125.00	0.00	10,450.00	15,675.00	0.00	10,450.00	15,675.00
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0.00	2,406.25	0.00	962.50	1,443.75	0.00	962.50	1,443.75

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Total		
								Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0 00	33,906 25	0 00	13,562 50	20,343 75	0 00	13 562 50	20,343 75	
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	-52,250 00	0 00	-20,900 00	-31,350 00	0 00	-20,900 00	-31,350 00	
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	3,087 50	0 00	1,235 00	1,852 50	0 00	1,235 00	1,852 50	
22 Jul 04 22 Jul 04	Mark-to-Markets USD	0 00	18,358 20	0 00	7,343 28	11,014 92	0 00	7,343 28	11,014 92	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	20,968 75	0 00	8,387 50	12,581 25	0 00	8,387 50	12,581 25	
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	-30,937 50	0 00	-12,375 00	-18,562 50	0 00	-12,375 00	-18 562 50	
09 Sep 04 09 Sep 04	Mark-to-Markets USD	0 00	-24,000 00	0 00	-9,600 00	-14,400 00	0 00	-9,600 00	-14,400 00	
14 Jul 04 14 Jul 04	Mark-to-Markets USD	0 00	-18,358 20	0 00	-7 343 28	-11 014 92	0 00	-7,343 28	-11,014 92	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0 00	-3,797 01	0 00	-1,518 80	-2,278 21	0 00	-1,518 80	-2,278 21
27 Apr 04 27 Apr 04	Mark-to-Markets USD	0 00	2,250 00	0 00	900 00	1,350 00	0 00	900 00	1,350 00
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	89,593 75	0 00	35,837 50	53,756 25	0 00	35,837 50	53,756 25
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0 00	8,609 28	0 00	3,443 71	5,165 57	0 00	3,443 71	5,165 57
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	21,483 33	0 00	8,593 33	12,890 00	0 00	8,593 33	12,890 00
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	196,656 25	0 00	78,662 50	117,993 75	0 00	78,662 50	117,993 75
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0 00	22,562 50	0 00	9,025 00	13,537 50	0 00	9,025 00	13,537 50
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0 00	5,781 36	0 00	2,312 54	3,468 82	0 00	2,312 54	3,468 82

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	9 48	0 00	3 79	5 69	0 00	3 79	5 69
17 May 04 17 May 04	Mark-to-Markets USD	0 00	27,750 00	0 00	11,100 00	16,650 00	0 00	11,100 00	16 650 00
19 Mar 04 19 Mar 04	Mark-to-Markets USD	0 00	-38,716 98	0 00	-15,486 79	-23,230 19	0 00	-15,486 79	-23,230 19
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	12,218 75	0 00	4,887 50	7,331 25	0 00	4,887 50	7,331 25
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	19 67	0 00	7 87	11 80	0 00	7 87	11 80
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	15,437 50	0 00	6,175 00	9 262 50	0 00	6,175 00	9,262 50
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	9,031 25	0 00	3,612 50	5,418 75	0 00	3,612 50	5,418 75
12 May 04 12 May 04	Mark-to-Markets USD	0 00	1,452 66	0 00	581 06	871 60	0 00	581 06	871 60

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	-35,625 00	0 00	-14,250 00	-21,375 00	0 00	-14,250 00	-21,375 00
23 Dec 04 23 Dec 04	Mark-to-Markets USD	0 00	-4,358 91	0 00	-1,743 56	-2,615 35	0 00	-1,743 56	-2,615 35
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	7,125 00	0 00	2,850 00	4,275 00	0 00	2,850 00	4,275 00
15 Jul 04 15 Jul 04	Mark-to-Markets USD	0 00	-952 82	0 00	-381 13	-571 69	0 00	-381 13	-571 69
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	-92,000 00	0 00	-36,800 00	-55,200 00	0 00	-36,800 00	-55,200 00
15 Jan 04 15 Jan 04	Mark-to-Markets USD	0 00	-44,622 96	0 00	-17,849 18	-26,773 78	0 00	-17,849 18	-26,773 78
23 Jan 04 23 Jan 04	Mark-to-Markets USD	0 00	-191,250 00	0 00	-76,500 00	-114,750 00	0 00	-76,500 00	-114,750 00
15 Jul 04 15 Jul 04	Mark-to-Markets USD	0 00	-11,016 80	0 00	-4,406 72	-6,610 08	0 00	-4,406 72	-6,610 08

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market		Translation	Total		
					Short Term	Long Term			Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
10 Mar 04 10 Mar 04	Mark-to-Markets USD	0 00	-33,187 50	0 00	-13,275 00	-19,912 50	0 00	-13,275 00	-19,912 50	
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0 00	6,875 00	0 00	2,750 00	4,125 00	0 00	2,750 00	4,125 00	
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	14 000 00	0 00	5,600 00	8,400 00	0 00	5,600 00	8 400 00	
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	12,718 75	0 00	5,087 50	7,631 25	0 00	5,087 50	7,631 25	
29 Dec 04 29 Dec 04	Mark-to-Markets USD	0 00	-15,437 50	0 00	-6,175 00	-9,262 50	0 00	-6,175 00	-9,262 50	
13 Feb 04 13 Feb 04	Mark-to-Markets USD	0 00	115,000 00	0 00	46,000 00	69,000 00	0 00	46 000 00	69,000 00	
07 Apr 04 07 Apr 04	Mark-to-Markets USD	0 00	421 83	0 00	168 73	253 10	0 00	168 73	253 10	
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	-12,350 00	0 00	-4,940 00	-7,410 00	0 00	-4,940 00	-7,410 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Transaction	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Future:										
United States dollar										
22 Sep 04 22 Sep 04	Mark-to-Markets USD	0 00	16,327 85	0 00	6,531 14	9,796 71	0 00	6,531 14	9,796 71	
04 Aug 04 04 Aug 04	Mark-to-Markets USD	0 00	-687 50	0 00	-275 00	-412 50	0 00	-275 00	-412 50	
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	-4 343 75	0 00	-1,737 50	-2 606 25	0 00	-1,737 50	-2,606.25	
12 May 04 12 May 04	Mark-to-Markets USD	0 00	2,483 58	0 00	993 43	1,490 15	0.00	993 43	1,490.15	
25 Mar 04 25 Mar 04	Mark-to-Markets USD	0 00	-16,591 98	0 00	-6,636 79	-9,955 19	0 00	-6,636 79	-9,955 19	
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	149 40	0 00	59 76	89 64	0 00	59 76	89 64	
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	1,546 82	0 00	618 73	928 09	0 00	618.73	928 09	
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0 00	2,406 18	0 00	962 47	1,443 71	0 00	962.47	1,443 71	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
13 May 04 13 May 04	Mark-to-Markets USD	0 00	-36,171 08	0 00	-14,468 43	-21,702 65	0 00	-14,468 43	-21,702 65
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0 00	27,787 50	0 00	11,115 00	16,672 50	0 00	11,115 00	16,672 50
21 Sep 04 21 Sep 04	Mark-to-Markets USD	0 00	4,297 15	0 00	1,718 86	2 578 29	0 00	1,718 86	2 578 29
09 Mar 04 09 Mar 04	Mark-to-Markets USD	0 00	4,453 24	0 00	1,781 30	2,671 94	0 00	1,781 30	2,671 94
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	1,718 75	0 00	687 50	1,031 25	0 00	687 50	1,031 25
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	4,156 32	0 00	1,662 53	2,493 79	0 00	1,662 53	2,493 79
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0 00	26,125 00	0 00	10,450 00	15,675 00	0 00	10 450 00	15 675 00
01 Apr 04 01 Apr 04	Mark-to-Markets USD	0 00	-127,216 98	0 00	-50,886 79	-76,330 19	0 00	-50,886 79	-76,330 19

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
02 Aug 04	02 Aug 04	Mark-to-Markets	USD	0 00	21,657.24	0 00	8,662 90	12,994 34	0 00	8,662 90	12,994 34
17 Sep 04	17 Sep 04	Mark-to-Markets	USD	0 00	-20,625 00	0 00	-8,250 00	-12,375 00	0 00	-8,250 00	-12,375 00
21 Apr 04	21 Apr 04	Mark-to-Markets	USD	0 00	-1,000 00	0 00	-400 00	-600 00	0 00	-400 00	-600 00
08 Oct 04	08 Oct 04	Mark-to-Markets	USD	0 00	9,140 68	0 00	3,656 27	5,484 41	0 00	3,656.27	5,484 41
02 Dec 04	02 Dec 04	Mark-to-Markets	USD	0 00	-5,875 00	0 00	-2,350 00	-3,525 00	0 00	-2,350 00	-3,525 00
15 Oct 04	15 Oct 04	Mark-to-Markets	USD	0 00	-3,750 00	0 00	-1,500 00	-2,250 00	0 00	-1,500 00	-2,250 00
26 Apr 04	26 Apr 04	Mark-to-Markets	USD	0 00	4,078 27	0 00	1,631 31	2,446 96	0 00	1,631 31	2,446 96
09 Jul 04	09 Jul 04	Mark-to-Markets	USD	0 00	3,673 05	0 00	1,469 22	2,203 83	0 00	1,469 22	2,203 83

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0 00	38,671 60	0 00	15,468 64	23,202 96	0 00	15,468 64	23,202 96
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0 00	46,265 39	0 00	18,506 16	27,759 23	0 00	18,506 16	27,759 23
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-51,851 59	0 00	-20,740 64	-31,110 95	0 00	-20,740 64	-31,110 95
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	3,953 18	0 00	1,581 27	2,371 91	0 00	1,581 27	2,371 91
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	9,262 50	0 00	3,705 00	5,557 50	0 00	3,705 00	5,557 50
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0 00	-36,985 69	0 00	-14,794 28	-22,191 41	0 00	-14,794 28	-22,191 41
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	566 00	0 00	226 40	339 60	0 00	226 40	339 60
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	1,750 00	0 00	700 00	1,050 00	0 00	700 00	1,050 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transition	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0 00	-43,843 75	0 00	-17 537 50	-26,308 25	0 00	-17,537 50	-26,308 25	
09 Dec 04 09 Dec 04	Mark-to-Markets USD	0 00	-17,812 50	0 00	-7 125 00	-10,687 50	0 00	-7 125 00	-10,687 50	
21 Dec 04 21 Dec 04	Mark-to-Markets USD	0 00	3,087 50	0 00	1,235 00	1 852 50	0 00	1 235 00	1,852 50	
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	1,460 91	0 00	584 36	876 55	0 00	584 36	876 55	
13 Apr 04 13 Apr 04	Mark-to-Markets USD	0 00	-182,529 48	0 00	-73,011 79	-109,517 69	0 00	-73,011 79	-109,517 69	
17 Aug 04 17 Aug 04	Mark-to-Markets USD	0 00	45,250 00	0 00	18,100 00	27 150 00	0 00	18,100 00	27,150 00	
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	82,187 50	0 00	32,875 00	49,312 50	0 00	32,875 00	49,312 50	
05 May 04 05 May 04	Mark-to-Markets USD	0 00	-10,406 25	0 00	-4,162 50	-6 243 75	0 00	-4,162 50	-6,243 75	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	24,702 66	0 00	9,881 06	14,821 60	0 00	9,881 06	14,821 60	
01 Oct 04 01 Oct 04	Mark-to-Markets USD	0 00	-28,500 00	0 00	-11,400 00	-17,100 00	0 00	-11 400 00	-17,100 00	
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0 00	-3,562 50	0 00	-1,425 00	-2 137 50	0 00	-1,425 00	-2,137 50	
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	198 99	0 00	79 60	119 39	0 00	79 60	119 39	
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	2,796 86	0 00	1,118 74	1,678 12	0 00	1 118 74	1,678 12	
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	28,500 00	0 00	11,400 00	17,100 00	0 00	11,400 00	17,100 00	
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	-1,718 75	0 00	-687 50	-1,031 25	0 00	-687 50	-1,031 25	
27 May 04 27 May 04	Mark-to-Markets USD	0 00	11,578 22	0 00	4,631 29	6,946 93	0 00	4,631 29	6,946 93	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
29 Sep 04 29 Sep 04	Mark-to-Markets USD	0 00	-3,906 30	0 00	-1,562 52	-2,343 78	0 00	-1,562 52	-2,343 78
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	-3,781 25	0 00	-1,512 50	-2,268 75	0 00	1 512 50	-2,268 75
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	16,328 40	0 00	6,531 36	9,797 04	0 00	6,531 36	9,797 04
22 Mar 04 22 Mar 04	Mark-to-Markets USD	0 00	116,154 48	0 00	46,461 79	69,692 69	0 00	46,461 79	69,692.69
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00	-300 00
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	-7,968 75	0 00	-3,187 50	-4,781 25	0 00	-3,187 50	-4,781.25
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0 00	2,409 08	0 00	963 63	1 445 45	0 00	963 63	1,445 45
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0 00	-4 593 75	0 00	-1,837 50	-2 756 25	0 00	-1,837 50	-2,756.25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
16 Jul 04 16 Jul 04	Mark-to-Markets USD	0 00	58,140 32	0 00	23,256 13	34,884 19	0 00	23,256 13	34,884 19
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	-1,890 57	0 00	-756 23	-1,134 34	0 00	-756 23	-1,134 34
08 Apr 04 08 Apr 04	Mark-to-Markets USD	0 00	-2,109 33	0 00	-843 73	-1,265 60	0 00	-843 73	-1,265 60
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-22,968 96	0 00	-9,187 58	-13,781 38	0 00	-9,187 58	-13,781 38
28 Jul 04 28 Jul 04	Mark-to-Markets USD	0 00	26,954 17	0 00	10,781 67	16,172 50	0 00	10,781 67	16,172 50
02 Nov 04 02 Nov 04	Mark-to-Markets USD	0 00	4,750 00	0 00	1,900 00	2,850 00	0 00	1,900 00	2,850 00
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	-20,187 50	0 00	-8,075 00	-12,112 50	0 00	-8,075 00	-12,112 50
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	7 734 10	0 00	3,093 64	4,640 46	0 00	3,093 64	4,640 46

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	184,000 00	0 00	73,600 00	110,400 00	0 00	73,600 00	110,400 00
09 Dec 04 09 Dec 04	Mark-to-Markets USD	0 00	-6,175 00	0 00	-2,470 00	-3,705 00	0 00	-2,470 00	-3,705 00
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	3,437 50	0 00	1,375 00	2,062 50	0 00	1,375 00	2,062 50
16 Apr 04 16 Apr 04	Mark-to-Markets USD	0 00	13,593 75	0 00	5,437 50	8,156 25	0 00	5,437 50	8,156 25
21 Oct 04 21 Oct 04	Mark-to-Markets USD	0 00	21,612 50	0 00	-8,645 00	-12,967 50	0 00	-8,645 00	-12,967 50
13 May 04 13 May 04	Mark-to-Markets USD	0 00	-23,250 00	0 00	-9,300 00	-13,950 00	0 00	-9,300 00	-13,950 00
16 Jul 04 16 Jul 04	Mark-to-Markets USD	0 00	146,875 00	0 00	58,750 00	88,125 00	0 00	58,750 00	88,125 00
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	43,843 75	0 00	17,537 50	26,306 25	0 00	17,537 50	26,306 25

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◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>				<u>Realized gain/loss</u>			<u>Total</u>	
<u>Value Date</u>	<u>Acquisition Date</u>		<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Short Term</u>	<u>Long Term</u>	<u>Translation</u>	<u>Short Term</u>	<u>Long Term</u>
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
18 Oct 04	18 Oct 04	Mark-to-Markets USD	0 00	-3 650 00	0 00	-1,460 00	-2,190 00	0 00	-1,460 00	-2,190 00
06 Apr 04	06 Apr 04	Mark-to-Markets USD	0 00	82,970 52	0 00	33,188 21	49,782 31	0 00	33,188 21	49,782 31
20 Oct 04	20 Oct 04	Mark-to-Markets USD	0 00	5,843 75	0 00	2,337 50	3,506 25	0 00	2,337 50	3,506 25
19 Aug 04	19 Aug 04	Mark-to-Markets USD	0 00	1,546 82	0 00	618 73	928 09	0 00	618 73	928 09
27 May 04	27 May 04	Mark-to-Markets USD	0 00	25,593 96	0 00	10,237 58	15,356 38	0 00	10,237 58	15,356 38
05 Nov 04	05 Nov 04	Mark-to-Markets USD	0 00	-145,112 50	0 00	-58,045 00	-87,067 50	0 00	-58,045 00	-87 067 50
28 Jul 04	28 Jul 04	Mark-to-Markets USD	0 00	8,515 90	0 00	3,406 36	5,109 54	0 00	3,406 36	5,109 54
15 Sep 04	15 Sep 04	Mark-to-Markets USD	0 00	-36,000 00	0 00	-14,400 00	-21,600 00	0 00	-14,400 00	-21,600 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0 00	1,375 00	0 00	550 00	825 00	0 00	550 00	825 00
30 Sep 04 30 Sep 04	Mark-to-Markets USD	0 00	10,950 00	0 00	4,380 00	6,570 00	0 00	4,380 00	6,570 00
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	25,500 16	0 00	10,200 06	15,300 10	0 00	10,200 06	15,300 10
04 Aug 04 04 Aug 04	Mark-to-Markets USD	0 00	-3,437 50	0 00	-1,375 00	-2,062 50	0 00	-1,375 00	-2,062 50
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0 00	18,000 00	0 00	7,200 00	10,800 00	0 00	7,200 00	10,800 00
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	-16,625 00	0 00	-6,650 00	-9,975 00	0 00	-6,650 00	-9,975 00
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	-10,312 50	0 00	-4,125 00	-6,187 50	0 00	-4,125 00	-6,187 50
02 Dec 04 02 Dec 04	Mark-to-Markets USD	0 00	-15,437 50	0 00	-6,175 00	-9,262 50	0 00	-6,175 00	-9,262 50

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◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>				<u>Realized gain/loss</u>			<u>Total</u>	
<u>Value Date</u>	<u>Acquisition Date</u>		<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Translation</u>	<u>Short Term</u>	<u>Long Term</u>
						<u>Short Term</u>	<u>Long Term</u>			
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
10 May 04	10 May 04	Mark-to-Markets USD	0 00	2,312 50	0 00	925 00	1,387 50	0 00	925 00	1,387 50
21 Oct 04	21 Oct 04	Mark-to-Markets USD	0 00	-1 171 92	0 00	-468 77	-703 15	0 00	-468 77	-703 15
25 May 04	25 May 04	Mark-to-Markets USD	0 00	4,359 22	0 00	1,743 69	2,615 53	0 00	1,743 69	2 615 53
20 Feb 04	20 Feb 04	Mark-to-Markets USD	0 00	-12,500 16	0 00	-5,000 06	-7,500 10	0 00	-5,000 06	-7,500 10
02 Aug 04	02 Aug 04	Mark-to-Markets USD	0 00	8,593 75	0 00	3,437 50	5,156 25	0 00	3,437 50	5,156 25
13 Sep 04	13 Sep 04	Mark-to-Markets USD	0 00	14,999 04	0 00	5,999 62	8,999 42	0 00	5,999 62	8,999 42
26 Jan 04	26 Jan 04	Mark-to-Markets USD	0 00	-102 000 00	0 00	-40,800 00	-61,200 00	0 00	-40,800 00	-61,200 00
23 Dec 04	23 Dec 04	Mark-to-Markets USD	0 00	-7,125 00	0 00	-2,850 00	-4,275 00	0 00	-2,850 00	-4,275 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Future:										
United States dollar										
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	51,406.25	0 00	20,562.50	30,843.75	0 00	20,562.50	30,843.75	
19 Oct 04 19 Oct 04	Mark-to-Markets USD	0 00	-8,425.00	0 00	-3,370.00	-5,055.00	0 00	-3,370.00	-5,055.00	
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0 00	6,175.00	0 00	2,470.00	3,705.00	0 00	2,470.00	3,705.00	
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0 00	-15,437.50	0 00	-6,175.00	-9,262.50	0 00	-6,175.00	-9,262.50	
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0 00	138.60	0 00	55.44	83.16	0 00	55.44	83.16	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	109,251.84	0 00	43,700.74	65,551.10	0 00	43,700.74	65,551.10	
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	24,750.00	0 00	9,900.00	14,850.00	0 00	9,900.00	14,850.00	
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	-5,875.00	0 00	-2,350.00	-3,525.00	0 00	-2,350.00	-3,525.00	

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◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date	Short Term				Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
02 Dec 04	02 Dec 04	Mark-to-Markets USD	0 00	-13,062 50	0 00	-5,225 00	-7 837 50	0 00	-5,225 00	-7,837 50
02 Apr 04	02 Apr 04	Mark-to-Markets USD	0 00	-459,095 52	0 00	-183,638 21	-275,457 31	0 00	-183,638 21	-275,457 31
29 Jan 04	29 Jan 04	Mark-to-Markets USD	0 00	31,872 96	0 00	12,749 18	19,123 78	0 00	12,749 18	19,123 78
26 Jul 04	26 Jul 04	Mark-to-Markets USD	0 00	-40,391 80	0 00	-16,156 72	-24,235 08	0 00	-16,156 72	-24,235 08
03 Dec 04	03 Dec 04	Mark-to-Markets USD	0 00	55,812 50	0 00	22,325 00	33,487 50	0 00	22,325 00	33,487 50
08 Jul 04	08 Jul 04	Mark-to-Markets USD	0 00	22,031 25	0 00	8,812 50	13,218 75	0 00	8,812 50	13,218 75
15 Apr 04	15 Apr 04	Mark-to-Markets USD	0 00	0 09	0 00	0 04	0 05	0 00	0 04	0 05
21 Dec 04	21 Dec 04	Mark-to-Markets USD	0 00	15,437 50	0 00	6,175 00	9,262 50	0 00	6,175 00	9,262 50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0 00	9,262.50	0 00	3,705 00	5,557 50	0 00	3,705 00	5,557 50	
03 Mar 04 03 Mar 04	Mark-to-Markets USD	0 00	-2,000 00	0 00	-800 00	-1,200 00	0 00	-800 00	-1,200 00	
21 May 04 21 May 04	Mark-to-Markets USD	0 00	-12,140 44	0 00	-4,856 18	-7,284 26	0 00	-4,856 18	-7,284 26	
07 May 04 07 May 04	Mark-to-Markets USD	0 00	-166,452.33	0 00	-66,580 93	-99,871 40	0 00	-66,580 93	-99,871 40	
08 Nov 04 08 Nov 04	Mark-to-Markets USD	0 00	-3,087 50	0 00	-1,235 00	-1,852 50	0 00	1,235 00	-1,852 50	
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	5,937 50	0 00	2,375 00	3,562 50	0 00	2,375 00	3,562 50	
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	11,875 00	0 00	4,750 00	7,125 00	0 00	4,750 00	7,125 00	
15 Sep 04 15 Sep 04	Mark-to-Markets USD	0 00	-5,046 96	0 00	-2,018 78	-3,028 18	0 00	-2,018 78	-3,028 18	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
13 Jul 04 13 Jul 04	Mark-to-Markets USD	0 00	-16,203 43	0 00	-6,481 37	-9,722 06	0 00	-6 481 37	-9,722 06
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-77 983 29	0 00	-31,193 32	-46,789 97	0 00	-31,193 32	-46,789 97
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0 00	8,312 50	0 00	3 325 00	4,987 50	0 00	3,325 00	4,987 50
29 Apr 04 29 Apr 04	Mark-to-Markets USD	0 00	-16,765 44	0 00	-6,706 18	-10,059 26	0 00	-6,706 18	-10,059 26
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0 00	-328 16	0 00	-131 26	-196 90	0 00	-131 26	-196 90
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	5,125 00	0 00	2,050 00	3,075 00	0 00	2,050 00	3,075 00
15 Dec 04 15 Dec 04	Mark-to-Markets USD	0 00	19,593 42	0 00	7,837 37	11,756 05	0 00	7,837 37	11,756 05
12 Jan 04 12 Jan 04	Mark-to-Markets USD	0 00	397,875 00	0 00	159,150 00	238,725 00	0 00	159 150 00	238,725 00

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
14 Jul 04 14 Jul 04	Mark-to-Markets USD	0 00	-1,906.25	0 00	-762 50	-1,143 75	0 00	-762.50	-1,143 75	
08 Jul 04 08 Jul 04	Mark-to-Markets USD	0 00	3,812 50	0 00	1,525 00	2,287 50	0 00	1,525 00	2,287 50	
27 Dec 04 27 Dec 04	Mark-to-Markets USD	0 00	-43,593 75	0 00	-17,437 50	-26,156 25	0 00	-17,437 50	-26,156 25	
15 Mar 04 15 Mar 04	Mark-to-Markets USD	0 00	-984 33	0 00	-393 73	-590 60	0 00	-393 73	-590 60	
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0 00	-2,499 84	0 00	-999 94	-1,499 90	0 00	-999 94	-1,499 90	
23 Jul 04 23 Jul 04	Mark-to-Markets USD	0 00	25,704 30	0 00	10,281 72	15 422 58	0 00	10,281 72	15,422 58	
12 Mar 04 12 Mar 04	Mark-to-Markets USD	0 00	-11,062 50	0 00	-4,425 00	-6,637 50	0 00	-4,425 00	-6,637 50	
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0 00	-10,781 25	0 00	-4,312 50	-6,468 75	0 00	-4,312 50	-6,468 75	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
27 Apr 04 27 Apr 04	Mark-to-Markets USD	0 00	10,093 79	0 00	4,037 52	6,056 27	0 00	4,037 52	6,056 27
20 Jul 04 20 Jul 04	Mark-to-Markets USD	0 00	-124,843 75	0 00	-49,937 50	-74,906 25	0 00	-49,937 50	-74,906 25
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0 00	4,750 00	0 00	1,900 00	2,850 00	0 00	1 900 00	2,850 00
23 Jun 04 23 Jun 04	Mark-to-Markets USD	0 00	5,718 75	0 00	2,287 50	3,431 25	0 00	2,287 50	3,431 25
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	-24,700 00	0 00	-9,880 00	-14,820 00	0 00	-9,880 00	-14,820 00
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0 00	-1,452 66	0 00	-581 06	-871 60	0 00	-581 06	-871 60
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	-9,952 88	0 00	-3,981 15	-5,971 73	0 00	-3,981 15	-5,971 73
14 Oct 04 14 Oct 04	Mark-to-Markets USD	0 00	4,453 17	0 00	1,781 27	2,671 90	0 00	1,781 27	2,671 90

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0 00	-15,437.50	0 00	-8,175 00	-9,262 50	0 00	-8,175 00	-9,262 50
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0 00	-24,656.25	0 00	-9,862 50	-14,793 75	0 00	-9,862 50	-14,793 75
07 May 04 07 May 04	Mark-to-Markets USD	0 00	-101,718.75	0 00	-40,687 50	-61,031 25	0 00	-40,687 50	-61,031 25
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	8,078.36	0 00	3,231 34	4,847 02	0 00	3,231 34	4,847 02
06 Jul 04 06 Jul 04	Mark-to-Markets USD	0 00	-14,687.50	0 00	-5,875 00	-8,812 50	0 00	-5,875 00	-8,812 50
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	2,031.30	0 00	812 52	1,218 78	0 00	812 52	1,218 78
26 Apr 04 26 Apr 04	Mark-to-Markets USD	0 00	1,000.00	0 00	400 00	600 00	0 00	400 00	600 00
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0 00	-49,218.75	0 00	-19,687 50	-29,531 25	0 00	-19,687 50	-29,531 25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
05 Apr 04 05 Apr 04	Mark-to-Markets USD	0 00	-4,781 25	0 00	-1,912 50	-2,868 75	0 00	-1,912 50	-2,868 75
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0 00	25,734 07	0 00	10,293 63	15,440 44	0 00	10,293 63	15,440 44
06 May 04 06 May 04	Mark-to-Markets USD	0 00	-9,250 00	0 00	-3,700 00	-5,550 00	0 00	-3,700 00	-5,550 00
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	14,139 72	0 00	5,655 89	8,483 83	0 00	5,655 89	8,483 83
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	25,452 22	0 00	10,180 89	15,271 33	0 00	10,180 89	15,271 33
14 Oct 04 14 Oct 04	Mark-to-Markets USD	0 00	43,800 00	0 00	17,520 00	26,280 00	0 00	17,520 00	26,280 00
27 Oct 04 27 Oct 04	Mark-to-Markets USD	0 00	-42,750 00	0 00	-17,100 00	-25,650 00	0 00	-17,100 00	-25,650 00
04 Mar 04 04 Mar 04	Mark-to-Markets USD	0 00	64,970 64	0 00	25,988 26	38,982 38	0 00	25,988 26	38,982 38

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Futures:										
United States dollar										
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0 00	-3,391 71	0 00	-1,356 68	-2,035 03	0 00	-1,356 68	-2,035 03	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	30,875 00	0 00	12,350 00	18,525 00	0 00	12,350 00	18,525 00	
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	-14,141 53	0 00	-5,656 61	-8,484 92	0 00	-5,656 61	-8,484 92	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	14,500 16	0 00	5,800 06	8,700 10	0 00	5,800 06	8,700 10	
19 Apr 04 19 Apr 04	Mark-to-Markets USD	0 00	-60,841 98	0 00	-24,336 79	-36,505 19	0 00	24,336 79	-36,505 19	
17 Sep 04 17 Sep 04	Mark-to-Markets USD	0 00	-57,000 96	0 00	-22,800 38	-34,200 58	0 00	-22,800 38	-34,200 58	
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	1,203 07	0 00	481 23	721 84	0 00	481 23	721 84	
01 Nov 04 01 Nov 04	Mark-to-Markets USD	0 00	-7,000 00	0 00	-2,800 00	-4,200 00	0 00	-2,800 00	-4,200 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0 00	-94,937 50	0 00	-37,975 00	-56,962 50	0 00	-37,975 00	-56,962 50
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	171 82	0 00	68 73	103 09	0 00	68 73	103 09
15 Mar 04 15 Mar 04	Mark-to-Markets USD	0 00	-27,658 02	0 00	-11,063 21	-16,594 81	0 00	-11,063 21	-16,594 81
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	37 38	0 00	14 95	22 43	0 00	14 95	22 43
28 Apr 04 28 Apr 04	Mark-to-Markets USD	0 00	-94,500 00	0 00	-37,800 00	-56,700 00	0 00	-37,800 00	-56,700 00
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0 00	-45,125 00	0 00	-18,050 00	-27,075 00	0 00	-18,050 00	-27,075 00
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0 00	-5,937 50	0 00	-2,375 00	-3,562 50	0 00	-2,375 00	-3,562 50
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	20,625 00	0 00	8,250 00	12,375 00	0 00	8,250 00	12,375 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
13 May 04 13 May 04	Mark-to-Markets USD	0 00	-12,718.75	0 00	-5,087 50	-7,631 25	0 00	-5,087 50	-7,631.25
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	39,531 25	0 00	15,812 50	23,718 75	0 00	15 812 50	23,718 75
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	29,218 75	0 00	11,687 50	17 531 25	0 00	11,687 50	17,531.25
21 Jul 04 21 Jul 04	Mark-to-Markets USD	0 00	-40,389 45	0 00	-16,155 78	-24,233 67	0 00	16,155 78	-24,233 67
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	-9,262 50	0 00	-3 705 00	-5,557 50	0 00	-3,705 00	-5,557 50
23 Apr 04 23 Apr 04	Mark-to-Markets USD	0 00	-5,750 00	0 00	-2,300 00	-3,450 00	0 00	2,300 00	-3,450 00
26 May 04 26 May 04	Mark-to-Markets USD	0 00	18,421 85	0 00	7,368 74	11,053 11	0 00	7,368 74	11 053 11
05 May 04 05 May 04	Mark-to-Markets USD	0 00	-31 500 00	0 00	-12 600 00	-18,900 00	0 00	-12,600 00	-18,900 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	-16,031 25	0 00	-6,412 50	-9,618 75	0 00	-6,412 50	-9,618 75	
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-2,062 50	0 00	-825 00	-1,237 50	0 00	-825 00	-1,237 50	
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	-12,350 00	0 00	-4,940 00	-7,410 00	0 00	-4,940 00	-7,410 00	
17 Aug 04 17 Aug 04	Mark-to-Markets USD	0 00	2,750 00	0 00	1,100 00	1,650 00	0 00	1,100 00	1,650 00	
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	88 74	0 00	35 50	53 24	0 00	35 50	53 24	
21 Jun 04 21 Jun 04	Mark-to-Markets USD	0 00	11,437 50	0 00	4,575 00	6,862 50	0 00	4,575 00	6,862 50	
27 Oct 04 27 Oct 04	Mark-to-Markets USD	0 00	-11,250 08	0 00	-4,500 03	-6,750 05	0 00	-4,500 03	-6,750 05	
17 Feb 04 17 Feb 04	Mark-to-Markets USD	0 00	-499 84	0 00	-199 94	-299 90	0 00	-199 94	-299 90	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Future:									
Future:									
United States dollar									
16 Jan 04 16 Jan 04	Mark-to-Markets USD	0 00	-63,750.00	0 00	-25,500 00	-38,250 00	0 00	-25,500 00	-38,250 00
20 Jul 04 20 Jul 04	Mark-to-Markets USD	0 00	-45,750 00	0 00	-18,300 00	-27,450 00	0 00	18,300 00	-27,450 00
30 Apr 04 30 Apr 04	Mark-to-Markets USD	0 00	51,186.24	0 00	20,474 50	30,711 74	0 00	20,474 50	30,711 74
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0 00	63,251 84	0 00	25,300 74	37,951 10	0 00	25,300 74	37,951 10
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0 00	21,612 50	0 00	8,645 00	12,967 50	0 00	8,645 00	12,967 50
16 Mar 04 16 Mar 04	Mark-to-Markets USD	0 00	5,484 33	0 00	2,193 73	3,290 60	0 00	2,193 73	3,290 60
21 Sep 04 21 Sep 04	Mark-to-Markets USD	0 00	-9,000 96	0 00	-3,600 38	-5,400 58	0 00	-3,600 38	-5,400 58
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0 00	-15,437 50	0 00	-6,175 00	-9,262 50	0 00	-6,175 00	-9,262 50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0 00	-7,625 00	0 00	-3,050 00	-4,575 00	0 00	-3,050 00	-4,575 00
30 Jan 04 30 Jan 04	Mark-to-Markets USD	0 00	108,377 04	0 00	43,350 82	65,026 22	0 00	43,350 82	65 026 22
14 Sep 04 14 Sep 04	Mark-to-Markets USD	0 00	2,703 14	0 00	1,081 26	1,621 88	0 00	1,081 26	1,621 88
12 Jul 04 12 Jul 04	Mark-to-Markets USD	0 00	18,358 20	0 00	7,343 28	11,014 92	0 00	7,343 28	11,014 92
07 Oct 04 07 Oct 04	Mark-to-Markets USD	0 00	-11,875 00	0 00	-4,750 00	-7,125 00	0 00	-4,750 00	-7,125 00
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	-26,203 11	0 00	-10,481 24	-15,721 87	0 00	-10,481 24	-15,721 87
13 Jan 04 13 Jan 04	Mark-to-Markets USD	0 00	140,250 00	0 00	56,100 00	84,150 00	0 00	56,100 00	84,150 00
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	-1,375 00	0 00	-550 00	-825 00	0 00	-550 00	-825 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transaction	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0 00	9,452 85	0 00	3,781 14	5,671 71	0 00	3,781 14	5,671 71
14 Apr 04 14 Apr 04	Mark-to-Markets USD	0 00	13,250.14	0 00	5,300 06	7,950 08	0 00	5,300 06	7,950 08
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0 00	-6,175 00	0 00	-2,470 00	-3 705 00	0 00	-2,470 00	-3,705 00
22 Apr 04 22 Apr 04	Mark-to-Markets USD	0 00	3,375 04	0 00	1,350 02	2,025 02	0 00	1,350 02	2,025 02
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	1 718 80	0 00	687 52	1,031 28	0 00	687 52	1,031 28
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0 00	-15,984 84	0 00	-6,393 94	-9,590 90	0 00	-6,393 94	-9,590 90
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0 00	22,562 50	0 00	9,025 00	13,537 50	0 00	9,025 00	13,537 50
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	33,937 50	0 00	13,575 00	20 362 50	0 00	13,575 00	20,362 50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
24 Mar 04 24 Mar 04	Mark-to-Markets USD	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50	
06 Oct 04 06 Oct 04	Mark-to-Markets USD	0 00	-47 450 00	0 00	-18,980 00	-28,470 00	0 00	-18,980 00	-28,470 00	
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0 00	124,100 00	0 00	49,640 00	74 460 00	0 00	49,640 00	74,460 00	
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0 00	3,000 00	0 00	1,200 00	1,800 00	0 00	1,200 00	1,800 00	
13 Oct 04 13 Oct 04	Mark-to-Markets USD	0 00	9 500 00	0 00	3,800 00	5,700 00	0 00	3,800 00	5,700 00	
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0 00	-6,109 29	0 00	-2,443 72	-3,665 57	0 00	-2,443 72	-3,665 57	
10 May 04 10 May 04	Mark-to-Markets USD	0 00	14,906 25	0 00	5,962 50	8,943 75	0 00	5,962 50	8,943 75	
07 Jul 04 07 Jul 04	Mark-to-Markets USD	0 00	1,906 25	0 00	762 50	1,143 75	0 00	762 50	1,143 75	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
06 May 04 06 May 04	Mark-to-Markets USD	0 00	-34,595 01	0 00	-13,838 00	-20,757 01	0 00	-13,838 00	-20,757 01
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	-30,875 00	0 00	-12,350 00	-18,525 00	0 00	-12,350 00	-18,525 00
25 Oct 04 25 Oct 04	Mark-to-Markets USD	0 00	2,656 25	0 00	1,062 50	1,593 75	0 00	1,062 50	1,593 75
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0 00	57 19	0 00	22 88	34 31	0 00	22 88	34 31
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0 00	49,875 00	0 00	19,950 00	29,925 00	0 00	19,950 00	29,925 00
17 Aug 04 17 Aug 04	Mark-to-Markets USD	0 00	4,640 57	0 00	1,856 23	2,784 34	0 00	1,856 23	2,784 34
28 Apr 04 28 Apr 04	Mark-to-Markets USD	0 00	-19,078 31	0 00	-7,631 32	-11,446 99	0 00	-7,631 32	-11,446 99
25 May 04 25 May 04	Mark-to-Markets USD	0 00	8,718 44	0 00	3,487 38	5,231 06	0 00	3,487 38	5,231 06

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
11 May 04 11 May 04	Mark-to-Markets USD	0 00	4 625 00	0 00	1,850 00	2,775 00	0 00	1,850 00	2,775 00
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	7,734 65	0 00	3,093 86	4,640 79	0 00	3,093 86	4 640 79
29 Sep 04 29 Sep 04	Mark-to-Markets USD	0 00	-33,250 00	0 00	-13,300 00	-19,950 00	0 00	-13,300 00	-19 950 00
21 May 04 21 May 04	Mark-to-Markets USD	0 00	-11 625 00	0 00	-4,650 00	-6,975 00	0 00	-4,650 00	-6,975 00
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	122 67	0 00	49 07	73 60	0 00	49 07	73 60
10 Feb 04 10 Feb 04	Mark-to-Markets USD	0 00	-9,000 00	0 00	-3,600 00	-5,400 00	0 00	-3,600 00	-5,400 00
23 Jun 04 23 Jun 04	Mark-to-Markets USD	0 00	6,781 25	0 00	2,712 50	4,068 75	0 00	2,712 50	4,068 75
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	-138 60	0 00	-55 44	-83 16	0 00	-55 44	-83 16

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Realized gain/loss Translation	Market Short Term	Market Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	14,250 00	0 00	5,700 00	8,550 00	0 00	5,700 00	8,550 00
08 Apr 04 08 Apr 04	Mark-to-Markets USD	0 00	-49,779 48	0 00	-19,911 79	-29,867 69	0 00	-19,911 79	-29,867 69
22 Apr 04 22 Apr 04	Mark-to-Markets USD	0 00	94,033.02	0 00	37,613 21	56,419 81	0 00	37,613 21	56,419 81
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-7,734 65	0 00	-3,093 86	-4,640 79	0 00	-3,093 86	-4,640 79
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0 00	-2,375 00	0 00	-950 00	-1,425 00	0 00	-950 00	-1,425 00
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0 00	102,000.00	0 00	40,800 00	61,200 00	0 00	40,800 00	61,200 00
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0 00	12,031.25	0 00	4,812 50	7,218 75	0 00	4,812 50	7,218.75
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0 00	923 13	0 00	369 25	553 88	0 00	369.25	553 88

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	-9,500 00	0 00	-3,800 00	-5,700 00	0 00	-3,800 00	-5,700 00
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0 00	-2,375 00	0 00	-950 00	-1,425 00	0 00	-950 00	-1,425 00
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0 00	11,656 25	0 00	4,662 50	6,993 75	0 00	4,662 50	6,993 75
26 Jul 04 26 Jul 04	Mark-to-Markets USD	0 00	-15,250 00	0 00	-6,100 00	-9,150 00	0 00	-6,100 00	-9,150 00
27 Jul 04 27 Jul 04	Mark-to-Markets USD	0 00	-50,515 93	0 00	-20,206 37	-30,309 56	0 00	-20,206 37	-30,309 56
18 May 04 18 May 04	Mark-to-Markets USD	0 00	-25,187 50	0 00	-10,075 00	-15,112 50	0 00	-10,075 00	-15,112 50
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-36,766 53	0 00	-14,706 61	-22,059 92	0 00	-14,706 61	-22,059 92
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	25,454 03	0 00	10,181 61	15,272 42	0 00	10,181 61	15,272 42

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures:									
Futures:									
United States dollar									
25 Mar 04 25 Mar 04	Mark-to-Markets USD	0.00	-1,265.67	0.00	-506.27	-759.40	0.00	-506.27	-759.40
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0.00	19,454.39	0.00	7,781.76	11,672.63	0.00	7,781.76	11,672.63
29 Sep 04 29 Sep 04	Mark-to-Markets USD	0.00	-54,750.00	0.00	-21,900.00	-32,850.00	0.00	21,900.00	-32,850.00
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0.00	2,750.00	0.00	1,100.00	1,650.00	0.00	1,100.00	1,650.00
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0.00	-531.25	0.00	-212.50	-318.75	0.00	-212.50	-318.75
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0.00	-4,750.00	0.00	-1,900.00	-2,850.00	0.00	-1,900.00	-2,850.00
28 May 04 28 May 04	Mark-to-Markets USD	0.00	-9,796.97	0.00	-3,918.79	-5,878.18	0.00	-3,918.79	-5,878.18
31 Mar 04 31 Mar 04	Mark-to-Markets USD	0.00	5,062.50	0.00	2,025.00	3,037.50	0.00	2,025.00	3,037.50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market	Translation	Short Term	Long Term	
Value Date	Acquisition Date				Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
02 Sep 04	Mark-to-Markets USD	0 00	515 35	0 00	206 14	309 21	0 00	206 14	309 21
02 Sep 04									
16 Mar 04	Mark-to-Markets USD	0 00	149,345 52	0 00	59,738 21	89,607 31	0 00	59,738 21	89 607 31
16 Mar 04									
01 Jun 04	Mark-to-Markets USD	0 00	19 44	0 00	7 78	11 66	0 00	7 78	11 66
01 Jun 04									
31 Aug 04	Mark-to-Markets USD	0 00	5,906 18	0 00	2,362 47	3,543 71	0 00	2,362 47	3,543 71
31 Aug 04									
24 Feb 04	Mark-to-Markets USD	0 00	5,000 00	0 00	2,000 00	3,000 00	0 00	2,000 00	3,000 00
24 Feb 04									
10 Nov 04	Mark-to-Markets USD	0 00	-24,700 00	0 00	-9,880 00	-14,820 00	0 00	-9,880 00	-14,820 00
10 Nov 04									
23 Mar 04	Mark-to-Markets USD	0 00	5,533 02	0 00	2,213 21	3,319 81	0 00	2,213 21	3,319 81
23 Mar 04									
09 Aug 04	Mark-to-Markets USD	0 00	-2,750 00	0 00	-1,100 00	-1,650 00	0 00	-1,100 00	-1,650 00
09 Aug 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures:										
Futures:										
United States dollar										
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	-19,765.90	0 00	-7,906 36	-11,859 54	0 00	-7,906 36	-11,859 54	
03 Feb 04 03 Feb 04	Mark-to-Markets USD	0 00	121,127 04	0 00	48,450 82	72,676 22	0 00	48,450 82	72,676 22	
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0 00	-9,262 50	0 00	-3,705 00	-5,557 50	0 00	-3,705 00	-5,557 50	
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	2,829 03	0 00	1,131 61	1,697 42	0 00	1,131 61	1,697 42	
03 Sep 04 03 Sep 04	Mark-to-Markets USD	0 00	-10,062 50	0 00	-4,025 00	-6,037 50	0 00	-4,025 00	-6,037 50	
27 Dec 04 27 Dec 04	Mark-to-Markets USD	0 00	-36,812 50	0 00	-14,725 00	-22,087 50	0 00	-14,725 00	-22,087 50	
07 Apr 04 07 Apr 04	Mark-to-Markets USD	0 00	5,529 48	0 00	2,211 79	3,317 69	0 00	2,211 79	3,317 69	
30 Mar 04 30 Mar 04	Mark-to-Markets USD	0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Total United States dollar			774,054.40	0.00	309,621.81	464,432.59	0.00	309,621.81	464,432.59	
Total S/T translation gain/loss for futures							0.00			
Total LT translation gain/loss for futures							0.00			
Total realized gains for futures						3,923,452.64	5,885,178.87	0.00	3,923,452.64	5,885,178.87
Total realized losses for futures						-3,618,837.80	-5,428,256.83	0.00	-3,618,837.80	-5,428,256.83
Total Futures			761,536.88	0.00	304,614.84	456,922.04	0.00	304,614.84	456,922.04	
Total Mark-to-Markets			761,536.88	0.00	304,614.84	456,922.04	0.00	304,614.84	456,922.04	

Future Commissions

Futures

Futures

Euro

16 Sep 04	Mark-to-Markets	EUR	0.00	-54.65	0.00	-21.86	-32.79	0.00	-21.86	-32.79
16 Sep 04										
04 Jun 04	Mark-to-Markets	EUR	0.00	-22.03	0.00	-8.81	-13.22	0.00	-8.81	-13.22
04 Jun 04										
26 May 04	Mark-to-Markets	EUR	0.00	-65.35	0.00	-26.14	-39.21	0.00	-26.14	-39.21
26 May 04										
03 Dec 04	Mark-to-Markets	EUR	0.00	-23.88	0.00	-9.55	-14.33	0.00	-9.55	-14.33
03 Dec 04										

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
Futures									
Futures									
Euro									
23 Apr 04 23 Apr 04	Mark-to-Markets EUR	0 00	-181.51	0 00	-72 60	-108 91	0 00	-72 60	-108 91
15 Sep 04 15 Sep 04	Mark-to-Markets EUR	0 00	-55.26	0 00	-22 10	-33 16	0 00	-22.10	-33 16
22 Nov 04 22 Nov 04	Mark-to-Markets EUR	0 00	-141 03	0 00	-56 41	-84 62	0 00	-56 41	-84 62
23 Apr 04 23 Apr 04	Mark-to-Markets EUR	0 00	-5 33	0 00	-2 13	-3 20	0 00	-2 13	-3 20
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0 00	-21 87	0 00	-8 75	-13 12	0 00	-8 75	-13 12
23 Apr 04 23 Apr 04	Mark-to-Markets EUR	0 00	-112 11	0 00	-44 84	-67 27	0 00	-44 84	-67 27
Total Euro			-683 02	0 00	-273 19	-409.83	0.00	-273.19	-409.83
United States dollar									
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	-127 50	0 00	-51 00	-76 50	0 00	-51 00	-76.50

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>											
Futures											
Futures											
United States dollar											
19 Oct 04	19 Oct 04	Mark-to-Markets	USD	0 00	-337 50	0 00	-135 00	-202 50	0 00	-135 00	-202 50
12 Aug 04	12 Aug 04	Mark-to-Markets	USD	0 00	-1,275 00	0 00	-510 00	-765 00	0 00	-510 00	-765 00
28 Jul 04	28 Jul 04	Mark-to-Markets	USD	0 00	-45 00	0 00	-18 00	-27 00	0 00	-18 00	-27 00
06 May 04	06 May 04	Mark-to-Markets	USD	0 00	-697 50	0 00	-279 00	-418 50	0 00	-279 00	-418 50
23 Apr 04	23 Apr 04	Mark-to-Markets	USD	0 00	-765 00	0 00	-306 00	-459 00	0 00	-306 00	-459 00
22 Sep 04	22 Sep 04	Mark-to-Markets	USD	0 00	-127 50	0 00	-51 00	-76 50	0 00	-51 00	-76 50
28 Sep 04	28 Sep 04	Mark-to-Markets	USD	0 00	-412 50	0 00	-165 00	-247 50	0 00	-165 00	-247 50
26 May 04	26 May 04	Mark-to-Markets	USD	0 00	-37 50	0 00	-15 00	-22 50	0 00	-15 00	-22 50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date	Market				Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>										
Futures										
Futures										
United States dollar										
25 May 04	25 May 04	Mark-to-Markets USD	0 00	-455 00	0 00	-186 00	-279 00	0 00	-186 00	-279 00
27 Apr 04	27 Apr 04	Mark-to-Markets USD	0 00	-60 00	0 00	-24 00	-36 00	0 00	-24 00	-36 00
09 Mar 04	09 Mar 04	Mark-to-Markets USD	0 00	-172 50	0 00	-69 00	-103 50	0 00	-69 00	-103 50
04 Feb 04	04 Feb 04	Mark-to-Markets USD	0 00	-300 00	0 00	-120 00	-180 00	0 00	-120 00	-180 00
08 Mar 04	08 Mar 04	Mark-to-Markets USD	0 00	-180 00	0 00	-72 00	-108 00	0 00	-72 00	-108 00
01 Dec 04	01 Dec 04	Mark-to-Markets USD	0 00	-82 50	0 00	-33 00	-49 50	0 00	-33 00	-49 50
01 Jun 04	01 Jun 04	Mark-to-Markets USD	0 00	-67 50	0 00	-27 00	-40 50	0 00	-27 00	-40 50
07 Dec 04	07 Dec 04	Mark-to-Markets USD	0 00	-285 00	0 00	-114 00	-171 00	0 00	-114 00	-171 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Commissions</i>										
Futures										
Futures										
United States dollar										
26 Oct 04	Mark-to-Markets USD	0 00	-7 50	0 00	-3 00	-4 50	0 00	-3 00	-4 50	
26 Oct 04										
01 Dec 04	Mark-to-Markets USD	0 00	-285 00	0 00	-114 00	-171 00	0 00	-114 00	-171 00	
01 Dec 04										
07 Jun 04	Mark-to-Markets USD	0 00	-52 50	0 00	-21 00	-31 50	0 00	-21 00	-31 50	
07 Jun 04										
26 Oct 04	Mark-to-Markets USD	0 00	-112 50	0 00	-45 00	-67 50	0 00	-45 00	-67 50	
26 Oct 04										
02 Mar 04	Mark-to-Markets USD	0 00	-1,972 50	0 00	-789 00	-1,183 50	0 00	-789 00	-1,183 50	
02 Mar 04										
10 Aug 04	Mark-to-Markets USD	0 00	-127 50	0 00	-51 00	-76 50	0 00	-51 00	-76 50	
10 Aug 04										
24 Sep 04	Mark-to-Markets USD	0 00	-1,237 50	0 00	-495 00	-742 50	0 00	-495 00	-742 50	
24 Sep 04										
02 Sep 04	Mark-to-Markets USD	0 00	-412 50	0 00	-165 00	-247 50	0 00	-165 00	-247 50	
02 Sep 04										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Commissions</i>										
Future:										
Future:										
United States dollar										
28 Jul 04 28 Jul 04	Mark-to-Markets USD	0 00	-195 00	0 00	-78 00	-117 00	0 00	-78 00	-117 00	
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	-22 50	0 00	-9 00	-13 50	0 00	-9 00	-13 50	
13 May 04 13 May 04	Mark-to-Markets USD	0 00	262 50	0 00	-105 00	-157 50	0 00	-105 00	-157 50	
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0 00	-7 50	0 00	-3 00	-4 50	0 00	-3 00	-4 50	
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	-82 50	0 00	-33 00	-49 50	0 00	-33 00	-49 50	
18 May 04 18 May 04	Mark-to-Markets USD	0 00	-465 00	0 00	-186 00	-279 00	0 00	-186 00	-279 00	
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	-862 50	0 00	-345 00	-517 50	0 00	-345 00	-517 50	
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-82 50	0 00	-33 00	-49 50	0 00	-33 00	-49 50	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
Futures									
Futures									
Total United States dollar			-11,625.00	0.00	-4,650.00	-6,975.00	0.00	-4,650.00	-6,975.00
Total S/T translation gain/loss for futures							0.00		
Total L/T translation gain/loss for futures							0.00		
Total realized gains for futures					0.00	0.00	0.00	0.00	0.00
Total realized losses for futures					-4,923.19	-7,384.83	0.00	-4,923.19	-7,384.83
Total Futures			-12,308.02	0.00	-4,923.19	-7,384.83	0.00	-4,923.19	-7,384.83
Total Future Commissions			-12,308.02	0.00	-4,923.19	-7,384.83	0.00	-4,923.19	-7,384.83

Principal Paydowns

Fixed income

Asset backed securities

United States

25 Aug 04	AMERIQUEST MTG SECS INC 2004-X2	-9,964.20	9,964.20	-9,953.84	10.36	0.00	0.00	10.36	0.00
25 Aug 04	AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0								
	16 Jun 04	-9,964.20	9,964.20	-9,953.84	10.36	0.00	0.00	10.36	0.00
25 Dec 04	AMERIQUEST MTG SECS INC 2004-X2	-6,816.30	6,816.30	-6,809.21	7.09	0.00	0.00	7.09	0.00
27 Dec 04	AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0								
	16 Jun 04	-6,816.30	6,816.30	-6,809.21	7.09	0.00	0.00	7.09	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>										
Fixed income										
Asset backed securities										
United States										
25 Nov 04	AMERIQUEST MTG SECS INC 2004-X2	-8,849 35	8,849.35	-8,840 15	9 20	0 00	0 00	9 20	0 00	
26 Nov 04	AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0									
	16 Jun 04	-8,849 35	8,849 35	-8,840 15	9 20	0 00	0 00	9 20	0 00	
25 Oct 04	AMERIQUEST MTG SECS INC 2004-X2	-8,879 36	8,879 36	-8,870 13	9 23	0 00	0 00	9 23	0 00	
25 Oct 04	AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0									
	16 Jun 04	-8,879 36	8,879 36	-8,870 13	9 23	0 00	0 00	9 23	0 00	
25 Jul 04	AMERIQUEST MTG SECS INC 2004-X2	-6,873 15	6,873.15	-6,866 00	7 15	0 00	0 00	7 15	0 00	
26 Jul 04	AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0									
	16 Jun 04	-6,873 15	6,873 15	-6,866 00	7 15	0 00	0 00	7 15	0 00	
25 Sep 04	AMERIQUEST MTG SECS INC 2004-X2	-7,616 30	7,616 30	-7,608 38	7 92	0 00	0 00	7 92	0 00	
27 Sep 04	AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0									
	16 Jun 04	-7 616 30	7,616 30	-7,608 38	7 92	0 00	0 00	7 92	0 00	
25 Dec 04	CARRINGTON MTG LN TR SER 2004-NC1 CL A-2A VAR RATE	-80,647 84	80,647 84	-80,650 99	-3 15	0 00	0 00	-3 15	0 00	
27 Dec 04	04-25-2034 REG CUSIP 144531AB6									
	08 Dec 04	-80 647 84	80,647 84	-80 650 99	-3 15	0 00	0 00	-3 15	0 00	
25 Dec 04	CWABS INC CWL 2004-3 3A1 FLTR	-72,335 96	72,335.96	-72,338 79	-2 83	0 00	0 00	-2 83	0 00	
27 Dec 04	06-25-2022BEO CUSIP 1266714N3									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Asset backed securities									
United States									
	08 Dec 04	-72,335 96	72,335 96	-72,338 79	-2 83	0 00	0 00	-2 83	0 00
25 Sep 04	MASTR ASSET BACKED SECS TR	-13,830 74	13,830 74	-13,831 02	-0 28	0 00	0 00	-0 28	0 00
27 Sep 04	2004-WMC1 MTGPASSTHRU CTF CL A-4 FLTG 02-25-2034 REG CUSIP 57643LCT1								
	17 Sep 04	-13 830 74	13 830 74	-13,831 02	-0 28	0 00	0 00	-0 28	0 00
25 Dec 04	MASTR ASSET BACKED SECS TR	-15,899 66	15,899 66	-15,899 97	-0 31	0 00	0 00	-0 31	0 00
27 Dec 04	2004-WMC1 MTGPASSTHRU CTF CL A-4 FLTG 02-25-2034 REG CUSIP 57643LCT1								
	17 Sep 04	-15,899 66	15,899 66	-15,899 97	-0 31	0 00	0 00	-0 31	0 00
25 Oct 04	MASTR ASSET BACKED SECS TR	-14,941 47	14,941 47	-14,941 77	-0 30	0 00	0 00	-0 30	0 00
25 Oct 04	2004-WMC1 MTGPASSTHRU CTF CL A-4 FLTG 02-25-2034 REG CUSIP 57643LCT1								
	17 Sep 04	-14,941 47	14,941 47	-14,941 77	-0 30	0 00	0 00	-0 30	0 00
25 Nov 04	MASTR ASSET BACKED SECS TR	-18,594 97	18,594 97	-18,595 34	-0 37	0 00	0 00	-0 37	0 00
26 Nov 04	2004-WMC1 MTGPASSTHRU CTF CL A-4 FLTG 02-25-2034 REG CUSIP 57643LCT1								
	17 Sep 04	-18,594 97	18,594 97	-18,595 34	-0 37	0 00	0 00	-0 37	0 00
Total United States			265,249 30	-265,205 59	43 71	0.00	0 00	43.71	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Principal Paydowns									
Fixed income									
Government agencies									
United States									
01 Sep 04	SMALL BUSINESS ADMIN GTD DEV	-10,152.94	10,152.94	-10,152.94	0.00	0.00	0.00	0.00	0.00
02 Sep 04	PARTN CTF SBA 04-20C 4 34 DUE 03-01-2024 REG CUSIP 83162CNQ2								
	09 Mar 04	-10,152.94	10,152.94	-10,152.94	0.00	0.00	0.00	0.00	0.00
Total United States			10,152.94	-10,152.94	0.00	0.00	0.00	0.00	0.00
Government mortgage backed securities									
United States									
02 Dec 04	FNMA POOL #255497 5% 12-01-2034	-1,254.60	1,254.60	-1,241.27	13.33	0.00	0.00	13.33	0.00
27 Dec 04	BEO CUSIP 31371LX20								
	08 Oct 04	-1,254.60	1,254.60	-1,241.27	13.33	0.00	0.00	13.33	0.00
02 Jun 04	FNMA POOL #721123 5 5% 06-01-2034	-1,857.11	1,857.11	-1,863.20	-6.09	0.00	0.00	-6.09	0.00
25 Jun 04	BEO CUSIP 31401XD46								
	23 Apr 04	-1,857.11	1,857.11	-1,863.20	-6.09	0.00	0.00	-6.09	0.00
02 Apr 04	FNMA POOL #747680 5 5% 11-01-2033	-159,265.02	159,265.02	-162,052.16	-2,787.14	0.00	0.00	-2,787.14	0.00
26 Apr 04	BEO CUSIP 31403FUD4								
	22 Dec 03	-159,265.02	159,265.02	-162,052.16	-2,787.14	0.00	0.00	-2,787.14	0.00
04 May 04	FNMA POOL #747680 5 5% 11-01-2033	-226,866.99	226,866.99	-230,837.16	-3,970.17	0.00	0.00	-3,970.17	0.00
25 May 04	BEO CUSIP 31403FUD4								
	22 Dec 03	-226,866.99	226,866.99	-230,837.16	-3,970.17	0.00	0.00	-3,970.17	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
03 Feb 04 25 Feb 04	FNMA POOL #747680 5 5% 11-01-2033 BEO CUSIP 31403FUD4	-42,953 27	42,953 27	-43,704 95	-751 68	0 00	0 00	-751 68	0 00
	22 Dec 03	-42,953 27	42,953 27	-43,704 95	-751 68	0 00	0 00	-751 68	0 00
05 Jan 04 26 Jan 04	FNMA POOL #747680 5 5% 11-01-2033 BEO CUSIP 31403FUD4	-43,984 08	43,984 08	-44,753 80	-769 72	0 00	0 00	-769 72	0 00
	22 Dec 03	-43,984 08	43,984 08	-44,753 80	-769 72	0 00	0 00	-769 72	0 00
02 Mar 04 25 Mar 04	FNMA POOL #747680 5 5% 11-01-2033 BEO CUSIP 31403FUD4	-86,653 08	86 653 08	-88,169 51	-1,516 43	0 00	0 00	-1,516 43	0 00
	22 Dec 03	-86,653 08	86 653 08	-88,169 51	-1,516 43	0 00	0 00	-1,516 43	0 00
03 Feb 04 25 Feb 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-132,887 15	132 887 15	-134,631 29	-1,744 14	0 00	0 00	-1,744 14	0 00
	29 Dec 03	-132,887 15	132,887 15	-134,631 29	-1,744 14	0 00	0 00	-1,744 14	0 00
02 Mar 04 25 Mar 04	FNMA POOL #761826 5 5% DUE 08-01-2033 REG CUSIP 31403YLF8	-195,788 75	195,788 75	-198,358 48	-2,569 73	0 00	0 00	-2,569 73	0 00
	29 Dec 03	-195,788 75	195,788 75	-198,358 48	-2,569 73	0 00	0 00	-2,569 73	0 00
02 Jul 04 26 Jul 04	FNMA POOL #764464 5 5% 05-01-2034 BEO SEDOL B02G179	-139 23	139 23	-139 69	-0 46	0 00	0 00	-0 46	0 00
	23 Apr 04	-139 23	139 23	-139 69	-0 46	0 00	0 00	-0 46	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
02 Jun 04 25 Jun 04	FNMA POOL #764484 5 5% 05-01-2034 BEO SEDOL B02G179	-6,300 49	6,300 49	-6,321 16	-20 67	0 00	0 00	-20 67	0 00
	23 Apr 04	-6,300 49	6,300 49	-6,321 16	-20 67	0 00	0 00	-20 67	0 00
02 Dec 04 27 Dec 04	FNMA POOL #771193 5% 04-01-2034 BEO SEDOL B04BLN8	-11,043 68	11,043 68	-10,928 07	115 61	0 00	0 00	115 61	0 00
	08 Oct 04	-11,043 68	11,043 68	-10,928 07	115 61	0 00	0 00	115 61	0 00
02 Jun 04 25 Jun 04	FNMA POOL #773073 5 5% DUE 04-01-2034 REG SEDOL B049916	-2,346 12	2,346 12	-2,371 78	-25 66	0 00	0 00	-25 66	0 00
	06 Apr 04	-2,346 12	2,346 12	-2 371 78	-25 66	0 00	0 00	-25 66	0 00
02 Nov 04 26 Nov 04	FNMA POOL #774561 5 5% DUE 04-01-2034 REG SEDOL B02W627	-1,757 29	1,757 29	-1,781 18	-23 89	0 00	0 00	-23 89	0 00
	10 Sep 04	-1,757 29	1,757 29	-1,781 18	-23 89	0 00	0 00	-23 89	0 00
02 Dec 04 27 Dec 04	FNMA POOL #774561 5 5% DUE 04-01-2034 REG SEDOL B02W627	-1,084 97	1,084 97	-1,099 72	-14 75	0 00	0 00	-14 75	0 00
	10 Sep 04	-1,084 97	1,084 97	-1,099 72	-14 75	0 00	0 00	-14 75	0 00
02 Jun 04 25 Jun 04	FNMA POOL #775239 5 5% 05-01-2034 BEO CUSIP 31404QHQ5	-5,466 54	5,466 54	-5,526 33	-59 79	0 00	0 00	-59 79	0 00
	06 Apr 04	-5,466 54	5,466 54	-5,526 33	-59 79	0 00	0 00	-59 79	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
02 Jun 04 25 Jun 04	FNMA POOL #775719 5 5% 05-01-2034 BEO CUSIP 31404QYQ6	-2,842 69	2,842 69	-2,852 02	-9 33	0 00	0 00	-9 33	0 00
	23 Apr 04	-2,842 69	2,842 69	-2,852 02	-9 33	0 00	0 00	-9 33	0 00
02 Jul 04 26 Jul 04	FNMA POOL #775719 5 5% 05-01-2034 BEO CUSIP 31404QYQ6	-3,138 62	3,138 62	-3,148 92	-10 30	0 00	0 00	-10 30	0 00
	23 Apr 04	-3,138 62	3,138 62	-3,148 92	-10 30	0 00	0 00	-10 30	0 00
02 Jun 04 25 Jun 04	FNMA POOL #777677 5 5% DUE 05-01-2034 REG SEDOL B02GMB0	-2,471 24	2,471 24	-2,498 27	-27 03	0 00	0 00	-27 03	0 00
	06 Apr 04	-2,372 22	2,372 22	-2,398 17	-25 95	0 00	0 00	-25 95	0 00
	06 Apr 04	-99 02	99 02	-100 10	-1 08	0 00	0 00	-1 08	0 00
02 Dec 04 27 Dec 04	FNMA POOL #781798 5% 11-01-2034 BEO CUSIP 31404XRT3	-1 097 01	1 097 01	-1,085 35	11 66	0 00	0 00	11 66	0 00
	08 Oct 04	-1,097 01	1,097 01	-1,085 35	11 66	0 00	0 00	11 66	0 00
02 Dec 04 27 Dec 04	FNMA POOL #783813 5 5% 07-01-2034 BEO CUSIP 31405AYJ6	-36,887 55	36,887 55	-36,207 44	680 11	0 00	0 00	680 11	0 00
	09 Jun 04	-36,887 55	36,887 55	-36,207 44	680 11	0 00	0 00	680 11	0 00
03 Aug 04 25 Aug 04	FNMA POOL #783813 5 5% 07-01-2034 BEO CUSIP 31405AYJ6	-6,542 72	6,542 72	-6,422 09	120 63	0 00	0 00	120 63	0 00
	09 Jun 04	-6,542 72	6,542 72	-6,422 09	120 63	0 00	0 00	120 63	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
04 Oct 04	FNMA POOL #783813 5 5% 07-01-2034	-41,433 80	41,433 80	-40,669 86	763 94	0 00	0 00	763 94	0 00
25 Oct 04	BEO CUSIP 31405AYJ6								
	09 Jun 04	-41,433 80	41,433 80	-40 669 86	763 94	0 00	0 00	763 94	0 00
02 Sep 04	FNMA POOL #783813 5 5% 07-01-2034	-10,152 70	10,152 70	-9,965 51	187 19	0 00	0 00	187 19	0 00
27 Sep 04	BEO CUSIP 31405AYJ6								
	09 Jun 04	-10,152 70	10,152 70	-9,965 51	187 19	0 00	0 00	187 19	0 00
02 Nov 04	FNMA POOL #783813 5 5% 07-01-2034	-67,016 97	67,016 97	-65,781 34	1,235 63	0 00	0 00	1,235 63	0 00
26 Nov 04	BEO CUSIP 31405AYJ6								
	09 Jun 04	-67,016 97	67,016 97	-65,781 34	1,235 63	0 00	0 00	1,235 63	0 00
02 Dec 04	FNMA POOL #800203 5% 12-01-2034	-1,096 46	1,096 46	-1,084 98	11 48	0 00	0 00	11 48	0 00
27 Dec 04	BEO CUSIP 31405VAC1								
	08 Oct 04	-1,096 46	1,096 46	-1,084 98	11 48	0 00	0 00	11 48	0 00
02 Dec 04	FNMA POOL #800328 5% 12-01-2034	-1,057 38	1,057 38	-1,046 15	11 23	0 00	0 00	11 23	0 00
27 Dec 04	BEO CUSIP 31405VD95								
	08 Oct 04	-1 057 38	1,057 38	-1,046 15	11 23	0 00	0 00	11 23	0 00
02 Dec 04	FNMA POOL #801039 5% 11-01-2034	-1,130 10	1,130 10	-1,118 27	11 83	0 00	0 00	11 83	0 00
27 Dec 04	BEO CUSIP 31405V4Y0								
	08 Oct 04	-1,130 10	1,130 10	-1,118 27	11 83	0 00	0 00	11 83	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
02 Dec 04	FNMA POOL #801714 5% 10-01-2034	-2 200 31	2,200 31	-2,176 93	23 38	0 00	0 00	23 38	0 00
27 Dec 04	BEO CUSIP 31405WVF9								
	08 Oct 04	-2,200 31	2 200 31	-2,176 93	23 38	0 00	0 00	23 38	0 00
10 Aug 04	SMALL BUSINESS ADMIN GTD	-3,898 76	3,898 76	-3,898 76	0 00	0 00	0 00	0 00	0 00
10 Aug 04	PARTN CTFS SER SBIC-PS 2004-10A 4 504 02-01-2014 REG CUSIP 831641DS1								
	18 Feb 04	-3,898 76	3,898 76	-3,898 76	0 00	0 00	0 00	0 00	0 00
10 May 04	SMALL BUSINESS ADMIN GTD	-2,031 23	2,031 23	-2,031 23	0 00	0 00	0 00	0 00	0 00
10 May 04	PARTN CTFS SER SBIC-PS 2004-10A 4 504 02-01-2014 REG CUSIP 831641DS1								
	18 Feb 04	-2,031 23	2,031 23	-2,031 23	0 00	0 00	0 00	0 00	0 00
Total United States			1,102,645.91	-1,113,766.87	-11,120.96	0.00	0.00	-11,120.96	0.00

Non-government backed c.m.o.s

United States

25 Sep 04	CMO C-BASS TR 2002-CB6 MTG LN	-2,613 93	2 613 93	-2,620 47	-6 54	0 00	0 00	-6 54	0 00
27 Sep 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	-2,613 93	2,613 93	-2,620 47	-6 54	0 00	0 00	-6 54	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Non-government backed c.m.o.s									
United States									
25 Jun 04	CMO C-BASS TR 2002-CB6 MTG LN	-1,641 75	1,641.75	-1,645 85	-4 10	0 00	0 00	-4 10	0 00
25 Jun 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	-1,641 75	1,641 75	-1,645 85	-4 10	0 00	0 00	-4 10	0 00
25 May 04	CMO C-BASS TR 2002-CB6 MTG LN	-2,349 95	2,349 95	-2,355 82	-5 87	0 00	0 00	-5 87	0 00
25 May 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	-2,349 95	2,349 95	-2,355 82	-5 87	0 00	0 00	-5 87	0 00
25 Dec 04	CMO C-BASS TR 2002-CB6 MTG LN	-1,697 26	1,697.26	-1,701 50	-4 24	0 00	0 00	-4 24	0 00
27 Dec 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	-1,697 26	1,697 26	-1,701 50	-4 24	0 00	0 00	-4.24	0 00
25 Aug 04	CMO C-BASS TR 2002-CB6 MTG LN	-2,334 43	2,334 43	-2,340 27	-5 84	0 00	0 00	-5 84	0 00
25 Aug 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	-2,334 43	2,334 43	-2,340 27	-5 84	0 00	0 00	-5 84	0 00
25 Jul 04	CMO C-BASS TR 2002-CB6 MTG LN	-2,780 49	2,780 49	-2,787 44	-6 95	0 00	0 00	-6 95	0 00
26 Jul 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	2 780 49	2 780 49	-2,787 44	-6 95	0 00	0 00	-6 95	0 00
25 Oct 04	CMO C-BASS TR 2002-CB6 MTG LN	-2,229 83	2,229 83	-2,235 40	-5 57	0 00	0 00	-5 57	0 00
25 Oct 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Non-government backed c.m.o.s									
United States									
	26 Apr 04	-2,229 83	2,229 83	-2,235 40	-5 57	0 00	0 00	-5 57	0 00
25 Nov 04	CMO C-BASS TR 2002-CB6 MTG LN	-1,585 50	1,585 50	-1,589 46	-3 96	0 00	0 00	-3 96	0 00
26 Nov 04	ASSET BKD CTF 2-A1 DUE 02-25-2033 REG CUSIP 12489WFZ2								
	26 Apr 04	-1,585 50	1,585 50	-1,589 46	-3 96	0 00	0 00	-3 96	0 00
25 Jun 04	CMO CWMBS INC 2004-7 MTG	-2,171 68	2,171 68	-2,171 68	0 00	0 00	0 00	0 00	0 00
25 Jun 04	PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1								
	15 Mar 04	-2,171 68	2,171 68	-2,171 68	0 00	0 00	0 00	0 00	0 00
02 Jul 04	CMO CWMBS INC 2004-7 MTG	-2,273 65	2,273 65	-2,273 65	0 00	0 00	0 00	0 00	0 00
26 Jul 04	PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1								
	15 Mar 04	-2,273 65	2,273 65	-2,273 65	0 00	0 00	0 00	0 00	0 00
25 Aug 04	CMO CWMBS INC 2004-7 MTG	-1,518 62	1,518 62	-1,518 62	0 00	0 00	0 00	0 00	0 00
25 Aug 04	PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1								
	15 Mar 04	-1,518 62	1,518 62	-1,518 62	0 00	0 00	0 00	0 00	0 00
25 May 04	CMO CWMBS INC 2004-7 MTG	-2,762 09	2,762 09	-2,762 09	0 00	0 00	0 00	0 00	0 00
25 May 04	PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1								
	15 Mar 04	-2,762 09	2,762 09	-2,762 09	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Non-government backed c.m.o.s									
United States									
02 Dec 04 27 Dec 04	CMO CWMB5 INC 2004-7 MTG PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1	-971 83	971 83	-971 83	0 00	0 00	0 00	0 00	0 00
	15 Mar 04	-971 83	971 83	-971 83	0 00	0 00	0 00	0 00	0 00
02 Sep 04 27 Sep 04	CMO CWMB5 INC 2004-7 MTG PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1	-2,503 15	2,503 15	-2,503 15	0 00	0 00	0 00	0 00	0 00
	15 Mar 04	-2,503 15	2,503 15	-2,503 15	0 00	0 00	0 00	0 00	0 00
25 Oct 04 25 Oct 04	CMO CWMB5 INC 2004-7 MTG PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1	-1,017 09	1,017 09	-1,017 09	0 00	0 00	0 00	0 00	0 00
	15 Mar 04	-1,017 09	1,017 09	-1,017 09	0 00	0 00	0 00	0 00	0 00
25 Nov 04 26 Nov 04	CMO CWMB5 INC 2004-7 MTG PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1	-956 91	956 91	-956 91	0 00	0 00	0 00	0 00	0 00
	15 Mar 04	-956 91	956 91	-956 91	0 00	0 00	0 00	0 00	0 00
02 Dec 04 20 Dec 04	CMO CWMB5 INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0	-1,905 24	1,905 24	-1,912 98	-7 74	0 00	0 00	-7 74	0 00
	02 Nov 04	-1,905 24	1,905 24	-1,912 98	-7 74	0 00	0 00	-7 74	0 00
25 Aug 04 25 Aug 04	CMO STRUCTURED AST SECS CORP 2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21	-6,343 80	6,343 80	-6,345 78	-1 98	0 00	0 00	-1 98	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Non-government backed c.m.o.s									
United States									
	01 Apr 04	-6,343 80	6,343 80	-6,345 78	-1 98	0 00	0 00	-1 98	0 00
25 May 04	CMO STRUCTURED AST SECS CORP 2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21	-6,919 98	6,919 98	-6,922 14	-2 16	0 00	0 00	-2 16	0 00
	01 Apr 04	-6,919 98	6,919 98	-6,922 14	-2 16	0 00	0 00	-2 16	0 00
25 Sep 04	CMO STRUCTURED AST SECS CORP 2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21	-4,812 13	4 812 13	-4,813 64	-1 51	0 00	0 00	-1 51	0 00
27 Sep 04									
	01 Apr 04	-4,812 13	4,812 13	-4,813 64	-1 51	0 00	0 00	-1 51	0 00
25 Apr 04	CMO STRUCTURED AST SECS CORP 2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21	-8,022 54	8,022 54	-8,025 05	-2 51	0 00	0 00	-2 51	0 00
26 Apr 04									
	01 Apr 04	-8,022 54	8,022 54	-8,025 05	-2 51	0 00	0 00	-2 51	0 00
25 Jun 04	CMO STRUCTURED AST SECS CORP 2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21	-6,967 09	6,967 09	-6,969 27	-2 18	0 00	0 00	-2 18	0 00
25 Jun 04									
	01 Apr 04	-6,967 09	6,967 09	-6,969 27	-2 18	0 00	0 00	-2 18	0 00
25 Jul 04	CMO STRUCTURED AST SECS CORP 2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21	-6,699 31	6,699 31	-6,701 40	-2 09	0 00	0 00	-2 09	0 00
26 Jul 04									
	01 Apr 04	-6,699 31	6,699 31	-6,701 40	-2 09	0 00	0 00	-2 09	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Non-government backed c.m.o.s									
United States									
25 Oct 04	CMO STRUCTURED AST SECS CORP	-4,241.56	4,241.56	-4,242.89	-1.33	0.00	0.00	-1.33	0.00
25 Oct 04	2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21								
	01 Apr 04	-4,241.56	4,241.56	-4,242.89	-1.33	0.00	0.00	-1.33	0.00
25 Oct 04	CMO WASHINGTON MUT MTG TR	-30,026.95	30,026.95	-30,036.33	-9.38	0.00	0.00	9.38	0.00
25 Oct 04	2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG CUSIP 93934EAA3								
	19 Oct 04	-30,026.95	30,026.95	-30,036.33	-9.38	0.00	0.00	-9.38	0.00
25 Nov 04	CMO WASHINGTON MUT MTG TR	-26,350.07	26,350.07	-26,358.30	-8.23	0.00	0.00	-8.23	0.00
26 Nov 04	2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG CUSIP 93934EAA3								
	19 Oct 04	-26,350.07	26,350.07	-26,358.30	-8.23	0.00	0.00	-8.23	0.00
25 Dec 04	CMO WASHINGTON MUT MTG TR	-25,185.11	25,185.11	-25,192.98	-7.87	0.00	0.00	-7.87	0.00
27 Dec 04	2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG CUSIP 93934EAA3								
	19 Oct 04	-25,185.11	25,185.11	-25,192.98	-7.87	0.00	0.00	-7.87	0.00
Total United States			158,881.94	-158,971.99	-90.05	0.00	0.00	-90.05	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>										
Total S/T translation gain/loss for fixed income							0.00			
Total L/T translation gain/loss for fixed income							0.00			
Total realized gains for fixed income						3,236.97	0.00	0.00	3,236.97	0.00
Total realized losses for fixed income						-14,404.27	0.00	0.00	-14,404.27	0.00
Total Fixed Income			1,536,930.09	-1,548,097.39	-11,167.30	0.00	0.00	-11,167.30	0.00	
Total Principal Paydowns			1,536,930.09	-1,548,097.39	-11,167.30	0.00	0.00	-11,167.30	0.00	

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

15 Sep 04	EURO-BOBL FUTURE 08/12/2004	5.00	-681,464.75	681,464.75	0.00	0.00	0.00	0.00	0.00
15 Sep 04	SEDOL 912775W								
21 Sep 04	EURO-BOBL FUTURE 08/12/2004	14.00	-1,890,952.63	1,890,952.63	0.00	0.00	0.00	0.00	0.00
21 Sep 04	SEDOL 912775W								
16 Sep 04	EURO-BOBL FUTURE 08/12/2004	5.00	-674,037.61	674,037.61	0.00	0.00	0.00	0.00	0.00
16 Sep 04	SEDOL 912775W								
09 Mar 04	EURO-BUND FUTURE 08/06/2004	16.00	-2,290,715.87	2,290,715.87	0.00	0.00	0.00	0.00	0.00
09 Mar 04	SEDOL 910974W								
04 Jun 04	EURO-BUND FUTURE 08/09/2004	4.00	-550,565.72	550,565.72	0.00	0.00	0.00	0.00	0.00
04 Jun 04	SEDOL 911965W								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
Germany									
03 Sep 04	EURO-BUND FUTURE 08/12/2004	4 00	-556,696.25	556,696.25	0 00	0 00	0 00	0 00	0 00
03 Sep 04	SEDOL 912755W								
Total Germany			-6,644,432.83	6,644,432.83	0 00	0 00	0.00	0 00	0 00
United States									
12 Jan 04	5YR T-NT 03-22-2004 SEDOL	30 00	-3,388,125 00	3,388,125 00	0 00	0 00	0 00	0 00	0 00
12 Jan 04	910389U								
25 Feb 04	5YR T-NT 03-22-2004 SEDOL	10 00	-1,135,781 25	1,135,781 25	0 00	0 00	0 00	0 00	0 00
25 Feb 04	910389U								
08 Jan 04	5YR T-NT 03-22-2004 SEDOL	378 00	-42,241,500 00	42,241,500 00	0 00	0 00	0 00	0 00	0 00
08 Jan 04	910389U								
29 Jul 04	FUT DEC 04 5 YR 12-22-2004 T-NT	11 00	-1,187,570 31	1,187,570 31	0 00	0 00	0 00	0 00	0 00
29 Jul 04	SEDOL 912496U								
02 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT	11 00	-1,216,101 56	1,216,101 56	0 00	0 00	0 00	0 00	0 00
02 Sep 04	SEDOL 912496U								
05 Oct 04	FUT DEC 04 5 YR 12-22-2004 T-NT	5 00	-552,265 63	552,265 63	0 00	0 00	0 00	0 00	0 00
05 Oct 04	SEDOL 912496U								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
12 Aug 04 12 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	170 00	-18,630,937 50	18,630,937 50	0 00	0 00	0 00	0 00	0 00
28 Sep 04 28 Sep 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	38 00	-4,324,875 00	4,324,875 00	0 00	0 00	0 00	0 00	0 00
05 Feb 04 05 Feb 04	FUT JUN 04 06-21-2004 SEDOL 910902U	32 00	-3,569,000 00	3,569,000 00	0 00	0 00	0 00	0 00	0 00
24 May 04 24 May 04	FUT JUN 04 06-21-2004 SEDOL 910902U	24 00	-2,616,000 00	2,616,000 00	0 00	0 00	0 00	0 00	0 00
01 Dec 04 01 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	47 00	-5,205,984 38	5,205,984 38	0 00	0 00	0 00	0 00	0 00
16 Dec 04 16 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	27 00	-3,035,390 63	3,035,390 63	0 00	0 00	0 00	0 00	0 00
13 Dec 04 13 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	7 00	-785,968 75	785,968 75	0 00	0 00	0 00	0 00	0 00
10 Dec 04 10 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	12 00	-1,349,250 00	1,349,250 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
07 Dec 04 07 Dec 04	FUT MAR 05 U S T-BONDS 03-22-2005 SEDOL 913885U	38 00	-4,235,515 63	4,235,515 63	0 00	0 00	0 00	0 00	0 00
14 Apr 04 14 Apr 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	5 00	-546,875 00	546,875 00	0 00	0 00	0 00	0 00	0 00
26 May 04 26 May 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	5 00	-541,640 63	541,640 63	0 00	0 00	0 00	0 00	0 00
27 Apr 04 27 Apr 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	8 00	-877,750 00	877,750 00	0 00	0 00	0 00	0 00	0 00
04 Jun 04 04 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	3 00	-323,343 75	323,343 75	0 00	0 00	0 00	0 00	0 00
15 Apr 04 15 Apr 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	1 00	-109,875 00	109,875 00	0 00	0 00	0 00	0 00	0 00
01 Jun 04 01 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	9 00	-970,593 75	970,593 75	0 00	0 00	0 00	0 00	0 00
14 Apr 04 14 Apr 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	23 00	-2,514,187 50	2,514,187 50	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
07 Jun 04	FUT SEP 04 10 YR 09-21-2004	7 00	-752,609 38	752,609 38	0 00	0 00	0 00	0 00	0 00
07 Jun 04	SEDOL 911293U								
06 May 04	FUT SEP 04 5 YR T NT SEDOL	93 00	-10,074,515 63	10,074,515 63	0 00	0 00	0 00	0 00	0 00
06 May 04	911726U								
25 May 04	FUT SEP 04 5 YR T NT SEDOL	62 00	-6,683,890 63	6,683,890 63	0 00	0 00	0 00	0 00	0 00
25 May 04	911726U								
28 Jun 04	FUT SEP 04 5 YR T NT SEDOL	18 00	-1,944,562 50	1,944,562 50	0 00	0 00	0 00	0 00	0 00
28 Jun 04	911726U								
18 May 04	FUT SEP 04 5 YR T NT SEDOL	62 00	-6,680,984 38	6,680,984 38	0 00	0 00	0 00	0 00	0 00
18 May 04	911726U								
26 Aug 04	US 10YR NOTE FUTURE 12-20-2004	3 00	-334,734 38	334,734 38	0 00	0 00	0 00	0 00	0 00
26 Aug 04	SEDOL 912463W								
13 Sep 04	US 10YR NOTE FUTURE 12-20-2004	3 00	-337,406 25	337,406 25	0 00	0 00	0 00	0 00	0 00
13 Sep 04	SEDOL 912463W								
05 Nov 04	US 10YR NOTE FUTURE 12-20-2004	11 00	-1,236,984 38	1,236,984 38	0 00	0 00	0 00	0 00	0 00
05 Nov 04	SEDOL 912463W								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
19 Oct 04	US 10YR NOTE FUTURE 12-20-2004	17 00	-1,925,515.63	1,925,515.63	0 00	0 00	0 00	0 00	0 00
19 Oct 04	SEDOL 912463W								
22 Nov 04	US 10YR NOTE FUTURE 12-20-2004	22 00	-2,470,875.00	2,470,875.00	0 00	0 00	0 00	0 00	0 00
22 Nov 04	SEDOL 912463W								
03 Aug 04	US 10YR NOTE FUTURE 12-20-2004	11 00	-1,205,875.00	1,205,875.00	0 00	0 00	0 00	0 00	0 00
03 Aug 04	SEDOL 912463W								
02 Sep 04	US 10YR NOTE FUTURE 12-20-2004	55 00	-6,177,187.50	6,177,187.50	0 00	0 00	0 00	0 00	0 00
02 Sep 04	SEDOL 912463W								
02 Mar 04	US 5YR T-NOTE 06-21-2004 SEDOL	263 00	-29,501,203.13	29,501,203.13	0 00	0 00	0 00	0 00	0 00
02 Mar 04	910997W								
24 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	115 00	-12,889,882.81	12,889,882.81	0 00	0 00	0 00	0 00	0 00
24 Feb 04	910997W								
Total United States			-181,574,757.87	181,574,757.87	0 00	0 00	0 00	0 00	0 00
Total S/T translation gain/loss for fixed income							0 00		
Total L/T translation gain/loss for fixed income							0 00		
Total realized gains for fixed income					0 00	0 00	0 00	0 00	0 00
Total realized losses for fixed income					0 00	0 00	0 00	0 00	0 00
Total Fixed Income			-188,219,190.70	188,219,190.70	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Derivative offsets									
Cash and cash equivalent futures									
United Kingdom									
23 Apr 04	3MO EURO EURIBOR @ FUTURE	21 00	-6,030,842 25	6,114,405 88	7,474 32	0 00	76,089 31	83,563 63	0 00
23 Apr 04	19/12/2005 SEDOL 910752L								
15 Sep 04	3MO EURO EURIBOR FUTURE	10 00	-2,984 097 42	2,982,876 36	2,648 90	0 00	-3 869 96	-1,221 06	0 00
15 Sep 04	19/09/2005 SEDOL 909199L								
16 Sep 04	3MO EURO EURIBOR FUTURE	10 00	-2,950,992 27	2,982,876 37	2,923 44	0 00	28,960 66	31,884 10	0 00
16 Sep 04	19/09/2005 SEDOL 909199L								
23 Apr 04	3MO EURO EURIBOR FUTURE	34 00	-9,784,389 59	10,141,779 64	25,339 35	0 00	332,050 70	357,390 05	0 00
23 Apr 04	19/09/2005 SEDOL 909199L								
23 Apr 04	3MO EURO EURIBOR FUTURE	1 00	-287,776 16	298,287 64	745 27	0 00	9,766 21	10,511 48	0 00
23 Apr 04	19/09/2005 SEDOL 909199L								
Total United Kingdom			-22,038,097 69	22,520,225.89	39,131.28	0.00	442,996.92	482,128.20	0.00
United States									
19 Oct 04	EURODOLLAR SEPTEMBER 2005	45 00	-10,927,687 50	10,909,125 00	-18,562 50	0 00	0 00	-18,562 50	0 00
19 Oct 04	FUTURE SEDOL 903863L								
Total United States			-10,927,687 50	10,909,125.00	-18,562.50	0.00	0.00	-18,562.50	0.00

Fixed income futures

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
Germany										
22 Nov 04	EURO-BOBL FUTURE 08/12/2004	24 00	-3,534,567.98	3,248,454.99	-52,578.53	0 00	-235,534.46	-288,112.99	0 00	
22 Nov 04	SEDOL 912775L									
04 Jun 04	EURO-BUND FUTURE 08/06/2004	4 00	-553,112.37	572,678.97	14,398.36	0 00	5,168.24	19,566.60	0 00	
04 Jun 04	SEDOL 910974L									
26 May 04	EURO-BUND FUTURE 08/06/2004	12 00	-1,644,865.64	1,718,036.90	38,198.65	0 00	34,972.61	73,171.26	0 00	
26 May 04	SEDOL 910974L									
03 Sep 04	EURO-BUND FUTURE 08/09/2004	4 00	-561,266.72	550,565.72	-14,658.22	0 00	3,957.22	-10,701.00	0 00	
03 Sep 04	SEDOL 911965L									
03 Dec 04	EURO-BUND FUTURE 08/12/2004	4 00	-625,311.92	556,696.25	-17,596.79	0 00	-51,018.68	-68,615.67	0 00	
03 Dec 04	SEDOL 912755L									
Total Germany			-6,919,124.63	6,644,432.83	-32,236.53	0 00	-242,455.27	-274,691.80	0 00	
United States										
24 Feb 04	5YR T-NT 03-22-2004 SEDOL 910389L	115 00	-13,048,906.25	12,861,291.36	-187,614.89	0 00	0 00	-187,614.89	0 00	
24 Feb 04										
02 Mar 04	5YR T-NT 03-22-2004 SEDOL 910389L	263 00	-29,858,718.75	29,430,622.24	-428,096.51	0 00	0 00	-428,096.51	0 00	
02 Mar 04										

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
United States										
04 Feb 04	5YR T-NT 03-22-2004 SEDOL 910389L	40 00	-4,497,500 00	4,473,492 65	-24,007 35	0 00	0 00	-24 007 35	0 00	
04 Feb 04										
22 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT	17 00	-1,889,390 63	1,862,439 37	-26,951 26	0 00	0 00	-26,951 26	0 00	
22 Sep 04	SEDOL 912496L									
24 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT	165 00	-18,281,484 38	18,076,617 43	-204,866 95	0 00	0 00	-204,866 95	0 00	
24 Sep 04	SEDOL 912496L									
26 Oct 04	FUT DEC 04 5 YR 12-22-2004 T-NT	15 00	-1,673,671 88	1,647,818 20	-25,853 68	0 00	0 00	-25,853 68	0 00	
26 Oct 04	SEDOL 912496L									
07 Dec 04	FUT DEC 04 U S T-BONDS 12-22-2004	38 00	-4,272,625 00	4,324,875 00	52,250 00	0 00	0 00	52,250 00	0 00	
07 Dec 04	SEDOL 912668L									
26 May 04	FUT JUN 04 06-21-2004 SEDOL	5 00	-548,906 25	545,000 00	-3,906 25	0 00	0 00	-3,906 25	0 00	
26 May 04	910902L									
15 Apr 04	FUT JUN 04 06-21-2004 SEDOL	1 00	-111,312 50	111,531 25	218 75	0 00	0 00	218 75	0 00	
15 Apr 04	910902L									
27 Apr 04	FUT JUN 04 06-21-2004 SEDOL	8 00	-888,625 00	892,250 00	3,625 00	0 00	0 00	3,625 00	0 00	
27 Apr 04	910902L									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
United States										
04 Jun 04 04 Jun 04	FUT JUN 04 06-21-2004 SEDOL 910902L	3 00	-327,796 88	327,000 00	-796 88	0 00	0 00	-796 88	0 00	
01 Jun 04 01 Jun 04	FUT JUN 04 06-21-2004 SEDOL 910902L	9 00	-984,234 38	981 000 00	-3,234 38	0 00	0 00	-3,234 38	0 00	
07 Jun 04 07 Jun 04	FUT JUN 04 06-21-2004 SEDOL 910902L	7 00	-763,000 00	763,000 00	0 00	0 00	0 00	0 00	0 00	
09 Mar 04 09 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902L	23 00	-2,661,171 88	2,565,218 75	-95,953 13	0 00	0 00	-95,953 13	0 00	
28 Jul 04 28 Jul 04	FUT SEP 04 09-21-2004 SEDOL 911293L	6 00	-657,000 00	652 807 38	-4,192 62	0 00	0 00	-4,192 62	0 00	
02 Sep 04 02 Sep 04	FUT SEP 04 09-21-2004 SEDOL 911293L	55 00	-6,240,781 25	5,984,067 63	-256,713 62	0 00	0 00	-256,713 62	0 00	
28 Jul 04 28 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726L	26 00	-2 826,687 50	2,808,437 37	-18,250 13	0 00	0 00	-18,250 13	0 00	
02 Sep 04 02 Sep 04	FUT SEP 04 5 YR T NT SEDOL 911726L	11 00	-1,225,468 75	1,188 185 04	-37,283 71	0 00	0 00	-37,283 71	0 00	

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
United States										
12 Aug 04		FUT SEP 04 5 YR T NT SEDOL	170 00	-18,785,000 00	18,362,859 72	-422,140 28	0 00	0 00	-422,140 28	0 00
12 Aug 04		911726L								
10 Aug 04		FUT SEP 04 5 YR T NT SEDOL	17 00	-1,883,812 50	1,836,285 97	-47,526 53	0 00	0 00	-47,526 53	0 00
10 Aug 04		911726L								
29 Jul 04		FUT SEP 04 5 YR T NT SEDOL	11 00	-1,198,312 50	1,188,185 04	-10,127 46	0 00	0 00	-10,127 46	0 00
29 Jul 04		911726L								
26 Oct 04		US 10YR NOTE FUTURE 12-20-2004	1 00	-113,875 00	113,265 63	-609 37	0 00	0 00	-609 37	0 00
26 Oct 04		CUSIP 999599GH0								
28 Sep 04		US 10YR NOTE FUTURE 12-20-2004	17 00	-1,930,562 50	1,901,922 96	-28,639 54	0 00	0 00	-28,639 54	0 00
28 Sep 04		CUSIP 999599GH0								
28 Sep 04		US 10YR NOTE FUTURE 12-20-2004	55 00	-6,245,937 50	6,153,280 17	-92,657 33	0 00	0 00	-92,657 33	0 00
28 Sep 04		CUSIP 999599GH0								
01 Dec 04		US 10YR NOTE FUTURE 12-20-2004	49 00	-5,461,968 75	5,520,109 38	58,140 63	0 00	0 00	58,140 63	0 00
01 Dec 04		CUSIP 999599GH0								
06 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	93 00	-10,195,125 00	10,429,552 89	234,427 89	0 00	0 00	234,427 89	0 00
06 May 04		910997L								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
United States										
25 May 04 25 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	62 00	-6,769,625 00	6,953,035 26	183,410 26	0 00	0 00	183,410 26	0 00	
13 May 04 13 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	35 00	-3,795,859 38	3,925 100 55	129,241 17	0 00	0 00	129,241 17	0 00	
23 Apr 04 23 Apr 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	102 00	-11,234,343 75	11,438,864 46	204,520 71	0 00	0 00	204,520 71	0 00	
08 Mar 04 08 Mar 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	24 00	-2,723,625 00	2,691,497 52	-32,127 48	0 00	0 00	-32 127 48	0 00	
18 May 04 18 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	62 00	-6,765,750 00	6,953,035 26	187,285 26	0 00	0 00	187,285 26	0 00	
Total United States			-167,861,078.16	166,962,648.48	-898,429 68	0 00	0.00	-898,429 68	0 00	
Total S/T translation gain/loss for derivative offsets							200,541.65			
Total L/T translation gain/loss for derivative offsets							0.00			
Total realized gains for derivative offsets					1,142,199.06	0 00	490,964.95	1,629,206 79	0 00	
Total realized losses for derivative offsets					-2,052,296 49	0 00	-290,423.30	-2,338,762.57	0 00	
Total Derivative Offsets			-207,745,987 98	207,036,432.20	-910,097.43	0 00	200,541 65	-709,555.78	0 00	

Cash and cash equivalents

Northern Trust

*Generated by Northern Trust from revised periodic data on 21 Apr 05

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Cash and cash equivalents									
Cash & cash equivalent deriv. - futures									
United Kingdom									
06 Apr 04	3MO EURO EURIBOR @ FUTURE	21 00	-6 114,405 88	6,114,405 88	0 00	0 00	0 00	0 00	0 00
06 Apr 04	19/12/2005 SEDOL 910752W								
08 Mar 04	3MO EURO EURIBOR FUTURE	34 00	-10,277,538 54	10,277,538 54	0 00	0 00	0 00	0 00	0 00
08 Mar 04	19/09/2005 SEDOL 909199W								
06 Apr 04	3MO EURO EURIBOR FUTURE	21 00	-6,128,281 47	6,128,281 47	0 00	0 00	0 00	0 00	0 00
06 Apr 04	19/09/2005 SEDOL 909199W								
Total United Kingdom			-22,520,225.89	22,520,225.89	0.00	0.00	0.00	0.00	0.00
United States									
24 Sep 04	EURODOLLAR SEPTEMBER 2005	292 00	-70,788,100 00	70,788,100 00	0 00	0 00	0 00	0 00	0 00
24 Sep 04	FUTURE SEDOL 903863U								
Total United States			-70,788,100.00	70,788,100.00	0 00	0 00	0.00	0.00	0 00
Total S/T translation gain/loss for cash and cash equivalent							0.00		
Total LT translation gain/loss for cash and cash equivalent							0.00		
Total realized gains for cash and cash equivalents					0.00	0.00	0.00	0.00	0.00
Total realized losses for cash and cash equivalents					0.00	0.00	0.00	0.00	0.00
Total Cash and Cash Equivalents			-93,308,325.89	93,308,325.89	0.00	0.00	0.00	0.00	0.00
Total Future Receipts			-489,273,504.57	488,563,948 79	-910,097.43	0.00	200,541 65	-709,555.78	0.00

Future Deliveries

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
Fixed income										
Fixed income derivatives - futures										
Germany										
22 Nov 04	EURO-BOBL FUTURE 08/12/2004	-24 00	3,534,567 98	-3,246,454 99	52,578 53	0 00	235,534.46	288,112.99	0 00	
22 Nov 04	SEDOL 912775W									
04 Jun 04	EURO-BUND FUTURE 08/06/2004	-4 00	553,112 37	-572,678 97	-14 398 36	0 00	-5,168.24	-19 566 60	0 00	
04 Jun 04	SEDOL 910974W									
26 May 04	EURO-BUND FUTURE 08/06/2004	-12 00	1,644,865 64	-1,718,036 90	-38,198 65	0 00	-34,972.61	-73,171.26	0 00	
26 May 04	SEDOL 910974W									
03 Sep 04	EURO-BUND FUTURE 08/09/2004	-4 00	561,266 72	-550,565 72	14,658 22	0 00	-3 957.22	10 701 00	0 00	
03 Sep 04	SEDOL 911965W									
03 Dec 04	EURO-BUND FUTURE 08/12/2004	-4 00	625,311 92	-556,696 25	17,596 79	0 00	51,018.88	68 615 67	0 00	
03 Dec 04	SEDOL 912755W									
Total Germany			6,919,124.63	-6,644,432.83	32,236.53	0.00	242,455.27	274,691 80	0 00	
United States										
02 Mar 04	5YR T-NT 03-22-2004 SEDOL	-263 00	29,858,718 75	-29,430,622 24	428,096 51	0 00	0 00	428,096 51	0 00	
02 Mar 04	910389U									
24 Feb 04	5YR T-NT 03-22-2004 SEDOL	-115 00	13,048,906 25	-12 861 291 36	187,814 89	0 00	0 00	187,814 89	0 00	
24 Feb 04	910389U									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
04 Feb 04 04 Feb 04	5YR T-NT 03-22-2004 SEDOL 910389U	-40 00	4,497,500 00	-4,473,492 65	24,007 35	0 00	0 00	24,007 35	0 00
22 Sep 04 22 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-17 00	1,889,390 63	-1,862,439 37	26,951 26	0 00	0 00	26,951 26	0 00
24 Sep 04 24 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-165 00	18,281,484 38	-18,076,617 43	204,866 95	0 00	0 00	204,866 95	0 00
26 Oct 04 26 Oct 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-15 00	1,673,671 88	-1,647,818 20	25,853 68	0 00	0 00	25,853 68	0 00
07 Dec 04 07 Dec 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	-38 00	4,272,625 00	-4,324,875 00	-52,250 00	0 00	0 00	-52,250 00	0 00
26 May 04 26 May 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-5 00	548,906 25	-545,000 00	3,906 25	0 00	0 00	3,906 25	0 00
15 Apr 04 15 Apr 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-1 00	111,312 50	-111,531 25	-218 75	0 00	0 00	-218 75	0 00
27 Apr 04 27 Apr 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-8 00	888,625 00	-892,250 00	-3,625 00	0 00	0 00	-3,625 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
Fixed income										
Fixed income derivatives - futures										
United States										
09 Mar 04 09 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-23 00	2,661,171.88	-2,565,218.75	95,953.13	0 00	0 00	95,953.13	0 00	
04 Jun 04 04 Jun 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-3 00	327,796.88	-327,000.00	796.88	0 00	0 00	796.88	0 00	
01 Jun 04 01 Jun 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-9 00	984,234.38	-981,000.00	3,234.38	0 00	0 00	3,234.38	0 00	
07 Jun 04 07 Jun 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-7 00	763,000.00	-763,000.00	0 00	0 00	0 00	0 00	0 00	
28 Jul 04 28 Jul 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	-6 00	657,000.00	-652,807.38	4,192.62	0 00	0 00	4,192.62	0 00	
02 Sep 04 02 Sep 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	-55 00	6,240,781.25	-5,984,067.63	256,713.62	0 00	0 00	256,713.62	0 00	
28 Jul 04 28 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-26 00	2,826,687.50	-2,808,437.37	18,250.13	0 00	0 00	18,250.13	0 00	
29 Jul 04 29 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-11 00	1,198,312.50	-1,188,185.04	10,127.46	0 00	0 00	10,127.46	0 00	

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◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
<u>Settle Date</u>	<u>Acquisition Date</u>	Short Term				Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
Fixed income										
Fixed income derivatives - futures										
United States										
02 Sep 04	02 Sep 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-11 00	1,225,468 75	-1,188,185 04	37,283 71	0 00	0 00	37,283 71	0 00
10 Aug 04	10 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-17 00	1,883,812 50	-1,836,285 97	47,526 53	0 00	0 00	47,526 53	0 00
12 Aug 04	12 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-170 00	18,785,000 00	-18,362,859 72	422,140 28	0 00	0 00	422,140 28	0 00
28 Sep 04	28 Sep 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-55 00	6,245,937 50	-6,153,280 17	92,657 33	0 00	0 00	92,657 33	0 00
01 Dec 04	01 Dec 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-49 00	5,461,968 75	-5,520,109 38	-58,140 63	0 00	0 00	-58,140 63	0 00
26 Oct 04	26 Oct 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-1 00	113,875 00	-113,265 63	609 37	0 00	0 00	609 37	0 00
28 Sep 04	28 Sep 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-17 00	1,930,562 50	-1,901,922 96	28,639 54	0 00	0 00	28,639 54	0 00
23 Apr 04	23 Apr 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-102 00	11,234,343 75	-11,438,864 46	-204,520 71	0 00	0 00	-204,520 71	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
08 Mar 04 08 Mar 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-24 00	2,723,625 00	-2,691,497 52	32,127 48	0 00	0 00	32,127 48	0 00
18 May 04 18 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-62 00	6,765,750 00	-6,953,035 26	-187,285 26	0 00	0 00	-187,285 26	0 00
06 May 04 06 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-93 00	10,195,125 00	-10,429,552 89	-234,427 89	0 00	0 00	-234,427 89	0 00
25 May 04 25 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-62 00	6,769,625 00	-6,953,035 26	-183,410 26	0 00	0 00	-183,410 26	0 00
13 May 04 13 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-35 00	3,795,859 38	-3,925,100 55	-129,241 17	0 00	0 00	-129,241 17	0 00
Total United States			167,861,078 16	-166,962,648 48	898,429 68	0 00	0 00	898,429 68	0 00
Total S/T translation gain/loss for fixed income							242,455 27		
Total L/T translation gain/loss for fixed income							0 00		
Total realized gains for fixed income					2,036,382 89	0 00	286,553 34	2,318,979 01	0 00
Total realized losses for fixed income					-1,105,716 68	0 00	-44,098 07	-1,145,857 53	0 00
Total Fixed Income			174,780,202 79	-173,607,081 31	930,666 21	0 00	242,455 27	1,173,121 48	0 00

Derivative offsets

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
Derivative offsets										
Cash and cash equivalent futures										
United Kingdom										
06 Apr 04	3MO EURO EURIBOR @ FUTURE	-21 00	6,114,405 88	-6,114,405 88	0 00	0 00	0 00	0 00	0 00	
06 Apr 04	19/12/2005 SEDOL 910752L									
08 Mar 04	3MO EURO EURIBOR FUTURE	-34 00	10,277,538 54	-10,277,538 54	0 00	0 00	0 00	0 00	0 00	
08 Mar 04	19/09/2005 SEDOL 909199L									
06 Apr 04	3MO EURO EURIBOR FUTURE	-21 00	6,128,281 47	-6,128,281 47	0 00	0 00	0 00	0 00	0 00	
06 Apr 04	19/09/2005 SEDOL 909199L									
Total United Kingdom			22,520,225 89	-22,520,225 89	0.00	0 00	0.00	0.00	0 00	
United States										
24 Sep 04	EURODOLLAR SEPTEMBER 2005	-292 00	70 788,100 00	-70,788,100 00	0 00	0 00	0 00	0 00	0 00	
24 Sep 04	FUTURE SEDOL 903863L									
Total United States			70,788,100 00	-70,788,100 00	0.00	0.00	0.00	0 00	0 00	
Fixed income futures										
Germany										
15 Sep 04	EURO-BOBL FUTURE 08/12/2004	-5 00	681,464 75	-681 464 75	0 00	0 00	0 00	0 00	0 00	
15 Sep 04	SEDOL 912775L									
21 Sep 04	EURO-BOBL FUTURE 08/12/2004	-14 00	1,890,952 63	-1,890,952 63	0 00	0 00	0 00	0 00	0 00	
21 Sep 04	SEDOL 912775L									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
Derivative offsets										
Fixed income futures										
Germany										
16 Sep 04	EURO-BOBL FUTURE 08/12/2004	-5 00	674,037.61	-674,037.61	0 00	0 00	0.00	0 00	0 00	0 00
16 Sep 04	SEDOL 912775L									
09 Mar 04	EURO-BUND FUTURE 08/06/2004	-16 00	2,290,715.87	-2,290,715.87	0 00	0 00	0 00	0 00	0 00	0 00
09 Mar 04	SEDOL 910974L									
04 Jun 04	EURO-BUND FUTURE 08/09/2004	-4 00	550,565.72	-550,565.72	0 00	0 00	0 00	0 00	0 00	0 00
04 Jun 04	SEDOL 911965L									
03 Sep 04	EURO-BUND FUTURE 08/12/2004	-4 00	556,696.25	-556,696.25	0 00	0 00	0 00	0 00	0 00	0 00
03 Sep 04	SEDOL 912755L									
Total Germany			6,644,432.83	-6,644,432.83	0.00	0.00	0.00	0.00	0.00	0.00
United States										
25 Feb 04	5YR T-NT 03-22-2004 SEDOL 910389L	-10 00	1,135,781.25	-1,135,781.25	0 00	0 00	0 00	0 00	0 00	0 00
25 Feb 04										
08 Jan 04	5YR T-NT 03-22-2004 SEDOL 910389L	-378 00	42,241,500.00	-42,241,500.00	0 00	0 00	0 00	0 00	0 00	0 00
08 Jan 04										
12 Jan 04	5YR T-NT 03-22-2004 SEDOL 910389L	-30 00	3,388,125.00	-3,388,125.00	0 00	0 00	0 00	0 00	0 00	0 00
12 Jan 04										

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Derivative offsets									
Fixed income futures									
United States									
02 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-11 00	1,216,101 56	-1,216,101 56	0 00	0 00	0 00	0 00	0 00
02 Sep 04	SEDOL 912496L								
05 Oct 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-5 00	552,265 63	-552,265 63	0 00	0 00	0 00	0 00	0 00
05 Oct 04	SEDOL 912496L								
29 Jul 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-11 00	1,187,570 31	-1,187,570 31	0 00	0 00	0 00	0 00	0 00
29 Jul 04	SEDOL 912496L								
12 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-170 00	18,630,937 50	-18,630,937 50	0 00	0 00	0 00	0 00	0 00
12 Aug 04	SEDOL 912496L								
28 Sep 04	FUT DEC 04 U S T-BONDS 12-22-2004	-38 00	4,324,875 00	-4,324,875 00	0 00	0 00	0 00	0 00	0 00
28 Sep 04	SEDOL 912668L								
24 May 04	FUT JUN 04 06-21-2004 SEDOL	-24 00	2,616,000 00	-2,616,000 00	0 00	0 00	0 00	0 00	0 00
24 May 04	910902L								
05 Feb 04	FUT JUN 04 06-21-2004 SEDOL	-32 00	3,569,000 00	-3,569,000 00	0 00	0 00	0 00	0 00	0 00
05 Feb 04	910902L								
01 Dec 04	FUT MAR 05 10 YR 03-22-2005	-47 00	5,205,984 38	-5,205,984 38	0 00	0 00	0 00	0 00	0 00
01 Dec 04	SEDOL 913084L								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Derivative offsets									
Fixed income futures									
United States									
16 Dec 04	FUT MAR 05 10 YR 03-22-2005	-27 00	3,035,390 63	-3,035,390 63	0 00	0 00	0 00	0 00	0 00
16 Dec 04	SEDOL 913084L								
13 Dec 04	FUT MAR 05 10 YR 03-22-2005	-7 00	785,968 75	-785,968 75	0 00	0 00	0 00	0 00	0 00
13 Dec 04	SEDOL 913084L								
10 Dec 04	FUT MAR 05 10 YR 03-22-2005	-12 00	1,349,250 00	-1,349,250 00	0 00	0 00	0 00	0 00	0 00
10 Dec 04	SEDOL 913084L								
07 Dec 04	FUT MAR 05 U S T-BONDS 03-22-2005	-38 00	4,235,515 63	-4,235,515 63	0 00	0 00	0 00	0 00	0 00
07 Dec 04	SEDOL 913885L								
15 Apr 04	FUT SEP 04 09-21-2004 SEDOL	-1 00	109,875 00	-109,875 00	0 00	0 00	0 00	0 00	0 00
15 Apr 04	911293L								
14 Apr 04	FUT SEP 04 09-21-2004 SEDOL	-5 00	546,875 00	-546,875 00	0 00	0 00	0 00	0 00	0 00
14 Apr 04	911293L								
26 May 04	FUT SEP 04 09-21-2004 SEDOL	-5 00	541,640 63	-541,640 63	0 00	0 00	0 00	0 00	0 00
26 May 04	911293L								
27 Apr 04	FUT SEP 04 09-21-2004 SEDOL	-8 00	877,750 00	-877,750 00	0 00	0 00	0 00	0 00	0 00
27 Apr 04	911293L								

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
Derivative offsets										
Fixed income futures										
United States										
01 Jun 04	FUT SEP 04 09-21-2004 SEDOL	-9 00	970,593 75	-970,593 75	0 00	0 00	0 00	0 00	0 00	0 00
01 Jun 04	911293L									
04 Jun 04	FUT SEP 04 09-21-2004 SEDOL	-3 00	323,343 75	-323,343 75	0 00	0 00	0 00	0 00	0 00	0 00
04 Jun 04	911293L									
14 Apr 04	FUT SEP 04 09-21-2004 SEDOL	-23 00	2,514,187 50	-2,514,187 50	0 00	0 00	0 00	0 00	0 00	0 00
14 Apr 04	911293L									
07 Jun 04	FUT SEP 04 09-21-2004 SEDOL	-7 00	752,609 38	-752,609 38	0 00	0 00	0 00	0 00	0 00	0 00
07 Jun 04	911293L									
06 May 04	FUT SEP 04 5 YR T NT SEDOL	-93 00	10,074,515 63	-10,074,515 63	0 00	0 00	0 00	0 00	0 00	0 00
06 May 04	911726L									
25 May 04	FUT SEP 04 5 YR T NT SEDOL	-62 00	6,683,890 63	-6,683,890 63	0 00	0 00	0 00	0 00	0 00	0 00
25 May 04	911726L									
28 Jun 04	FUT SEP 04 5 YR T NT SEDOL	-18 00	1,944,562 50	-1,944,562 50	0 00	0 00	0 00	0 00	0 00	0 00
28 Jun 04	911726L									
18 May 04	FUT SEP 04 5 YR T NT SEDOL	-62 00	6,680,984 38	-6,680,984 38	0 00	0 00	0 00	0 00	0 00	0 00
18 May 04	911726L									

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◆ **Realized Gain/Loss Detail - Taxable**

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Derivative offsets									
Fixed income futures									
United States									
03 Aug 04 03 Aug 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-11 00	1,205,875 00	-1,205,875 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04 22 Nov 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-22 00	2,470,875 00	-2,470,875 00	0 00	0 00	0 00	0 00	0 00
13 Sep 04 13 Sep 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-3 00	337,406.25	-337,406.25	0 00	0 00	0 00	0 00	0 00
26 Aug 04 26 Aug 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-3 00	334,734.38	-334,734.38	0 00	0 00	0 00	0 00	0 00
19 Oct 04 19 Oct 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-17 00	1,925,515.63	-1,925,515.63	0 00	0 00	0 00	0 00	0 00
02 Sep 04 02 Sep 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-55 00	6,177,187.50	-6,177,187.50	0 00	0 00	0 00	0 00	0 00
05 Nov 04 05 Nov 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-11 00	1,236,984.38	-1,236,984.38	0 00	0 00	0 00	0 00	0 00
02 Mar 04 02 Mar 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-263 00	29,501,203.13	-29,501,203.13	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Derivative offsets									
Fixed income futures									
United States									
24 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-115 00	12,889,882 81	-12,889,882 81	0 00	0 00	0 00	0 00	0 00
24 Feb 04	910997L								
Total United States			181,574,757.87	-181,574,757.87	0.00	0 00	0.00	0.00	0.00
Total S/T translation gain/loss for derivative offsets							0.00		
Total L/T translation gain/loss for derivative offsets							0.00		
Total realized gains for derivative offsets					0.00	0.00	0.00	0.00	0 00
Total realized losses for derivative offsets					0.00	0.00	0 00	0 00	0.00
Total Derivative Offsets			281,527,516.59	-281,527,516 59	0 00	0.00	0.00	0.00	0.00
Cash and cash equivalents									
Cash & cash equivalent deriv. - futures									
United Kingdom									
23 Apr 04	3MO EURO EURIBOR @ FUTURE	-21 00	6,030,842 25	-6,114,405 88	-7,474 32	0 00	-76,089 31	-83 563 63	0 00
23 Apr 04	19/12/2005 SEDOL 910752W								
23 Apr 04	3MO EURO EURIBOR FUTURE	-34 00	9,784,389 59	-10,141,779 64	-25,339 35	0 00	-332,050 70	-357,390 05	0 00
23 Apr 04	19/09/2005 SEDOL 909199W								
15 Sep 04	3MO EURO EURIBOR FUTURE	-10 00	2,984,097 42	-2,982,876 36	-2,648 90	0 00	3,869 96	1,221 06	0 00
15 Sep 04	19/09/2005 SEDOL 909199W								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Cash and cash equivalents									
Cash & cash equivalent deriv. - futures									
United Kingdom									
16 Sep 04	3MO EURO EURIBOR FUTURE	-10 00	2,950,992.27	-2,982,876.37	-2,923.44	0.00	-28,960.66	-31,884.10	0.00
16 Sep 04	19/09/2005 SEDOL 909199W								
23 Apr 04	3MO EURO EURIBOR FUTURE	-1 00	287,776.16	-288,287.64	-745.27	0.00	-9,766.21	-10,511.48	0.00
23 Apr 04	19/09/2005 SEDOL 909199W								
Total United Kingdom			22,038,097.69	-22,520,225.89	-39,131.28	0.00	-442,996.92	-482,128.20	0.00
United States									
19 Oct 04	EURODOLLAR SEPTEMBER 2005	-45 00	10,927,687.50	-10,909,125.00	18,562.50	0.00	0.00	18,562.50	0.00
19 Oct 04	FUTURE SEDOL 903863U								
Total United States			10,927,687.50	-10,909,125.00	18,562.50	0.00	0.00	18,562.50	0.00
Total S/T translation gain/loss for cash and cash equivalents							-442,996.92		
Total L/T translation gain/loss for cash and cash equivalents							0.00		
Total realized gains for cash and cash equivalents					15,913.60	0.00	3,869.96	19,783.56	0.00
Total realized losses for cash and cash equivalents					-36,482.38	0.00	-446,866.88	-483,349.26	0.00
Total Cash and Cash Equivalents			32,965,785.19	-33,429,350.89	-20,568.78	0.00	-442,996.92	-463,565.70	0.00
Total Future Deliveries			489,273,504.57	-488,563,948.79	910,097.43	0.00	-200,541.65	709,555.78	0.00

Capital Changes

Fixed income

Northern Trust

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Capital Changes									
Fixed income									
Corporate bonds									
United States									
02 Sep 04	PACIFIC GAS & ELEC CO 1ST MTG	-109,000 00	109,000 00	-109,000 00	0 00	0 00	0 00	0 00	0 00
02 Sep 04	BD FLTG RATE DUE 04-03-2006/07-03-2005 REG SEDOL B00MK38								
	18 Mar 04	-109,000 00	109,000 00	-109,000 00	0 00	0 00	0 00	0 00	0 00
Total United States			109,000.00	-109,000.00	0.00	0.00	0.00	0.00	0.00
Government bonds									
Brazil									
15 Oct 04	BRAZIL(FED REP OF) FRN 04/2009	0 00	9,705 30	-9,705 30	0 00	0 00	0 00	0 00	0 00
15 Oct 04	USD(BR) SER'L SEDOL 4147538								
	15 Mar 04	0 00	9,705 30	-9,705 30	0 00	0 00	0 00	0 00	0 00
15 Apr 04	BRAZIL(FED REP OF) FRN 04/2009	0 00	9,705 30	-9,705 30	0 00	0 00	0 00	0 00	0 00
15 Apr 04	USD(BR) SER'L SEDOL 4147538								
	15 Mar 04	0 00	9,705 30	-9,705 30	0 00	0 00	0 00	0 00	0 00
Total Brazil			19,410.60	-19,410.60	0.00	0.00	0.00	0.00	0.00
Government mortgage backed securities									
United States									
15 Dec 04	SLM STUDENT LN TR 2002-6 LN-BKD	-39,877 80	39,877 80	-39,882 47	-4 67	0 00	0 00	-4 67	0 00
15 Dec 04	SECS CL A-2 FLTG RATE DUE 03-15-2011 REG CUSIP 78442GEG7								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
Capital Changes										
Fixed income										
Government mortgage backed securities										
United States										
	16 Sep 04		-39,877.80	39,877.80	-39,882.47	-4.67	0.00	0.00	-4.67	0.00
Total United States				39,877.80	-39,882.47	-4.67	0.00	0.00	-4.67	0.00
Non-government backed c.m.o.s										
United States										
26 Nov 04	CMO STRUCTURED AST SECS CORP		-3,822.90	3,822.90	-3,824.09	-1.19	0.00	0.00	-1.19	0.00
26 Nov 04	2003-S1 MTGPASSTHRU CTF CL A1 08-25-2033 REG CUSIP 86359AR21									
	01 Apr 04		-3,822.90	3,822.90	-3,824.09	-1.19	0.00	0.00	-1.19	0.00
Total United States				3,822.90	-3,824.09	-1.19	0.00	0.00	-1.19	0.00
Total S/T translation gain/loss for fixed income								0.00		
Total L/T translation gain/loss for fixed income								0.00		
Total realized gains for fixed income						0.00	0.00	0.00	0.00	0.00
Total realized losses for fixed income						-5.86	0.00	0.00	-5.86	0.00
Total Fixed Income				172,111.30	-172,117.16	-5.86	0.00	0.00	-5.86	0.00
Total Capital Changes				172,111.30	-172,117.16	-5.86	0.00	0.00	-5.86	0.00

Foreign Exchange

Foreign exchange

Foreign exchange

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Brazilian real purchases									
25 Mar 04 29 Apr 04	Foreign exchange BRL	0 00	20,245 40	-20,000 00	0 00	0 00	245 40	245 40	0 00
15 Jun 04 17 Sep 04	Foreign exchange BRL	0 00	20,761 25	-18,433 18	0 00	0 00	2,328 07	2,328 07	0 00
16 Sep 04 17 Sep 04	Foreign exchange BRL	0 00	20,761 25	-20,659 73	0 00	0 00	101 52	101 52	0 00
21 Jul 04 25 Oct 04	Foreign exchange BRL	0 00	5,049 97	-4,577 97	0 00	0 00	472 00	472 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange BRL	0 00	19,138 76	-20,000 00	0 00	0 00	-861 24	-861 24	0 00
19 Aug 04 23 Nov 04	Foreign exchange BRL	0 00	21,492 86	-19,320 88	0 00	0 00	2,171 98	2,171 98	0 00
18 Mar 04 24 May 04	Foreign exchange BRL	0 00	18,651 19	-20,000 00	0 00	0 00	-1,348 81	-1,348 81	0 00
20 May 04 24 Aug 04	Foreign exchange BRL	0 00	19,976 48	-17,985 48	0 00	0 00	1,991 00	1,991 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Brazilian real purchases										
22 Apr 04 26 Jul 04	Foreign exchange BRL	0 00	4,741 52	-4,756 40	0 00	0 00	-14.88	-14 88	0 00	
14 Sep 04 17 Dec 04	Foreign exchange BRL	0 00	21 945 06	-19,884 01	0 00	0 00	2 061 05	2,061 05	0 00	
22 Nov 04 23 Nov 04	Foreign exchange BRL	0 00	21,492 86	-21,514 64	0 00	0 00	-21.78	-21 78	0 00	
Total Brazilian real purchases			194,256.60	-187,132.29	0.00	0.00	7,124.31	7,124.31	0.00	
Brazilian real sales										
19 Aug 04 24 Aug 04	Foreign exchange BRL	0 00	-19,976 48	19,966 42	0 00	0 00	-10.06	10 06	0 00	
22 Nov 04 23 Nov 04	Foreign exchange BRL	0 00	-21,492 86	21,514 64	0 00	0 00	21.78	21 78	0 00	
18 Nov 04 23 Nov 04	Foreign exchange BRL	0 00	-21,492 86	21 430 89	0 00	0 00	-61.97	-61 97	0 00	
21 Jul 04 26 Jul 04	Foreign exchange BRL	0 00	-4,741 52	4,744 65	0 00	0 00	3 13	3 13	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Brazilian real sales									
20 Oct 04 25 Oct 04	Foreign exchange BRL	0 00	-5,049 97	4,991 33	0 00	0 00	-58 64	-58 64	0 00
20 Apr 04 29 Apr 04	Foreign exchange BRL	0 00	-15,337 42	15,381 99	0 00	0 00	44 57	44 57	0 00
20 May 04 24 May 04	Foreign exchange BRL	0 00	-18,651 19	18,690 47	0 00	0 00	39 28	39 28	0 00
15 Jun 04 18 Jun 04	Foreign exchange BRL	0 00	-19,138 76	19,138 76	0 00	0 00	0 00	0 00	0 00
16 Sep 04 17 Sep 04	Foreign exchange BRL	0 00	-20,761 25	20,659 73	0 00	0 00	-101 52	-101 52	0 00
14 Sep 04 17 Sep 04	Foreign exchange BRL	0 00	-20,761 25	20,579 66	0 00	0 00	-181 59	-181 59	0 00
10 Dec 04 17 Dec 04	Foreign exchange BRL	0 00	-21,945 06	21,606 05	0 00	0 00	-339 01	-339 01	0 00
22 Apr 04 29 Apr 04	Foreign exchange BRL	0 00	-4,907 98	4,913 00	0 00	0 00	5 02	5 02	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transition	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Total Brazilian real sales				-194,256.60	193,617.59	0.00	0.00	-639.01	-639.01	0.00
British pound sterling sales										
15 Jul 04 19 Jul 04	Foreign exchange GBP	0 00	-5,505 56	5,443 40	0 00	0 00	-62 16	-62 16	0 00	
09 Jul 04 13 Jul 04	Foreign exchange GBP	0 00	-4,098 39	4,082 44	0 00	0 00	-15 95	-15 95	0 00	
Total British pound sterling sales				-9,603.95	9,525.84	0.00	0.00	-78 11	-78.11	0.00
Chilean peso purchases										
14 Sep 04 17 Dec 04	Foreign exchange CLP	0 00	20,935 14	-19,695 16	0 00	0 00	1,239 98	1,239 98	0 00	
17 Aug 04 18 Aug 04	Foreign exchange CLP	0 00	19,167 65	-19,071 03	0 00	0 00	96 62	96 62	0 00	
16 Aug 04 18 Nov 04	Foreign exchange CLP	0 00	20,721 21	-19,052 24	0 00	0 00	1,668 97	1 668 97	0 00	
04 Aug 04 04 Nov 04	Foreign exchange CLP	0 00	5,153 81	-4,839 65	0 00	0 00	314 16	314 16	0 00	
05 Aug 04 06 Aug 04	Foreign exchange CLP	0 00	4,863 44	-4 840 33	0 00	0 00	23 11	23 11	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Chilean peso purchases									
04 May 04 06 Aug 04	Foreign exchange CLP	0 00	4 863 44	-5,000 00	0 00	0 00	-136 56	-136 56	0 00
16 Mar 04 18 Jun 04	Foreign exchange CLP	0 00	18,694 22	-20,000 00	0 00	0 00	-1,305 78	-1,305 78	0 00
17 Mar 04 19 May 04	Foreign exchange CLP	0 00	19,012 10	-20,000 00	0 00	0 00	-987 90	-987 90	0 00
16 Sep 04 17 Sep 04	Foreign exchange CLP	0 00	19,869 51	-19,703 48	0 00	0 00	166 03	166 03	0 00
14 May 04 18 Aug 04	Foreign exchange CLP	0 00	19,167 65	-19 064 16	0 00	0 00	103 49	103 49	0 00
25 Mar 04 29 Apr 04	Foreign exchange CLP	0 00	5,947 47	-6,000 00	0 00	0 00	-52 53	-52 53	0 00
15 Jun 04 17 Sep 04	Foreign exchange CLP	0 00	19,869 51	-18,733 23	0 00	0 00	1,136 28	1,136 28	0 00
Total Chilean peso purchases			178,265.15	-175,999.28	0.00	0.00	2,265.87	2,265.87	0 00

Chilean peso sales

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Chilean peso sales										
14 May 04 19 May 04	Foreign exchange CLP	0 00	-19,012.10	19,085.07	0 00	0 00	72.97	72.97	0 00	
01 Nov 04 04 Nov 04	Foreign exchange CLP	0 00	-5,153.81	5,096.08	0 00	0 00	-57.73	-57.73	0 00	
16 Sep 04 17 Sep 04	Foreign exchange CLP	0 00	19,869.51	19,703.48	0 00	0 00	-166.03	-166.03	0 00	
14 Sep 04 17 Sep 04	Foreign exchange CLP	0 00	-19,869.51	19,707.97	0 00	0 00	-161.54	-161.54	0 00	
10 Dec 04 17 Dec 04	Foreign exchange CLP	0 00	-20,935.14	20,456.37	0 00	0 00	-478.77	-478.77	0 00	
04 Aug 04 06 Aug 04	Foreign exchange CLP	0 00	-4,863.44	4,842.66	0 00	0 00	-20.78	-20.78	0 00	
15 Nov 04 18 Nov 04	Foreign exchange CLP	0 00	20,721.21	20,543.00	0 00	0 00	-178.21	-178.21	0 00	
17 Aug 04 18 Aug 04	Foreign exchange CLP	0 00	-19,167.65	19,071.03	0 00	0 00	-96.62	-96.62	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Chilean peso sales										
16 Aug 04 18 Aug 04	Foreign exchange CLP	0 00	-19,167 65	19,064 16	0 00	0 00	-103 49	-103 49	0 00	
28 Apr 04 29 Apr 04	Foreign exchange CLP	0 00	-4,922 48	4,971 77	0 00	0 00	49 29	49 29	0 00	
05 Aug 04 06 Aug 04	Foreign exchange CLP	0 00	-4,863 44	4,840 33	0 00	0 00	-23 11	-23 11	0 00	
20 Apr 04 29 Apr 04	Foreign exchange CLP	0 00	-1,024 98	1,062 45	0 00	0 00	37 47	37 47	0 00	
15 Jun 04 18 Jun 04	Foreign exchange CLP	0 00	-18,694 22	18,747 72	0 00	0 00	53 50	53 50	0 00	
Total Chilean peso sales			-178,265.14	177,192.09	0 00	0 00	-1,073 05	-1,073 05	0 00	
Euro purchases										
06 Dec 04 09 Dec 04	Foreign exchange EUR	0 00	1,322,719 91	-1,338,372 80	0 00	0 00	-15,652 89	-15,652 89	0 00	
17 Sep 04 25 Oct 04	Foreign exchange EUR	0 00	61,894 35	-59,725 32	0 00	0 00	2,169 03	2,169 03	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro purchases									
09 Mar 04 11 Mar 04	Foreign exchange EUR	0 00	1,213,843.24	-1,234,785 50	0 00	0 00	-20,952.26	-20,952.26	0 00
17 Nov 04 09 Dec 04	Foreign exchange EUR	0 00	30,514 10	-29,959 25	0 00	0 00	554.85	554 85	0 00
05 Apr 04 08 Apr 04	Foreign exchange EUR	0 00	4,013,336 25	-3,957,797 88	0 00	0 00	55,538.37	55,538 37	0 00
20 Sep 04 23 Sep 04	Foreign exchange EUR	0 00	1,613,855 90	-1,601,249 41	0 00	0 00	12,606 49	12,606 49	0 00
05 Mar 04 10 Mar 04	Foreign exchange EUR	0 00	3,387,657 04	-3,383,289 00	0 00	0 00	4,368 04	4,368 04	0 00
23 Dec 03 07 Jan 04	Foreign exchange EUR	0 00	5,099 00	-4,958 68	0 00	0 00	140 32	140 32	0 00
05 Jan 04 07 Jan 04	Foreign exchange EUR	0 00	2,970 167 66	-2,952,110 00	0 00	0 00	18,057 66	18,057 66	0 00
05 Feb 04 10 Feb 04	Foreign exchange EUR	0 00	3,460,957 30	-3,440,819 00	0 00	0 00	20,338 30	20,338 30	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Euro purchases										
22 Dec 03 07 Jan 04	Foreign exchange EUR	0 00	308,489 52	-300,176 80	0 00	0 00	8 312 72	8,312 72	0 00	
02 Nov 04 09 Dec 04	Foreign exchange EUR	0 00	331,675 00	-317,778 00	0 00	0 00	13,897 00	13,897 00	0 00	
05 May 04 10 May 04	Foreign exchange EUR	0 00	3,630,015 66	-3,707,282 40	0 00	0 00	-77,266 74	-77,266 74	0 00	
08 Sep 04 23 Sep 04	Foreign exchange EUR	0 00	1,813,745 70	-1,803,727 38	0 00	0 00	10,018 32	10,018 32	0 00	
07 Jun 04 10 Jun 04	Foreign exchange EUR	0 00	3,685,488 98	-3,754,130 16	0 00	0 00	-68,641 18	-68,641 18	0 00	
27 Apr 04 10 May 04	Foreign exchange EUR	0 00	297,737 51	-297,909 50	0 00	0 00	-171 99	-171 99	0 00	
29 Mar 04 08 Apr 04	Foreign exchange EUR	0 00	517,182 51	-516,375 00	0 00	0 00	807 51	807 51	0 00	
24 Aug 04 23 Sep 04	Foreign exchange EUR	0 00	59,968 65	-59,173 92	0 00	0 00	794 73	794 73	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro purchases									
12 Feb 04 17 Feb 04	Foreign exchange EUR	0 00	29,512.77	-29,554.32	0 00	0 00	-41.55	-41 55	0 00
18 Aug 04 23 Aug 04	Foreign exchange EUR	0 00	3,590,418.21	-3,582,990 00	0 00	0 00	7,428.21	7,428.21	0 00
15 Jul 04 20 Jul 04	Foreign exchange EUR	0 00	3,786,378 21	-3,770,985 57	0 00	0 00	15,392 64	15,392 64	0 00
27 Jul 04 23 Aug 04	Foreign exchange EUR	0 00	166,394.25	-162,697 14	0 00	0 00	3,697 11	3,697 11	0 00
20 Oct 04 25 Oct 04	Foreign exchange EUR	0 00	1,604,200 53	-1,588,930 00	0 00	0 00	5,270.53	5,270 53	0 00
Total Euro purchases			37,901,252.25	-37,904,587 03	0 00	0 00	-3,334.78	-3,334 78	0 00
Euro sales									
17 Sep 04 22 Sep 04	Foreign exchange EUR	0 00	-61,277 50	60,959 50	0 00	0 00	-318 00	-318 00	0 00
05 Jan 04 10 Feb 04	Foreign exchange EUR	0 00	-2,953,857.33	2,949,295 36	0 00	0 00	-4,561.97	-4,561 97	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro sales									
20 Oct 04 09 Dec 04	Foreign exchange EUR	0 00	-1 684,909 01	1,598,663 30	0 00	0 00	-86,245 71	-86,245 71	0 00
05 Apr 04 10 May 04	Foreign exchange EUR	0 00	-3,927 753 16	3,954,302 00	0 00	0 00	26,548 84	26,548 84	0 00
24 Aug 04 27 Aug 04	Foreign exchange EUR	0 00	-59,245 90	59,195 87	0 00	0 00	-50 03	-50 03	0 00
05 Jan 04 06 Jan 04	Foreign exchange EUR	0 00	-17,279 08	17,277 52	0 00	0 00	-1 56	-1 56	0 00
08 Dec 04 10 Dec 04	Foreign exchange EUR	0 00	-16,584 87	16,633 03	0 00	0 00	48 16	48 16	0 00
27 Apr 04 30 Apr 04	Foreign exchange EUR	0 00	-298,562 51	297,990 25	0 00	0 00	-572 26	-572 26	0 00
09 Mar 04 08 Apr 04	Foreign exchange EUR	0 00	-1,208,381 72	1,233,842 22	0 00	0 00	25,460 50	25,460 50	0 00
20 Sep 04 25 Oct 04	Foreign exchange EUR	0 00	-1,666,094 88	1,601,266 00	0 00	0 00	-64,828 88	-64,828 88	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro sales									
05 Mar 04 08 Apr 04	Foreign exchange EUR	0 00	-3,322,137 04	3,380,518 05	0 00	0 00	58,381 01	58,381 01	0 00
03 Feb 04 10 Feb 04	Foreign exchange EUR	0 00	-507,099 97	502 047 20	0 00	0 00	-5,052 77	-5,052.77	0 00
08 Dec 04 13 Dec 04	Foreign exchange EUR	0 00	-124,291 51	124,568 52	0 00	0 00	277 01	277 01	0 00
29 Mar 04 31 Mar 04	Foreign exchange EUR	0 00	-517,713 73	516,488 90	0 00	0 00	-1,224.83	-1,224 83	0 00
05 May 04 10 Jun 04	Foreign exchange EUR	0 00	-3,685 488 98	3,704,082 00	0 00	0 00	18,593 02	18,593 02	0 00
17 Nov 04 22 Nov 04	Foreign exchange EUR	0 00	-30,248 71	30,173 22	0 00	0 00	-75 49	-75 49	0 00
08 Sep 04 10 Sep 04	Foreign exchange EUR	0 00	-1,803 436 56	1,804,400 13	0 00	0 00	963.57	963 57	0 00
19 Oct 04 22 Oct 04	Foreign exchange EUR	0 00	-44,126 25	43,809 08	0 00	0 00	-317 17	-317 17	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro sales									
23 Dec 03 07 Jan 04	Foreign exchange EUR	0 00	-3,283,756 18	3,193 389 92	0 00	0 00	-90,366 26	-90,366 26	0 00
27 Jul 04 30 Jul 04	Foreign exchange EUR	0 00	-162,945 00	162,765 85	0 00	0 00	-179 15	-179 15	0 00
07 Jun 04 20 Jul 04	Foreign exchange EUR	0 00	-3,786 378 21	3,750,481 70	0 00	0 00	-35,896 51	-35,896 51	0 00
18 Aug 04 23 Sep 04	Foreign exchange EUR	0 00	-3 565,075 04	3,581,387 85	0 00	0 00	16,312 81	16,312 81	0 00
15 Jul 04 23 Aug 04	Foreign exchange EUR	0 00	-3,756,812 46	3,768,562 42	0 00	0 00	11,749 96	11,749 96	0 00
05 Feb 04 10 Mar 04	Foreign exchange EUR	0 00	-3,387,657 04	3,437,809 83	0 00	0 00	50,152 79	50,152 79	0 00
Total Euro sales			-39,871,112.64	39,789,909.72	0.00	0.00	-81,202.92	-81,202.92	0.00
Hong Kong dollar purchases									
23 Jul 04 26 Oct 04	Foreign exchange HKD	0 00	5,498 68	-5,497 13	0 00	0 00	1 55	1 55	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Hong Kong dollar purchases									
23 Mar 04 26 Apr 04	Foreign exchange HKD	0 00	19,969.87	-20,000 00	0 00	0 00	-30 13	-30 13	0 00
19 Aug 04 24 Nov 04	Foreign exchange HKD	0 00	20,001.29	-19,991 00	0 00	0 00	10.29	10.29	0 00
16 Mar 04 18 Jun 04	Foreign exchange HKD	0 00	19,937 68	-20,000 00	0 00	0 00	-62.32	-62 32	0 00
22 Apr 04 26 Jul 04	Foreign exchange HKD	0 00	5,481 48	-5,494 87	0 00	0 00	-13.39	-13 39	0 00
18 Mar 04 24 May 04	Foreign exchange HKD	0 00	19,967 39	-20,000 00	0 00	0 00	-32.61	-32 61	0 00
17 Sep 04 20 Dec 04	Foreign exchange HKD	0 00	19,984 58	-19,981 24	0 00	0 00	3 34	3 34	0 00
15 Jun 04 20 Sep 04	Foreign exchange HKD	0 00	19,932 82	-19,984 32	0 00	0 00	-51.50	-51 50	0 00
21 May 04 24 Aug 04	Foreign exchange HKD	0 00	19,941 92	-20,002 57	0 00	0 00	-60 65	-60 65	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
					Short Term	Long Term	Translation	Short Term	
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Total Hong Kong dollar purchases			150,715.71	-150,951.13	0 00	0.00	-235.42	-235.42	0.00
Hong Kong dollar sales									
21 Apr 04 26 Apr 04	Foreign exchange HKD	0 00	-14,488 11	14,489 45	0 00	0 00	1 34	1 34	0 00
19 Aug 04 24 Aug 04	Foreign exchange HKD	0 00	-19,941 92	19,942 56	0 00	0 00	0 64	0 64	0 00
21 May 04 24 May 04	Foreign exchange HKD	0 00	-19,967 39	19,958 55	0 00	0 00	-8 84	-8 84	0 00
23 Jul 04 26 Jul 04	Foreign exchange HKD	0 00	-5,481 48	5,481 41	0 00	0 00	-0 07	-0 07	0 00
17 Dec 04 20 Dec 04	Foreign exchange HKD	0 00	-19,984 58	19,991 77	0 00	0 00	7 19	7 19	0 00
22 Apr 04 26 Apr 04	Foreign exchange HKD	0 00	-5,481 76	5,482 04	0 00	0 00	0 28	0 28	0 00
22 Oct 04 26 Oct 04	Foreign exchange HKD	0 00	-5,498 68	5,489 86	0 00	0 00	-8 82	-8 82	0 00
17 Sep 04 20 Sep 04	Foreign exchange HKD	0 00	-19,932 82	19,932 95	0 00	0 00	0 13	0 13	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Hong Kong dollar sales										
15 Jun 04 18 Jun 04	Foreign exchange HKD	0 00	-19,937.68	19,937.42	0 00	0 00	-0.26	-0.26	0 00	
23 Nov 04 24 Nov 04	Foreign exchange HKD	0 00	-20,001.29	20,000.26	0 00	0 00	-1.03	-1.03	0 00	
Total Hong Kong dollar sales			-150,715.71	150,706.27	0 00	0 00	-9.44	-9.44	0 00	
Indian rupee purchases										
17 Sep 04 21 Dec 04	Foreign exchange INR	0 00	10,318.31	-9,869.05	0 00	0 00	449.26	449.26	0 00	
15 Jun 04 21 Sep 04	Foreign exchange INR	0 00	9,863.67	-9,964.74	0 00	0 00	-101.07	-101.07	0 00	
17 Sep 04 21 Dec 04	Foreign exchange INR	0 00	20,636.62	-19,768.31	0 00	0 00	868.31	868.31	0 00	
17 Mar 04 21 Jun 04	Foreign exchange INR	0 00	9,914.49	-10,000.00	0 00	0 00	-85.51	-85.51	0 00	
15 Jun 04 21 Sep 04	Foreign exchange INR	0 00	19,727.34	-19,925.09	0 00	0 00	-197.75	-197.75	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Indian rupee purchases									
17 Mar 04 21 Jun 04	Foreign exchange INR	0 00	19 828 99	-20 000 00	0 00	0 00	-171 01	-171 01	0 00
Total Indian rupee purchases			90,289.42	-89,527.19	0.00	0.00	762.23	762.23	0.00
Indian rupee sales									
20 Sep 04 21 Sep 04	Foreign exchange INR	0 00	-9,863 67	9,866 90	0 00	0 00	3 23	3 23	0 00
17 Dec 04 21 Dec 04	Foreign exchange INR	0 00	-20,636 62	20,540 54	0 00	0 00	-96 08	-96 08	0 00
15 Jun 04 21 Jun 04	Foreign exchange INR	0 00	-9,914 49	9,977 93	0 00	0 00	63 44	63 44	0 00
15 Jun 04 21 Jun 04	Foreign exchange INR	0 00	-19,828 99	19,951 47	0 00	0 00	122 48	122 48	0 00
17 Sep 04 21 Sep 04	Foreign exchange INR	0 00	-19,727 34	19,746 73	0 00	0 00	19 39	19 39	0 00
17 Dec 04 21 Dec 04	Foreign exchange INR	0 00	-10,318 31	10,270 27	0 00	0 00	-48 04	-48 04	0 00
Total Indian rupee sales			-90,289.42	90,353.84	0.00	0.00	64.42	64.42	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Japanese yen purchases										
13 May 04 21 Jun 04	Foreign exchange JPY	0 00	1,267,273.23	-1,205,924 15	0 00	0 00	61,349.08	61,349 08	0 00	
22 Dec 03 15 Jan 04	Foreign exchange JPY	0 00	303,920 19	-300,000 00	0 00	0 00	3,920 19	3,920 19	0 00	
17 Sep 04 27 Sep 04	Foreign exchange JPY	0 00	26,716 61	-27,000 00	0 00	0 00	-283 39	-283 39	0 00	
20 Aug 04 27 Sep 04	Foreign exchange JPY	0 00	1,244,905 88	-1,260,894 02	0 00	0 00	-15,988 14	-15,988 14	0 00	
08 Nov 04 06 Dec 04	Foreign exchange JPY	0 00	145,198 26	-141,235 43	0 00	0 00	3,962 83	3,962 83	0 00	
15 Mar 04 18 May 04	Foreign exchange JPY	0 00	1,208 465 89	-1,249,253 71	0 00	0 00	-40,787 82	-40 787 82	0 00	
17 Sep 04 27 Sep 04	Foreign exchange JPY	0 00	12 857 64	-13,000 00	0 00	0 00	-142.36	-142 36	0 00	
12 Jan 04 18 Feb 04	Foreign exchange JPY	0 00	304,364 67	-302 766 03	0 00	0 00	1,598 64	1,598 64	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Japanese yen purchases									
03 Feb 04 18 Feb 04	Foreign exchange JPY	0 00	199,202 65	-200,000 00	0 00	0 00	-797 35	-797 35	0 00
02 Nov 04 10 Nov 04	Foreign exchange JPY	0 00	140,777 23	-140,000 00	0 00	0 00	777 23	777 23	0 00
03 Feb 04 18 Feb 04	Foreign exchange JPY	0 00	299,400 85	-300,000 00	0 00	0 00	-599 15	-599 15	0 00
17 Sep 04 27 Sep 04	Foreign exchange JPY	0 00	12,855 29	-13,000 00	0 00	0 00	-144 71	-144 71	0 00
03 Feb 04 18 Feb 04	Foreign exchange JPY	0 00	199,298 44	-200,000 00	0 00	0 00	-701 56	-701 56	0 00
11 Feb 04 18 Feb 04	Foreign exchange JPY	0 00	300,444 03	-301,930 14	0 00	0 00	-1,486 11	-1,486 11	0 00
17 Jun 04 21 Jul 04	Foreign exchange JPY	0 00	1,272,712 17	-1,257,592 51	0 00	0 00	15,119 66	15,119 66	0 00
19 Jul 04 25 Aug 04	Foreign exchange JPY	0 00	1,259,057 71	-1,277,383 36	0 00	0 00	-18,325 65	-18,325 65	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Japanese yen purchases									
22 Sep 04 27 Oct 04	Foreign exchange JPY	0 00	1,361,826.12	-1,314,725.96	0 00	0 00	47,100.16	47,100.16	0 00
10 Dec 04 17 Dec 04	Foreign exchange JPY	0 00	214,323.38	-210,997.74	0 00	0 00	3,325.64	3,325.64	0 00
01 Dec 04 06 Dec 04	Foreign exchange JPY	0 00	285,333.85	-284,592.63	0 00	0 00	741.22	741.22	0 00
13 Feb 04 18 Mar 04	Foreign exchange JPY	0 00	1,273,593.79	-1,310,305.83	0 00	0 00	-36,712.04	-36,712.04	0 00
17 Sep 04 27 Sep 04	Foreign exchange JPY	0 00	12,852.94	-13,000.00	0 00	0 00	-147.06	-147.06	0 00
Total Japanese yen purchases			11,345,380.82	-11,323,601.51	0 00	0.00	21,779.31	21,779.31	0.00
Japanese yen sales									
12 Jan 04 15 Jan 04	Foreign exchange JPY	0 00	-303,920.19	302,450.80	0 00	0 00	-1,469.39	1,469.39	0 00
22 Sep 04 27 Sep 04	Foreign exchange JPY	0 00	-1,310,188.35	1,312,736.42	0 00	0 00	2,548.07	2,548.07	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Japanese yen sales									
22 Nov 04 06 Dec 04	Foreign exchange JPY	0 00	-430,532.12	427,999.98	0 00	0 00	-2,532.14	-2,532.14	0 00
13 Feb 04 18 Feb 04	Foreign exchange JPY	0 00	-1,302,710.63	1,309,141.93	0 00	0 00	6,431.30	6,431.30	0 00
08 Nov 04 10 Nov 04	Foreign exchange JPY	0 00	-140,777.23	141,023.97	0 00	0 00	246.74	246.74	0 00
15 Dec 04 17 Dec 04	Foreign exchange JPY	0 00	-214,323.38	214,415.88	0 00	0 00	92.50	92.50	0 00
15 Mar 04 18 Mar 04	Foreign exchange JPY	0 00	-1,273,593.79	1,246,875.86	0 00	0 00	-26,717.93	-26,717.93	0 00
20 Aug 04 25 Aug 04	Foreign exchange JPY	0 00	-1,259,057.71	1,259,057.70	0 00	0 00	-0.01	-0.01	0 00
13 May 04 18 May 04	Foreign exchange JPY	0 00	-1,208,465.89	1,204,649.40	0 00	0 00	-3,816.49	-3,816.49	0 00
17 Jun 04 21 Jun 04	Foreign exchange JPY	0 00	-1,267,273.23	1,256,190.22	0 00	0 00	-11,083.01	-11,083.01	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Japanese yen sales									
19 Jul 04 21 Jul 04	Foreign exchange JPY	0 00	-1,272,712.17	1,275,598.66	0 00	0 00	2,884.49	2,884.49	0 00
22 Oct 04 27 Oct 04	Foreign exchange JPY	0 00	1,361,828.12	1,350,609.59	0 00	0 00	-11,216.53	11,216.53	0 00
Total Japanese yen sales			-11,345,380.81	11,300,748.41	0 00	0 00	-44,632.40	-44,632.40	0 00
Mexican peso purchases									
17 Jun 04 21 Sep 04	Foreign exchange MXN	0 00	19,567.15	-19,488.78	0 00	0 00	98.37	98.37	0 00
24 Mar 04 26 May 04	Foreign exchange MXN	0 00	19,316.53	-20,000.00	0 00	0 00	-683.47	-683.47	0 00
11 May 04 13 Aug 04	Foreign exchange MXN	0 00	5,919.06	-5,738.01	0 00	0 00	181.05	181.05	0 00
20 Sep 04 21 Dec 04	Foreign exchange MXN	0 00	20,085.10	-19,291.89	0 00	0 00	793.21	793.21	0 00
26 Aug 04 29 Nov 04	Foreign exchange MXN	0 00	19,716.95	-19,220.31	0 00	0 00	496.64	496.64	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Mexican peso purchases									
06 Apr 04 12 May 04	Foreign exchange MXN	0 00	77,006 38	-80,000 00	0 00	0 00	-2,993 62	-2,993 62	0 00
25 May 04 27 Aug 04	Foreign exchange MXN	0 00	19 514 47	-19,051 14	0 00	0 00	463 33	463 33	0 00
16 Mar 04 18 Jun 04	Foreign exchange MXN	0 00	19 764 64	-20,000 00	0 00	0 00	-235 36	-235 36	0 00
16 Sep 04 20 Dec 04	Foreign exchange MXN	0 00	6,016 35	-5 797 20	0 00	0 00	219 15	219 15	0 00
Total Mexican peso purchases			206,906.63	-208,567.33	0.00	0 00	-1,660 70	-1,660.70	0.00
Mexican peso sales									
17 Jun 04 18 Jun 04	Foreign exchange MXN	0 00	-19,764 64	19,755 07	0 00	0 00	-9 57	-9 57	0 00
23 Nov 04 29 Nov 04	Foreign exchange MXN	0 00	-19,716 95	19,555 75	0 00	0 00	-161 20	-161 20	0 00
20 Apr 04 12 May 04	Foreign exchange MXN	0 00	-71,190 88	73,200 88	0 00	0 00	2,010 00	2,010 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Mexican peso sales									
25 May 04 26 May 04	Foreign exchange MXN	0 00	-19,316.53	19,329.99	0 00	0 00	13.46	13.46	0 00
16 Sep 04 20 Sep 04	Foreign exchange MXN	0 00	-5,899.47	5,885.88	0 00	0 00	-13.59	-13.59	0 00
17 Dec 04 21 Dec 04	Foreign exchange MXN	0 00	20,085.10	19,992.87	0 00	0 00	-92.23	-92.23	0 00
20 Sep 04 21 Sep 04	Foreign exchange MXN	0 00	19,567.15	19,582.53	0 00	0 00	15.38	15.38	0 00
11 May 04 12 May 04	Foreign exchange MXN	0 00	-5,815.50	5,830.39	0 00	0 00	14.89	14.89	0 00
17 Dec 04 20 Dec 04	Foreign exchange MXN	0 00	-6,016.35	6,038.34	0 00	0 00	21.99	21.99	0 00
26 Aug 04 27 Aug 04	Foreign exchange MXN	0 00	-19,514.47	19,512.75	0 00	0 00	-1.72	-1.72	0 00
Total Mexican peso sales			-206,887.04	208,684.45	0.00	0.00	1,797.41	1,797.41	0.00

New Taiwan dollar purchases

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
New Taiwan dollar purchases										
17 May 04 24 Aug 04	Foreign exchange TWD	0 00	19,524 83	-19,757 79	0 00	0 00	-232 96	-232 96	0 00	
23 Nov 04 24 Nov 04	Foreign exchange TWD	0 00	20,399 75	-20,436 26	0 00	0 00	-36 51	-36 51	0 00	
14 Sep 04 20 Dec 04	Foreign exchange TWD	0 00	20,522 17	-19,665 43	0 00	0 00	856 74	856 74	0 00	
15 Jun 04 20 Sep 04	Foreign exchange TWD	0 00	19,613 17	-19,782 58	0 00	0 00	-169 41	-169 41	0 00	
18 Mar 04 24 May 04	Foreign exchange TWD	0 00	19,808 01	-20,000 00	0 00	0 00	-191 99	-191 99	0 00	
16 Mar 04 18 Jun 04	Foreign exchange TWD	0 00	19,779 63	-20,000 00	0 00	0 00	-220 37	-220 37	0 00	
19 Aug 04 24 Nov 04	Foreign exchange TWD	0 00	20,399 75	-19,481 76	0 00	0 00	917 99	917 99	0 00	
Total New Taiwan dollar purchases			140,047.31	-139,123.82	0.00	0.00	923.49	923 49	0 00	
New Taiwan dollar sales										

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
New Taiwan dollar sales									
15 Jun 04 18 Jun 04	Foreign exchange TWD	0 00	-19,779 63	19,680 00	0 00	0 00	-99 63	-99 63	0 00
19 Nov 04 24 Nov 04	Foreign exchange TWD	0 00	-20,399 75	20,380 92	0 00	0 00	-18 83	-18 83	0 00
23 Nov 04 24 Nov 04	Foreign exchange TWD	0 00	-20,399 75	20 436 26	0 00	0 00	36 51	36 51	0 00
19 Aug 04 24 Aug 04	Foreign exchange TWD	0 00	-19,524 83	19,397 90	0 00	0 00	-126 93	-126 93	0 00
10 Dec 04 20 Dec 04	Foreign exchange TWD	0 00	-20,522 17	20,487 35	0 00	0 00	-34 82	34 82	0 00
17 May 04 24 May 04	Foreign exchange TWD	0 00	-19,808 01	19,678 55	0 00	0 00	-129 46	129 46	0 00
14 Sep 04 20 Sep 04	Foreign exchange TWD	0 00	-19,613 17	19,584 25	0 00	0 00	-28 92	-28 92	0 00
Total New Taiwan dollar sales			-140,047.31	139,645.23	0.00	0.00	-402.08	-402.08	0.00

Peruvian nuevo sol purchases

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Peruvian nuevo sol purchases									
19 Aug 04 23 Nov 04	Foreign exchange PEN	0 00	10,045 55	-9,808 84	0 00	0 00	236 71	236 71	0 00
19 Aug 04 23 Nov 04	Foreign exchange PEN	0 00	10,949 02	-10,686 29	0 00	0 00	262 73	262 73	0 00
19 Mar 04 24 May 04	Foreign exchange PEN	0 00	19,905 36	-20,000 00	0 00	0 00	-94 64	-94 64	0 00
23 Aug 04 24 Aug 04	Foreign exchange PEN	0 00	10,681 56	-10,672 09	0 00	0 00	9 47	9 47	0 00
15 Sep 04 17 Dec 04	Foreign exchange PEN	0 00	21,301 09	-20,689 86	0 00	0 00	611 23	611 23	0 00
16 Jun 04 20 Sep 04	Foreign exchange PEN	0 00	20 773 25	-19,925 54	0 00	0 00	847 71	847 71	0 00
17 Mar 04 21 Jun 04	Foreign exchange PEN	0 00	20,043 21	-20,000 00	0 00	0 00	43 21	43 21	0 00
20 May 04 24 Aug 04	Foreign exchange PEN	0 00	20,532 47	-19,817 27	0 00	0 00	715 20	715 20	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Total Peruvian nuevo sol purchases			134,231.51	-131,599.89	0.00	0.00	2,631.62	2,631.62	0.00
Peruvian nuevo sol sales									
19 Aug 04 24 Aug 04	Foreign exchange PEN	0 00	-10,681 56	10,686 30	0 00	0 00	4.74	4 74	0 00
20 May 04 24 May 04	Foreign exchange PEN	0 00	-19,905 36	19,902 51	0 00	0 00	-2.65	-2 65	0 00
18 Nov 04 23 Nov 04	Foreign exchange PEN	0 00	-10,949 02	10,973 85	0 00	0 00	24 83	24 83	0 00
18 Nov 04 23 Nov 04	Foreign exchange PEN	0 00	-10,045 55	10,066 81	0 00	0 00	21.26	21.26	0 00
10 Dec 04 17 Dec 04	Foreign exchange PEN	0 00	-21,301 09	21 129 67	0 00	0 00	-171.42	-171 42	0 00
23 Aug 04 24 Aug 04	Foreign exchange PEN	0 00	-10,681 56	10 672 09	0 00	0 00	-9 47	-9 47	0 00
15 Sep 04 20 Sep 04	Foreign exchange PEN	0 00	-20,773 25	20,776 35	0 00	0 00	3 10	3 10	0 00
19 Aug 04 24 Aug 04	Foreign exchange PEN	0 00	-9,850 91	9,852 37	0 00	0 00	1 46	1 46	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Peruvian nuevo sol sales									
16 Jun 04 21 Jun 04	Foreign exchange PEN	0 00	-20,043 21	20,011 50	0 00	0 00	-31 71	-31 71	0 00
Total Peruvian nuevo sol sales			-134,231 51	134,071.45	0.00	0.00	-160.06	-160.06	0.00
Polish zloty purchases									
17 Sep 04 21 Dec 04	Foreign exchange PLN	0 00	17,558 72	-15,000 00	0 00	0 00	2,558 72	2,558 72	0 00
20 Sep 04 22 Nov 04	Foreign exchange PLN	0 00	16 443 84	-14,883 48	0 00	0 00	1,560 36	1,560 36	0 00
Total Polish zloty purchases			34,002 56	-29,883.48	0.00	0.00	4,119.08	4,119 08	0 00
Polish zloty sales									
19 Nov 04 22 Nov 04	Foreign exchange PLN	0 00	-16,443 84	16,434 21	0 00	0 00	-9 63	-9 63	0 00
20 Dec 04 21 Dec 04	Foreign exchange PLN	0 00	-17,558 72	17,539 02	0 00	0 00	-19 70	-19 70	0 00
Total Polish zloty sales			-34,002.56	33,973.23	0 00	0.00	-29.33	-29.33	0.00
Russian ruble (new) purchases									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Russian ruble (new) purchases									
18 Mar 04 19 May 04	Foreign exchange RUB	0 00	19,664.10	-20,000 00	0 00	0 00	-335.90	-335 90	0 00
21 Sep 04 22 Dec 04	Foreign exchange RUB	0 00	21,882.36	-20,679.66	0 00	0 00	1,202.70	1,202.70	0 00
22 Jul 04 25 Oct 04	Foreign exchange RUB	0 00	17,696.25	-17,387.53	0 00	0 00	308.72	308.72	0 00
23 Mar 04 26 Apr 04	Foreign exchange RUB	0 00	17,718.23	-18,000 00	0 00	0 00	-281.77	-281.77	0 00
14 May 04 19 Aug 04	Foreign exchange RUB	0 00	19,503.35	-19,296.11	0 00	0 00	207.24	207.24	0 00
16 Mar 04 17 Jun 04	Foreign exchange RUB	0 00	19,670.55	-20,000 00	0 00	0 00	-329.45	-329.45	0 00
16 Jun 04 20 Sep 04	Foreign exchange RUB	0 00	19,534.57	-19,362.28	0 00	0 00	172.29	172.29	0 00
18 Aug 04 19 Nov 04	Foreign exchange RUB	0 00	19,975.13	-19,244.01	0 00	0 00	731.12	731.12	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Russian ruble (new) purchases									
22 Apr 04 23 Jul 04	Foreign exchange RUB	0 00	17,607 15	-17,472 03	0 00	0 00	135 12	135 12	0 00
Total Russian ruble (new) purchases			173,251.69	-171,441.62	0 00	0.00	1,810 07	1,810 07	0.00
Russian ruble (new) sales									
18 Aug 04 19 Aug 04	Foreign exchange RUB	0 00	-19,503 35	19,500 68	0 00	0 00	-2 67	-2 67	0 00
20 Sep 04 20 Sep 04	Foreign exchange RUB	0 00	-19,534 57	19,536 57	0 00	0 00	2 00	2 00	0 00
20 Dec 04 22 Dec 04	Foreign exchange RUB	0 00	-21,882 36	21,831 41	0 00	0 00	-50 95	-50 95	0 00
14 May 04 19 May 04	Foreign exchange RUB	0 00	-19,664 10	19,601 24	0 00	0 00	-62 86	-62 86	0 00
16 Jun 04 17 Jun 04	Foreign exchange RUB	0 00	-19,670 55	19,669 19	0 00	0 00	-1 36	-1 36	0 00
22 Jul 04 23 Jul 04	Foreign exchange RUB	0 00	-17,607 15	17,611 99	0 00	0 00	4 84	4 84	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Russian ruble (new) sales									
25 Oct 04 25 Oct 04	Foreign exchange RUB	0 00	-17,696.25	17,746.22	0 00	0 00	49.97	49.97	0 00
18 Nov 04 19 Nov 04	Foreign exchange RUB	0 00	-19,975.13	19,975.48	0 00	0 00	0.35	0.35	0 00
22 Apr 04 26 Apr 04	Foreign exchange RUB	0 00	17,718.23	17,664.83	0 00	0 00	-53.40	-53.40	0 00
Total Russian ruble (new) sales			-173,251.69	173,137.61	0.00	0.00	-114.08	-114.08	0.00
Singapore dollar purchases									
18 Mar 04 24 May 04	Foreign exchange SGD	0 00	19,725.24	-20,000.00	0 00	0 00	-274.76	-274.76	0 00
22 Apr 04 26 Jul 04	Foreign exchange SGD	0 00	4,500.55	-4,582.74	0 00	0 00	-82.19	-82.19	0 00
15 Jun 04 20 Sep 04	Foreign exchange SGD	0 00	20,144.16	-19,847.48	0 00	0 00	296.68	296.68	0 00
23 Mar 04 26 Apr 04	Foreign exchange SGD	0 00	19,903.68	-20,000.00	0 00	0 00	-96.32	-96.32	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Singapore dollar purchases									
23 Jul 04 26 Oct 04	Foreign exchange SGD	0 00	4,668 13	-4,526 52	0 00	0 00	141 61	141 61	0 00
19 Aug 04 24 Nov 04	Foreign exchange SGD	0 00	20,585 68	-19,769 06	0 00	0 00	816 62	816 62	0 00
17 Sep 04 20 Dec 04	Foreign exchange SGD	0 00	20,700 65	-20,204 44	0 00	0 00	496 21	496 21	0 00
21 May 04 24 Aug 04	Foreign exchange SGD	0 00	19,791 05	-19,722 94	0 00	0 00	68 11	68 11	0 00
16 Mar 04 18 Jun 04	Foreign exchange SGD	0 00	19,844 02	-20,000 00	0 00	0 00	-155 98	-155 98	0 00
Total Singapore dollar purchases			149,863.16	-148,653.18	0.00	0 00	1,209.98	1,209.98	0.00
Singapore dollar sales									
21 May 04 24 May 04	Foreign exchange SGD	0 00	-19,725 24	19,698 81	0 00	0 00	-26 43	-26 43	0 00
22 Apr 04 26 Apr 04	Foreign exchange SGD	0 00	-4,578 01	4,577 20	0 00	0 00	-0 81	-0 81	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Singapore dollar sales									
19 Aug 04 24 Aug 04	Foreign exchange SGD	0 00	-19,791.05	19,743.68	0 00	0 00	-47.39	-47.39	0 00
23 Nov 04 24 Nov 04	Foreign exchange SGD	0 00	-20,585.68	20,530.05	0 00	0 00	-55.63	-55.63	0 00
23 Jul 04 26 Jul 04	Foreign exchange SGD	0 00	-4,500.55	4,518.62	0 00	0 00	18.07	18.07	0 00
15 Jun 04 18 Jun 04	Foreign exchange SGD	0 00	-19,844.02	19,805.40	0 00	0 00	-38.62	-38.62	0 00
17 Sep 04 20 Sep 04	Foreign exchange SGD	0 00	-20,144.16	20,183.51	0 00	0 00	39.35	39.35	0 00
17 Dec 04 20 Dec 04	Foreign exchange SGD	0 00	-20,700.65	20,725.18	0 00	0 00	24.53	24.53	0 00
22 Oct 04 26 Oct 04	Foreign exchange SGD	0 00	-4,668.13	4,639.27	0 00	0 00	-28.86	-28.86	0 00
21 Apr 04 26 Apr 04	Foreign exchange SGD	0 00	-15,325.67	15,400.47	0 00	0 00	74.80	74.80	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Total Singapore dollar sales			-149,863.16	149,822.17	0.00	0.00	-40.99	-40.99	0.00
Slovak koruna purchases									
08 Nov 04 15 Nov 04	Foreign exchange SKK	0.00	8,104.48	-7,554.61	0.00	0.00	549.87	549.87	0.00
17 Mar 04 21 Jun 04	Foreign exchange SKK	0.00	20,303.31	-20,000.00	0.00	0.00	303.31	303.31	0.00
19 Mar 04 24 May 04	Foreign exchange SKK	0.00	19,742.12	-20,000.00	0.00	0.00	-257.88	-257.88	0.00
07 May 04 11 Aug 04	Foreign exchange SKK	0.00	7,664.01	-7,313.21	0.00	0.00	350.80	350.80	0.00
21 May 04 24 Aug 04	Foreign exchange SKK	0.00	20,048.39	-19,582.64	0.00	0.00	465.75	465.75	0.00
06 Apr 04 10 May 04	Foreign exchange SKK	0.00	79,021.41	-80,000.00	0.00	0.00	-978.59	-978.59	0.00
23 Aug 04 26 Nov 04	Foreign exchange SKK	0.00	22,206.60	-19,985.13	0.00	0.00	2,221.47	2,221.47	0.00
21 Sep 04 22 Dec 04	Foreign exchange SKK	0.00	23,153.17	-20,480.93	0.00	0.00	2,672.24	2,672.24	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Slovak koruna purchases										
18 Jun 04 21 Sep 04	Foreign exchange SKK	0 00	20,343.96	-20,120.37	0 00	0 00	223.59		223.59	0 00
Total Slovak koruna purchases			220,587.45	-215,036.89	0.00	0.00	5,550.56		5,550.56	0.00
Slovak koruna sales										
21 May 04 24 May 04	Foreign exchange SKK	0 00	-19,742.12	19,747.00	0 00	0 00	4.88		4.88	0 00
20 Dec 04 22 Dec 04	Foreign exchange SKK	0 00	-23,153.17	23,191.12	0 00	0 00	37.95		37.95	0 00
07 May 04 10 May 04	Foreign exchange SKK	0 00	-5,894.03	5,909.43	0 00	0 00	15.40		15.40	0 00
21 Sep 04 22 Sep 04	Foreign exchange SKK	0 00	-20,524.82	20,572.31	0 00	0 00	47.49		47.49	0 00
18 Jun 04 21 Jun 04	Foreign exchange SKK	0 00	-20,303.31	20,236.08	0 00	0 00	-67.23		-67.23	0 00
24 Nov 04 26 Nov 04	Foreign exchange SKK	0 00	-22,206.60	22,032.11	0 00	0 00	-174.49		-174.49	0 00

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*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Slovak koruna sales									
23 Aug 04 24 Aug 04	Foreign exchange SKK	0 00	-20,048 39	20,084 15	0 00	0 00	35 76	35 76	0 00
11 Aug 04 11 Aug 04	Foreign exchange SKK	0 00	-7,664 01	7,589 24	0 00	0 00	-74 77	-74 77	0 00
12 Nov 04 15 Nov 04	Foreign exchange SKK	0 00	-8,104 48	8,099 15	0 00	0 00	-5 33	-5 33	0 00
20 Apr 04 10 May 04	Foreign exchange SKK	0 00	-73 127 39	73,227 16	0 00	0 00	99 77	99 77	0 00
Total Slovak koruna sales			-220,768.32	220,687.75	0.00	0.00	-80.57	-80.57	0 00
South African rand purchases									
21 May 04 24 Aug 04	Foreign exchange ZAR	0 00	20,103 68	-19,584 60	0 00	0 00	519 08	519 08	0 00
18 Jun 04 21 Sep 04	Foreign exchange ZAR	0 00	21,131 52	-20,982 03	0 00	0 00	149 49	149 49	0 00
17 Mar 04 21 Jun 04	Foreign exchange ZAR	0 00	21,500 00	-20,000 00	0 00	0 00	1,500 00	1,500 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
South African rand purchases										
19 Mar 04 24 May 04	Foreign exchange ZAR	0 00	19,873.25	-20,000 00	0 00	0 00	-126.75	-126 75	0 00	
07 May 04 11 Aug 04	Foreign exchange ZAR	0 00	6,547 20	-5,681 50	0 00	0 00	865.70	865 70	0 00	
06 Apr 04 10 May 04	Foreign exchange ZAR	0 00	74,282 57	-80,000 00	0 00	0 00	-5,717 43	-5,717 43	0 00	
Total South African rand purchases			163,438.22	-166,248 13	0 00	0 00	-2,809.91	-2,809.91	0 00	
South African rand sales										
18 Jun 04 21 Jun 04	Foreign exchange ZAR	0 00	-21,500 00	21,349 42	0 00	0 00	-150 58	-150 58	0 00	
20 Apr 04 10 May 04	Foreign exchange ZAR	0 00	-70,975 16	76,063 67	0 00	0 00	5,088 51	5,088 51	0 00	
14 Jul 04 21 Sep 04	Foreign exchange ZAR	0 00	-8,807 24	9,331 14	0 00	0 00	523.90	523 90	0 00	
07 May 04 10 May 04	Foreign exchange ZAR	0 00	-3,307 41	3,332 37	0 00	0 00	24 96	24 96	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
South African rand sales										
29 Jun 04 24 Aug 04	Foreign exchange ZAR	0 00	-12,118 95	12,870 22	0 00	0 00	751 27	751 27	0 00	
14 Jul 04 11 Aug 04	Foreign exchange ZAR	0 00	-6,547 20	6,624 27	0 00	0 00	77 07	77 07	0 00	
29 Jun 04 21 Sep 04	Foreign exchange ZAR	0 00	-12,324 28	12,647 82	0 00	0 00	323 54	323 54	0 00	
14 Jul 04 24 Aug 04	Foreign exchange ZAR	0 00	-7,984 74	8,756 75	0 00	0 00	772 01	772 01	0 00	
21 May 04 24 May 04	Foreign exchange ZAR	0 00	-19,873 25	19,935 90	0 00	0 00	62 65	62 65	0 00	
Total South African rand sales			-163,438.23	170,911.56	0 00	0.00	7,473.33	7,473 33	0.00	
South Korean won purchases										
15 Jun 04 20 Sep 04	Foreign exchange KRW	0 00	20,584 39	-20,150 27	0 00	0 00	434 12	434 12	0 00	
17 May 04 24 Aug 04	Foreign exchange KRW	0 00	20,191 60	-19,524 67	0 00	0 00	666 93	666 93	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
South Korean won purchases										
21 Jul 04 28 Oct 04	Foreign exchange KRW	0 00	5,542.02	-5,338.82	0 00	0 00	203.20	203.20	0 00	0 00
23 Nov 04 24 Nov 04	Foreign exchange KRW	0 00	21,858.28	-21,895.27	0 00	0 00	-36.99	-36.99	0 00	0 00
14 Sep 04 20 Dec 04	Foreign exchange KRW	0 00	22,253.65	-20,512.82	0 00	0 00	1,740.83	1,740.83	0 00	0 00
23 Mar 04 26 Apr 04	Foreign exchange KRW	0 00	18,038.84	-18,000.00	0 00	0 00	38.84	38.84	0 00	0 00
18 Mar 04 24 May 04	Foreign exchange KRW	0 00	19,812.85	-20,000.00	0 00	0 00	-187.15	-187.15	0 00	0 00
22 Apr 04 26 Jul 04	Foreign exchange KRW	0 00	5,342.71	-5,331.74	0 00	0 00	10.97	10.97	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange KRW	0 00	20,391.41	-20,000.00	0 00	0 00	391.41	391.41	0 00	0 00
19 Aug 04 24 Nov 04	Foreign exchange KRW	0 00	21,858.28	-20,043.03	0 00	0 00	1,815.25	1,815.25	0 00	0 00

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<u>Trade Date</u>		<u>Security Description</u>	<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Acquisition Date</u>	<u>Short Term</u>				<u>Long Term</u>	<u>Translation</u>	<u>Short Term</u>	<u>Long Term</u>	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Total South Korean won purchases				175,874.03	-170,796.62	0.00	0.00	5,077.41	5,077.41	0.00
South Korean won sales										
22 Apr 04	26 Apr 04	Foreign exchange KRW	0 00	-5,379.37	5,370.56	0 00	0 00	-8.81	-8.81	0 00
19 Nov 04	24 Nov 04	Foreign exchange KRW	0 00	-21,858.28	21,807.12	0 00	0 00	-51.16	-51.16	0 00
23 Nov 04	24 Nov 04	Foreign exchange KRW	0 00	-21,858.28	21,895.27	0 00	0 00	36.99	36.99	0 00
17 May 04	24 May 04	Foreign exchange KRW	0 00	-19,812.85	19,657.33	0 00	0 00	-155.52	-155.52	0 00
22 Oct 04	28 Oct 04	Foreign exchange KRW	0 00	-5,542.02	5,459.48	0 00	0 00	-82.54	-82.54	0 00
21 Apr 04	26 Apr 04	Foreign exchange KRW	0 00	-12,659.47	12,667.13	0 00	0 00	7.66	7.66	0 00
15 Jun 04	18 Jun 04	Foreign exchange KRW	0 00	-20,391.41	20,281.88	0 00	0 00	-109.53	-109.53	0 00
19 Aug 04	24 Aug 04	Foreign exchange KRW	0 00	-20,191.60	20,134.87	0 00	0 00	-56.73	-56.73	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
South Korean won sales										
10 Dec 04 20 Dec 04	Foreign exchange KRW	0 00	-22,253 65	22,222 22	0 00	0 00	-31.43	-31 43	0 00	
21 Jul 04 26 Jul 04	Foreign exchange KRW	0 00	-5,342 71	5,372 41	0 00	0 00	29 70	29 70	0 00	
14 Sep 04 20 Sep 04	Foreign exchange KRW	0 00	-20,584 39	20 602 36	0 00	0 00	17 97	17 97	0 00	
Total South Korean won sales			-175,874.03	175,470.63	0.00	0 00	-403 40	-403.40	0 00	
United States dollar purchases										
22 Apr 04 26 Apr 04	Foreign exchange USD	0 00	5,370 56	-5,370 56	0 00	0 00	0 00	0 00	0 00	
21 May 04 24 May 04	Foreign exchange USD	0 00	19,747 00	-19 747 00	0 00	0 00	0 00	0 00	0 00	
18 Jun 04 21 Jun 04	Foreign exchange USD	0 00	21,349 42	-21,349 42	0 00	0 00	0 00	0 00	0 00	
20 Apr 04 10 May 04	Foreign exchange USD	0 00	76,063 67	-76,063 67	0 00	0 00	0 00	0 00	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
12 Jan 04 15 Jan 04	Foreign exchange USD	0 00	302,450 80	-302,450 80	0 00	0 00	0 00	0 00	0 00
17 Sep 04 22 Sep 04	Foreign exchange USD	0 00	60,959 50	-60,959 50	0 00	0 00	0 00	0 00	0 00
20 Sep 04 21 Sep 04	Foreign exchange USD	0 00	9,866 90	-9,866 90	0 00	0 00	0 00	0 00	0 00
05 Jan 04 10 Feb 04	Foreign exchange USD	0 00	2,949,295 36	-2,949,295 36	0 00	0 00	0 00	0 00	0 00
20 Oct 04 09 Dec 04	Foreign exchange USD	0 00	1,598,663 30	-1,598,663 30	0 00	0 00	0 00	0 00	0 00
14 Jul 04 21 Sep 04	Foreign exchange USD	0 00	9,331 14	-9,331 14	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	19,966 42	-19,966 42	0 00	0 00	0 00	0 00	0 00
22 Nov 04 23 Nov 04	Foreign exchange USD	0 00	21,514 64	-21,514 64	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
05 Apr 04 10 May 04	Foreign exchange USD	0 00	3,954,302.00	-3,954,302 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Apr 04 26 Apr 04	Foreign exchange USD	0 00	14,489 45	-14,489 45	0 00	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	10,686 30	-10,686 30	0 00	0 00	0 00	0 00	0 00	0 00
07 May 04 10 May 04	Foreign exchange USD	0 00	3,332.37	-3,332 37	0 00	0 00	0 00	0 00	0 00	0 00
24 Aug 04 27 Aug 04	Foreign exchange USD	0 00	59,195 87	-59,195 87	0 00	0 00	0 00	0 00	0 00	0 00
14 May 04 19 May 04	Foreign exchange USD	0 00	19,085 07	-19,085 07	0 00	0 00	0 00	0 00	0 00	0 00
20 Dec 04 22 Dec 04	Foreign exchange USD	0 00	23,191.12	-23,191 12	0 00	0 00	0 00	0 00	0 00	0 00
05 Jan 04 06 Jan 04	Foreign exchange USD	0 00	17,277 52	-17,277 52	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
22 Sep 04 27 Sep 04	Foreign exchange USD	0 00	1,312,736 42	-1,312,736 42	0 00	0 00	0 00	0 00	0 00
19 Nov 04 22 Nov 04	Foreign exchange USD	0 00	16,434 21	-16,434 21	0 00	0 00	0 00	0 00	0 00
18 Nov 04 23 Nov 04	Foreign exchange USD	0 00	21,430 89	-21,430 89	0 00	0 00	0 00	0 00	0 00
19 Nov 04 24 Nov 04	Foreign exchange USD	0 00	21,807 12	-21,807 12	0 00	0 00	0 00	0 00	0 00
15 Jun 04 18 Jun 04	Foreign exchange USD	0 00	19,680 00	-19,680 00	0 00	0 00	0 00	0 00	0 00
29 Jun 04 24 Aug 04	Foreign exchange USD	0 00	12,870 22	-12,870 22	0 00	0 00	0 00	0 00	0 00
21 May 04 24 May 04	Foreign exchange USD	0 00	19,698 81	-19,698 81	0 00	0 00	0 00	0 00	0 00
20 Dec 04 21 Dec 04	Foreign exchange USD	0 00	17,539 02	-17,539 02	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
21 Jul 04 26 Jul 04	Foreign exchange USD	0 00	4,744 65	-4,744 65	0 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04 10 Dec 04	Foreign exchange USD	0 00	16,633 03	-16,633 03	0 00	0 00	0 00	0 00	0 00	0 00
20 Oct 04 25 Oct 04	Foreign exchange USD	0 00	4,991 33	-4,991 33	0 00	0 00	0 00	0 00	0 00	0 00
19 Nov 04 24 Nov 04	Foreign exchange USD	0 00	20,380 92	-20,380 92	0 00	0 00	0 00	0 00	0 00	0 00
27 Apr 04 30 Apr 04	Foreign exchange USD	0 00	297,990 25	-297,990 25	0 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04 06 Dec 04	Foreign exchange USD	0 00	427,999 98	-427,999 98	0 00	0 00	0 00	0 00	0 00	0 00
13 Feb 04 18 Feb 04	Foreign exchange USD	0 00	1,309,141 93	-1,309,141 93	0 00	0 00	0 00	0 00	0 00	0 00
01 Nov 04 04 Nov 04	Foreign exchange USD	0 00	5,096 08	-5,096 08	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
09 Mar 04 08 Apr 04	Foreign exchange USD	0 00	1,233,842 22	-1,233,842 22	0 00	0 00	0 00	0 00	0 00
20 Apr 04 29 Apr 04	Foreign exchange USD	0 00	15,381 99	-15,381 99	0 00	0 00	0 00	0 00	0 00
22 Apr 04 26 Apr 04	Foreign exchange USD	0 00	4,577 20	-4,577 20	0 00	0 00	0 00	0 00	0 00
18 Aug 04 19 Aug 04	Foreign exchange USD	0 00	19,500 68	-19,500 68	0 00	0 00	0 00	0 00	0 00
23 Nov 04 24 Nov 04	Foreign exchange USD	0 00	20,436 26	-20,436 26	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	19,397 90	-19,397 90	0 00	0 00	0 00	0 00	0 00
17 Jun 04 18 Jun 04	Foreign exchange USD	0 00	19,755 07	-19,755 07	0 00	0 00	0 00	0 00	0 00
23 Nov 04 29 Nov 04	Foreign exchange USD	0 00	19,555 75	-19,555 75	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
20 Sep 04 25 Oct 04	Foreign exchange USD	0 00	1,601,266 00	-1,601,266 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	19,942 56	-19,942 56	0 00	0 00	0 00	0 00	0 00	0 00
21 May 04 24 May 04	Foreign exchange USD	0 00	19,958 55	-19,958 55	0 00	0 00	0 00	0 00	0 00	0 00
20 Apr 04 12 May 04	Foreign exchange USD	0 00	73,200 88	-73,200 88	0 00	0 00	0 00	0 00	0 00	0 00
07 May 04 10 May 04	Foreign exchange USD	0 00	5,909 43	-5,909 43	0 00	0 00	0 00	0 00	0 00	0 00
05 Mar 04 08 Apr 04	Foreign exchange USD	0 00	3,380,518 05	-3,380,518 05	0 00	0 00	0 00	0 00	0 00	0 00
21 Sep 04 22 Sep 04	Foreign exchange USD	0 00	20,572 31	-20,572 31	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04 17 Sep 04	Foreign exchange USD	0 00	19,703 48	-19,703 48	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
20 Sep 04 20 Sep 04	Foreign exchange USD	0 00	19,536 57	-19,536 57	0 00	0 00	0 00	0 00	0 00	
23 Nov 04 24 Nov 04	Foreign exchange USD	0 00	21,895 27	-21 895 27	0 00	0 00	0 00	0 00	0 00	
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	19,743 66	-19,743 66	0 00	0 00	0 00	0 00	0 00	
14 Sep 04 17 Sep 04	Foreign exchange USD	0 00	19,707 97	-19,707 97	0 00	0 00	0 00	0 00	0 00	
10 Dec 04 17 Dec 04	Foreign exchange USD	0 00	20,456 37	-20,456 37	0 00	0 00	0 00	0 00	0 00	
03 Feb 04 10 Feb 04	Foreign exchange USD	0 00	502,047 20	-502,047 20	0 00	0 00	0 00	0 00	0 00	
17 May 04 24 May 04	Foreign exchange USD	0 00	19,657 33	-19,657 33	0 00	0 00	0 00	0 00	0 00	
20 Dec 04 22 Dec 04	Foreign exchange USD	0 00	21,831 41	-21,831 41	0 00	0 00	0 00	0 00	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Transtation	Total	
					Short Term	Long Term			Short Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
25 May 04 26 May 04	Foreign exchange USD	0 00	19,329 99	-19,329 99	0 00	0 00	0 00	0 00	0 00
10 Dec 04 20 Dec 04	Foreign exchange USD	0 00	20,487 35	-20,487 35	0 00	0 00	0 00	0 00	0 00
22 Oct 04 28 Oct 04	Foreign exchange USD	0 00	5,459 48	-5,459 48	0 00	0 00	0 00	0 00	0 00
23 Jul 04 26 Jul 04	Foreign exchange USD	0 00	5,481 41	-5,481 41	0 00	0 00	0 00	0 00	0 00
20 May 04 24 May 04	Foreign exchange USD	0 00	19,902 51	-19,902 51	0 00	0 00	0 00	0 00	0 00
17 Dec 04 21 Dec 04	Foreign exchange USD	0 00	20,540 54	-20,540 54	0 00	0 00	0 00	0 00	0 00
14 Jul 04 11 Aug 04	Foreign exchange USD	0 00	6,624 27	-6,624 27	0 00	0 00	0 00	0 00	0 00
08 Dec 04 13 Dec 04	Foreign exchange USD	0 00	124,568 52	-124,568 52	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
16 Sep 04 20 Sep 04	Foreign exchange USD	0 00	5,885 88	-5,885 88	0 00	0 00	0 00	0 00	0 00
29 Mar 04 31 Mar 04	Foreign exchange USD	0 00	516,488 90	-516,488 90	0 00	0 00	0 00	0 00	0 00
08 Nov 04 10 Nov 04	Foreign exchange USD	0 00	141,023 97	-141,023 97	0 00	0 00	0 00	0 00	0 00
17 Dec 04 20 Dec 04	Foreign exchange USD	0 00	19,991 77	-19,991 77	0 00	0 00	0 00	0 00	0 00
17 Dec 04 21 Dec 04	Foreign exchange USD	0 00	19,992 87	-19,992 87	0 00	0 00	0 00	0 00	0 00
05 May 04 10 Jun 04	Foreign exchange USD	0 00	3,704,082 00	-3,704,082 00	0 00	0 00	0 00	0 00	0 00
17 Nov 04 22 Nov 04	Foreign exchange USD	0 00	30,173 22	-30,173 22	0 00	0 00	0 00	0 00	0 00
17 May 04 24 May 04	Foreign exchange USD	0 00	19,678 55	-19,678 55	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
08 Sep 01 10 Sep 01	Foreign exchange USD	0 00	1,804,400 13	-1,804,400 13	0 00	0 00	0 00	0 00	0 00	0 00
20 Sep 01 21 Sep 01	Foreign exchange USD	0 00	19,582 53	-19,582 53	0 00	0 00	0 00	0 00	0 00	0 00
19 Oct 04 22 Oct 04	Foreign exchange USD	0 00	43,809 08	-43,809 08	0 00	0 00	0 00	0 00	0 00	0 00
23 Dec 03 07 Jan 04	Foreign exchange USD	0 00	3,193,389 92	-3,193,389 92	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 21 Jun 04	Foreign exchange USD	0 00	9,977 93	-9,977 93	0 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04 24 Nov 04	Foreign exchange USD	0 00	20,530 05	-20,530 05	0 00	0 00	0 00	0 00	0 00	0 00
18 Nov 04 23 Nov 04	Foreign exchange USD	0 00	10,973 85	-10,973 85	0 00	0 00	0 00	0 00	0 00	0 00
21 Apr 04 26 Apr 04	Foreign exchange USD	0 00	12,667 13	-12,667 13	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
15 Jun 04 18 Jun 04	Foreign exchange USD	0 00	20,281 88	-20,281 88	0 00	0 00	0 00	0 00	0 00
27 Jul 04 30 Jul 04	Foreign exchange USD	0 00	162,765 85	-162,765 85	0 00	0 00	0 00	0 00	0 00
15 Dec 04 17 Dec 04	Foreign exchange USD	0 00	214,415 88	-214,415 88	0 00	0 00	0 00	0 00	0 00
14 May 04 19 May 04	Foreign exchange USD	0 00	19,601 24	-19,601 24	0 00	0 00	0 00	0 00	0 00
15 Mar 04 18 Mar 04	Foreign exchange USD	0 00	1,246,875 86	-1,246,875 86	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	20,134 87	-20,134 87	0 00	0 00	0 00	0 00	0 00
15 Jul 04 19 Jul 04	Foreign exchange USD	0 00	5,443 40	-5,443 40	0 00	0 00	0 00	0 00	0 00
10 Dec 04 20 Dec 04	Foreign exchange USD	0 00	22,222 22	-22,222 22	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
23 Jul 04 26 Jul 04	Foreign exchange USD	0 00	4,518 62	-4,518 62	0 00	0 00	0 00	0 00	0 00	0 00
11 May 04 12 May 04	Foreign exchange USD	0 00	5 830 39	-5 830 39	0 00	0 00	0 00	0 00	0 00	0 00
18 Jun 04 21 Jun 04	Foreign exchange USD	0 00	20,236 08	-20,236 08	0 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04 26 Apr 04	Foreign exchange USD	0 00	5,482 04	-5,482 04	0 00	0 00	0 00	0 00	0 00	0 00
07 Jun 04 20 Jul 04	Foreign exchange USD	0 00	3,750,481 70	-3,750,481 70	0 00	0 00	0 00	0 00	0 00	0 00
18 Nov 04 23 Nov 04	Foreign exchange USD	0 00	10,066 81	-10,066 81	0 00	0 00	0 00	0 00	0 00	0 00
20 May 04 24 May 04	Foreign exchange USD	0 00	18,690 47	-18,690 47	0 00	0 00	0 00	0 00	0 00	0 00
20 Aug 04 25 Aug 04	Foreign exchange USD	0 00	1,259,057 70	-1,259,057 70	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
15 Jun 04 18 Jun 04	Foreign exchange USD	0 00	19,805 40	-19,805 40	0 00	0 00	0 00	0 00	0 00
22 Oct 04 26 Oct 04	Foreign exchange USD	0 00	5,489 86	-5,489 86	0 00	0 00	0 00	0 00	0 00
04 Aug 04 06 Aug 04	Foreign exchange USD	0 00	4,842 66	-4,842 66	0 00	0 00	0 00	0 00	0 00
10 Dec 04 17 Dec 04	Foreign exchange USD	0 00	21,129 67	-21,129 67	0 00	0 00	0 00	0 00	0 00
24 Nov 04 26 Nov 04	Foreign exchange USD	0 00	22,032 11	-22,032 11	0 00	0 00	0 00	0 00	0 00
15 Nov 04 18 Nov 04	Foreign exchange USD	0 00	20,543 00	-20,543 00	0 00	0 00	0 00	0 00	0 00
16 Jun 04 17 Jun 04	Foreign exchange USD	0 00	19,669 19	-19,669 19	0 00	0 00	0 00	0 00	0 00
15 Jun 04 21 Jun 04	Foreign exchange USD	0 00	19,951 47	-19,951 47	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
23 Aug 04 24 Aug 04	Foreign exchange USD	0 00	20,084 15	-20,084 15	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 18 Jun 04	Foreign exchange USD	0 00	19,138 76	-19,138 76	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04 17 Sep 04	Foreign exchange USD	0 00	20,659 73	-20,659 73	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 20 Sep 04	Foreign exchange USD	0 00	19,932 95	-19,932 95	0 00	0 00	0 00	0 00	0 00	0 00
17 Dec 04 20 Dec 04	Foreign exchange USD	0 00	6,038 34	-6,038 34	0 00	0 00	0 00	0 00	0 00	0 00
17 Aug 04 18 Aug 04	Foreign exchange USD	0 00	19,071 03	-19,071 03	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 18 Jun 04	Foreign exchange USD	0 00	19,937 42	-19,937 42	0 00	0 00	0 00	0 00	0 00	0 00
14 Sep 04 17 Sep 04	Foreign exchange USD	0 00	20,579 66	-20,579 66	0 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
17 Sep 04 20 Sep 04	Foreign exchange USD	0 00	20,183 51	-20,183 51	0 00	0 00	0 00	0 00	0 00
21 Jul 04 26 Jul 04	Foreign exchange USD	0 00	5,372 41	-5,372 41	0 00	0 00	0 00	0 00	0 00
17 Sep 04 21 Sep 04	Foreign exchange USD	0 00	19,746 73	-19,746 73	0 00	0 00	0 00	0 00	0 00
16 Aug 04 18 Aug 04	Foreign exchange USD	0 00	19,064 16	-19,064 16	0 00	0 00	0 00	0 00	0 00
28 Apr 04 29 Apr 04	Foreign exchange USD	0 00	4,971 77	-4,971 77	0 00	0 00	0 00	0 00	0 00
29 Jun 04 21 Sep 04	Foreign exchange USD	0 00	12 647 82	-12 647 82	0 00	0 00	0 00	0 00	0 00
23 Aug 04 24 Aug 04	Foreign exchange USD	0 00	10,672 09	-10,672 09	0 00	0 00	0 00	0 00	0 00
05 Aug 04 06 Aug 04	Foreign exchange USD	0 00	4,840 33	-4,840 33	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
13 May 04 18 May 04	Foreign exchange USD	0 00	1,204,649 40	-1,204,649 40	0 00	0 00	0 00	0 00	0 00	0 00
11 Aug 04 11 Aug 04	Foreign exchange USD	0 00	7,589 24	-7,589 24	0 00	0 00	0 00	0 00	0 00	0 00
17 Dec 04 20 Dec 04	Foreign exchange USD	0 00	20,725 18	-20,725 18	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 04 27 Aug 04	Foreign exchange USD	0 00	19,512 75	-19,512 75	0 00	0 00	0 00	0 00	0 00	0 00
17 Dec 04 21 Dec 04	Foreign exchange USD	0 00	10,270 27	-10,270 27	0 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04 24 Nov 04	Foreign exchange USD	0 00	20,000 26	-20,000 26	0 00	0 00	0 00	0 00	0 00	0 00
22 Jul 04 23 Jul 04	Foreign exchange USD	0 00	17,611 99	-17,611 99	0 00	0 00	0 00	0 00	0 00	0 00
22 Oct 04 26 Oct 04	Foreign exchange USD	0 00	4,639 27	-4,639 27	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
12 Nov 04 15 Nov 04	Foreign exchange USD	0 00	8,099 15	-8,099 15	0 00	0 00	0 00	0 00	0 00	0 00
15 Sep 04 20 Sep 04	Foreign exchange USD	0 00	20,776 35	-20,776 35	0 00	0 00	0 00	0 00	0 00	0 00
17 Jun 04 21 Jun 04	Foreign exchange USD	0 00	1,256,190 22	-1,256,190 22	0 00	0 00	0 00	0 00	0 00	0 00
20 Apr 04 29 Apr 04	Foreign exchange USD	0 00	1,062 45	-1,062 45	0 00	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Aug 04	Foreign exchange USD	0 00	9,852 37	-9,852 37	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 18 Jun 04	Foreign exchange USD	0 00	18,747 72	-18,747 72	0 00	0 00	0 00	0 00	0 00	0 00
09 Jul 04 13 Jul 04	Foreign exchange USD	0 00	4,082 44	-4,082 44	0 00	0 00	0 00	0 00	0 00	0 00
14 Sep 04 20 Sep 04	Foreign exchange USD	0 00	19,584 25	-19,584 25	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
20 Apr 04 10 May 04	Foreign exchange USD	0 00	73,227 16	-73,227 16	0 00	0 00	0 00	0 00	0 00
25 Oct 04 25 Oct 04	Foreign exchange USD	0 00	17,746 22	-17,746 22	0 00	0 00	0 00	0 00	0 00
18 Aug 04 23 Sep 04	Foreign exchange USD	0 00	3,581,387 85	-3,581,387 85	0 00	0 00	0 00	0 00	0 00
19 Jul 04 21 Jul 04	Foreign exchange USD	0 00	1,275,596 66	-1,275,596 66	0 00	0 00	0 00	0 00	0 00
10 Dec 04 17 Dec 04	Foreign exchange USD	0 00	21,606 05	-21,606 05	0 00	0 00	0 00	0 00	0 00
14 Jul 04 24 Aug 04	Foreign exchange USD	0 00	8,756 75	-8,756 75	0 00	0 00	0 00	0 00	0 00
18 Nov 04 19 Nov 04	Foreign exchange USD	0 00	19,975 48	-19,975 48	0 00	0 00	0 00	0 00	0 00
22 Apr 04 29 Apr 04	Foreign exchange USD	0 00	4,913 00	-4,913 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
21 May 04 24 May 04	Foreign exchange USD	0 00	19,935 90	-19,935 90	0 00	0 00	0 00	0 00	0 00	0 00
16 Jun 04 21 Jun 04	Foreign exchange USD	0 00	20,011 50	-20,011 50	0 00	0 00	0 00	0 00	0 00	0 00
22 Oct 04 27 Oct 04	Foreign exchange USD	0 00	1,350,609 59	-1,350,609 59	0 00	0 00	0 00	0 00	0 00	0 00
21 Apr 04 26 Apr 04	Foreign exchange USD	0 00	15,400 47	-15,400 47	0 00	0 00	0 00	0 00	0 00	0 00
15 Jul 04 23 Aug 04	Foreign exchange USD	0 00	3,768,562 42	-3,768,562 42	0 00	0 00	0 00	0 00	0 00	0 00
14 Sep 04 20 Sep 04	Foreign exchange USD	0 00	20,602 36	-20,602 36	0 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04 26 Apr 04	Foreign exchange USD	0 00	17,664 83	-17,664 83	0 00	0 00	0 00	0 00	0 00	0 00
05 Feb 04 10 Mar 04	Foreign exchange USD	0 00	3,437,809 83	-3,437,809 83	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade / Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Total United States dollar purchases			53,118,457.84	-53,118,457.84	0.00	0.00	0.00	0.00	0.00
United States dollar sales									
19 Aug 04 23 Nov 04	Foreign exchange USD	0.00	-9,808.84	9,808.84	0.00	0.00	0.00	0.00	0.00
17 May 04 24 Aug 04	Foreign exchange USD	0.00	-19,757.79	19,757.79	0.00	0.00	0.00	0.00	0.00
06 Dec 04 09 Dec 04	Foreign exchange USD	0.00	-1,338,372.80	1,338,372.80	0.00	0.00	0.00	0.00	0.00
18 Mar 04 19 May 04	Foreign exchange USD	0.00	-20,000.00	20,000.00	0.00	0.00	0.00	0.00	0.00
23 Jul 04 26 Oct 04	Foreign exchange USD	0.00	-5,497.13	5,497.13	0.00	0.00	0.00	0.00	0.00
18 Mar 04 24 May 04	Foreign exchange USD	0.00	-20,000.00	20,000.00	0.00	0.00	0.00	0.00	0.00
17 Sep 04 25 Oct 04	Foreign exchange USD	0.00	59,725.32	59,725.32	0.00	0.00	0.00	0.00	0.00
14 Sep 04 17 Dec 04	Foreign exchange USD	0.00	-19,695.16	19,695.16	0.00	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
13 May 04 21 Jun 04	Foreign exchange USD	0 00	-1,205,924 15	1,205,924 15	0 00	0 00	0 00	0 00	0 00	0 00
21 Sep 04 22 Dec 04	Foreign exchange USD	0 00	-20,679 66	20,679 66	0 00	0 00	0 00	0 00	0 00	0 00
25 Mar 04 29 Apr 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Jun 04 21 Sep 04	Foreign exchange USD	0 00	-19,468 78	19,468 78	0 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04 15 Nov 04	Foreign exchange USD	0 00	-7,554 61	7,554 61	0 00	0 00	0 00	0 00	0 00	0 00
22 Dec 03 15 Jan 04	Foreign exchange USD	0 00	-300,000 00	300,000 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04 24 Nov 04	Foreign exchange USD	0 00	-20,436 26	20,436 26	0 00	0 00	0 00	0 00	0 00	0 00
24 Mar 04 26 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
17 Sep 04 21 Dec 01	Foreign exchange USD	0 00	-9,869 05	9,869 05	0 00	0 00	0 00	0 00	0 00	0 00
17 Aug 04 18 Aug 04	Foreign exchange USD	0 00	-19,071 03	19,071 03	0 00	0 00	0 00	0 00	0 00	0 00
17 Mar 04 21 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 20 Sep 04	Foreign exchange USD	0 00	-20,150 27	20,150 27	0 00	0 00	0 00	0 00	0 00	0 00
09 Mar 04 11 Mar 04	Foreign exchange USD	0 00	-1,234,795 50	1,234,795 50	0 00	0 00	0 00	0 00	0 00	0 00
17 May 04 24 Aug 04	Foreign exchange USD	0 00	-19,524 67	19,524 67	0 00	0 00	0 00	0 00	0 00	0 00
11 May 04 13 Aug 04	Foreign exchange USD	0 00	-5,738 01	5,738 01	0 00	0 00	0 00	0 00	0 00	0 00
17 Nov 04 09 Dec 04	Foreign exchange USD	0 00	-29,959 25	29,959 25	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
05 Apr 04 08 Apr 04	Foreign exchange USD	0 00	-3,957,797 88	3,957,797 88	0 00	0 00	0 00	0 00	0 00	
20 Sep 04 23 Sep 04	Foreign exchange USD	0 00	-1,601,249 41	1,601,249 41	0 00	0 00	0 00	0 00	0 00	
21 May 04 24 Aug 04	Foreign exchange USD	0 00	-19,584 60	19,584 60	0 00	0 00	0 00	0 00	0 00	
19 Aug 04 23 Nov 04	Foreign exchange USD	0 00	-10,686 29	10,686 29	0 00	0 00	0 00	0 00	0 00	
16 Aug 04 18 Nov 04	Foreign exchange USD	0 00	-19,052 24	19,052 24	0 00	0 00	0 00	0 00	0 00	
19 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	
07 May 04 11 Aug 04	Foreign exchange USD	0 00	-7,313 21	7,313 21	0 00	0 00	0 00	0 00	0 00	
05 Mar 04 10 Mar 04	Foreign exchange USD	0 00	-3,383,289 00	3,383,289 00	0 00	0 00	0 00	0 00	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
21 Jul 04 28 Oct 04	Foreign exchange USD	0 00	-5,338 82	5,338 82	0 00	0 00	0.00	0 00	0 00	
04 Aug 04 04 Nov 04	Foreign exchange USD	0 00	-4,839 65	4 839 65	0 00	0 00	0 00	0 00	0 00	
23 Dec 03 07 Jan 04	Foreign exchange USD	0 00	-4,958 68	4,958 68	0 00	0 00	0.00	0 00	0 00	
17 Sep 04 27 Sep 04	Foreign exchange USD	0 00	-27,000 00	27,000 00	0 00	0 00	0 00	0 00	0 00	
23 Nov 04 24 Nov 04	Foreign exchange USD	0 00	-21,895 27	21,895 27	0 00	0 00	0 00	0 00	0 00	
23 Mar 04 26 Apr 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	
21 May 04 24 Aug 04	Foreign exchange USD	0 00	-19,582 64	19,582 64	0 00	0 00	0.00	0 00	0 00	
20 Aug 04 27 Sep 04	Foreign exchange USD	0 00	-1,260,894 02	1 260,894 02	0 00	0 00	0.00	0 00	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
22 Apr 04 26 Jul 04	Foreign exchange USD	0 00	-4,582 74	4,582 74	0 00	0 00	0 00	0 00	0 00
05 Jan 04 07 Jan 04	Foreign exchange USD	0 00	-2,952,110 00	2,952,110 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04 06 Dec 04	Foreign exchange USD	0 00	-141,235 43	141,235 43	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Nov 04	Foreign exchange USD	0 00	-19,991 00	19,991 00	0 00	0 00	0 00	0 00	0 00
19 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 17 Sep 04	Foreign exchange USD	0 00	-18,433 18	18,433 18	0 00	0 00	0 00	0 00	0 00
23 Aug 04 24 Aug 04	Foreign exchange USD	0 00	-10,672 09	10,672 09	0 00	0 00	0 00	0 00	0 00
05 Feb 04 10 Feb 04	Foreign exchange USD	0 00	-3,440,619 00	3,440,619 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
06 Apr 04 10 May 04	Foreign exchange USD	0 00	-80,000 00	80,000 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Sep 04 20 Dec 04	Foreign exchange USD	0 00	-20,512 82	20,512 82	0 00	0 00	0 00	0 00	0 00	0 00
05 Aug 04 06 Aug 04	Foreign exchange USD	0 00	-4,840 33	4,840 33	0 00	0 00	0 00	0 00	0 00	0 00
20 Sep 04 21 Dec 04	Foreign exchange USD	0 00	-19,291 89	19,291 89	0 00	0 00	0 00	0 00	0 00	0 00
15 Mar 04 18 May 04	Foreign exchange USD	0 00	-1,249,253 71	1,249,253 71	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 27 Sep 04	Foreign exchange USD	0 00	-13,000 00	13,000 00	0 00	0 00	0 00	0 00	0 00	0 00
12 Jan 04 18 Feb 04	Foreign exchange USD	0 00	-302,766 03	302,766 03	0 00	0 00	0 00	0 00	0 00	0 00
22 Jul 04 25 Oct 04	Foreign exchange USD	0 00	-17,387 53	17,387 53	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
15 Sep 04 17 Dec 04	Foreign exchange USD	0 00	-20,689 86	20,689 86	0 00	0 00	0 00	0 00	0 00	0 00
03 Feb 04 18 Feb 04	Foreign exchange USD	0 00	-200,000 00	200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 20 Sep 04	Foreign exchange USD	0 00	-19,847 48	19,847 48	0 00	0 00	0 00	0 00	0 00	0 00
16 Jun 04 20 Sep 04	Foreign exchange USD	0 00	-19,925 54	19,925 54	0 00	0 00	0 00	0 00	0 00	0 00
22 Dec 03 07 Jan 04	Foreign exchange USD	0 00	-300,176 80	300,176 80	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04 17 Sep 04	Foreign exchange USD	0 00	-20,659 73	20,659 73	0 00	0 00	0 00	0 00	0 00	0 00
17 Mar 04 21 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Mar 04 26 Apr 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
02 Nov 04 10 Nov 04	Foreign exchange USD	0 00	-140,000.00	140,000 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Jul 04 26 Oct 04	Foreign exchange USD	0 00	-4,526 52	4,526 52	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 04 29 Nov 04	Foreign exchange USD	0 00	-19,220 31	19,220 31	0 00	0 00	0 00	0 00	0 00	0 00
03 Feb 04 18 Feb 04	Foreign exchange USD	0 00	-300,000 00	300,000 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Apr 04 12 May 04	Foreign exchange USD	0 00	-80,000 00	80,000 00	0 00	0 00	0 00	0 00	0 00	0 00
04 May 04 06 Aug 04	Foreign exchange USD	0 00	-5,000 00	5,000 00	0 00	0 00	0 00	0 00	0 00	0 00
20 May 04 24 Aug 04	Foreign exchange USD	0 00	-19,817.27	19 817 27	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
23 Mar 04 26 Apr 04	Foreign exchange USD	0 00	-18,000 00	18,000 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Jul 04 25 Oct 04	Foreign exchange USD	0 00	-4,577 97	4,577 97	0 00	0 00	0 00	0 00	0 00	0 00
18 Jun 04 21 Sep 04	Foreign exchange USD	0 00	-20,982 03	20,982 03	0 00	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Nov 04	Foreign exchange USD	0 00	-19,769 06	19,769 06	0 00	0 00	0 00	0 00	0 00	0 00
02 Nov 04 09 Dec 04	Foreign exchange USD	0 00	-317,778 00	317,778 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
05 May 04 10 May 04	Foreign exchange USD	0 00	-3,707,282 40	3,707,282 40	0 00	0 00	0 00	0 00	0 00	0 00
14 May 04 19 Aug 04	Foreign exchange USD	0 00	-19,296 11	19,296 11	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
16 Mar 04 17 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Aug 04 23 Nov 04	Foreign exchange USD	0 00	-19,320 88	19 320 88	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 27 Sep 04	Foreign exchange USD	0 00	13,000 00	13,000 00	0 00	0 00	0 00	0 00	0 00	0 00
03 Feb 04 18 Feb 04	Foreign exchange USD	0 00	-200,000 00	200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 20 Dec 04	Foreign exchange USD	0 00	-20,204 44	20,204 44	0 00	0 00	0 00	0 00	0 00	0 00
18 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Mar 04 26 Apr 04	Foreign exchange USD	0 00	-18,000 00	18 000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Sep 04 23 Sep 04	Foreign exchange USD	0 00	-1,803,727 38	1,803,727 38	0 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
07 Jun 04 10 Jun 04	Foreign exchange USD	0 00	-3,754,130 16	3,754,130 16	0 00	0 00	0 00	0 00	0 00	0 00
17 Mar 04 19 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04 17 Sep 04	Foreign exchange USD	0 00	-19,703 48	19,703 48	0 00	0 00	0 00	0 00	0 00	0 00
16 Jun 04 20 Sep 04	Foreign exchange USD	0 00	-19,362 28	19,362 28	0 00	0 00	0 00	0 00	0 00	0 00
23 Aug 04 26 Nov 04	Foreign exchange USD	0 00	-19,985 13	19,985 13	0 00	0 00	0 00	0 00	0 00	0 00
11 Feb 04 18 Feb 04	Foreign exchange USD	0 00	-301,930 14	301,930 14	0 00	0 00	0 00	0 00	0 00	0 00
25 May 04 27 Aug 04	Foreign exchange USD	0 00	-19,051 14	19,051 14	0 00	0 00	0 00	0 00	0 00	0 00
18 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
27 Apr 04 10 May 04	Foreign exchange USD	0 00	-297,909 50	297,909 50	0 00	0 00	0 00	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00
29 Mar 04 08 Apr 04	Foreign exchange USD	0 00	-516,375 00	516,375 00	0 00	0 00	0 00	0 00	0 00
24 Aug 04 23 Sep 04	Foreign exchange USD	0 00	-59,173 92	59,173 92	0 00	0 00	0 00	0 00	0 00
17 Jun 04 21 Jul 04	Foreign exchange USD	0 00	-1,257,592 51	1,257,592 51	0 00	0 00	0 00	0 00	0 00
15 Jun 04 21 Sep 04	Foreign exchange USD	0 00	-9,964 74	9,964 74	0 00	0 00	0 00	0 00	0 00
14 Sep 04 20 Dec 04	Foreign exchange USD	0 00	-19,665 43	19,665 43	0 00	0 00	0 00	0 00	0 00
19 Jul 04 25 Aug 04	Foreign exchange USD	0 00	-1,277,383 36	1,277,383 36	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
18 Aug 04 19 Nov 04	Foreign exchange USD	0 00	-19,244 01	19,244 01	0 00	0 00	0 00	0 00	0 00
14 May 04 18 Aug 04	Foreign exchange USD	0 00	-19,064 16	19,064 16	0 00	0 00	0 00	0 00	0 00
22 Sep 04 27 Oct 04	Foreign exchange USD	0 00	-1,314,725 96	1,314,725 96	0 00	0 00	0 00	0 00	0 00
20 May 04 24 Aug 04	Foreign exchange USD	0 00	-17,985 48	17,985 48	0 00	0 00	0 00	0 00	0 00
12 Feb 04 17 Feb 04	Foreign exchange USD	0 00	-29,554 32	29,554 32	0 00	0 00	0 00	0 00	0 00
22 Apr 04 26 Jul 04	Foreign exchange USD	0 00	-5,331 74	5,331 74	0 00	0 00	0 00	0 00	0 00
17 Mar 04 21 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04 26 Jul 04	Foreign exchange USD	0 00	-5,494 87	5,494 87	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
21 May 04 24 Aug 04	Foreign exchange USD	0 00	-19,722 94	19,722 94	0 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 20 Sep 04	Foreign exchange USD	0 00	-19,782 58	19,782 58	0 00	0 00	0 00	0 00	0 00	0 00
18 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
10 Dec 04 17 Dec 04	Foreign exchange USD	0 00	-210,997 74	210,997 74	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 21 Dec 04	Foreign exchange USD	0 00	-19,768 31	19,768 31	0 00	0 00	0 00	0 00	0 00	0 00
19 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Mar 04 29 Apr 04	Foreign exchange USD	0 00	-6,000 00	6,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04 26 Jul 04	Foreign exchange USD	0 00	-4,756 40	4,756 40	0 00	0 00	0 00	0 00	0 00
17 Mar 04 21 Jun 04	Foreign exchange USD	0 00	-10,000 00	10,000 00	0 00	0 00	0 00	0 00	0 00
21 Sep 04 22 Dec 04	Foreign exchange USD	0 00	-20,480 93	20,480 93	0 00	0 00	0 00	0 00	0 00
18 Aug 04 23 Aug 04	Foreign exchange USD	0 00	-3,582,990 00	3,582,990 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04 21 Sep 04	Foreign exchange USD	0 00	-19,925 09	19,925 09	0 00	0 00	0 00	0 00	0 00
18 Mar 04 24 May 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 21 Dec 04	Foreign exchange USD	0 00	-15,000 00	15,000 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
14 Sep 01 17 Dec 01	Foreign exchange USD	0 00	-19,884.01	19,884 01	0 00	0 00	0.00	0 00	0 00	0 00
15 Jun 01 17 Sep 01	Foreign exchange USD	0 00	-18,733 23	18 733 23	0 00	0 00	0 00	0 00	0 00	0 00
15 Jul 04 20 Jul 04	Foreign exchange USD	0 00	-3,770,985 57	3,770,985 57	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 01 20 Dec 01	Foreign exchange USD	0 00	-19,981.24	19 981 24	0 00	0 00	0 00	0 00	0 00	0 00
27 Jul 04 23 Aug 04	Foreign exchange USD	0 00	-162,697 14	162,697 14	0 00	0 00	0 00	0 00	0 00	0 00
07 May 04 11 Aug 04	Foreign exchange USD	0 00	-5,681 50	5,681 50	0 00	0 00	0.00	0 00	0 00	0 00
15 Jun 04 20 Sep 04	Foreign exchange USD	0 00	-19,984 32	19,984 32	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
01 Dec 04 06 Dec 04	Foreign exchange USD	0 00	-284,592 63	284,592 63	0 00	0 00	0 00	0 00	0 00
22 Nov 04 23 Nov 04	Foreign exchange USD	0 00	-21,514 64	21,514 64	0 00	0 00	0 00	0 00	0 00
17 Mar 04 21 Jun 04	Foreign exchange USD	0 00	-20 000 00	20 000 00	0 00	0 00	0 00	0 00	0 00
13 Feb 04 18 Mar 04	Foreign exchange USD	0 00	-1,310,305 83	1,310,305 83	0 00	0 00	0 00	0 00	0 00
19 Aug 04 24 Nov 04	Foreign exchange USD	0 00	-20,043 03	20,043 03	0 00	0 00	0 00	0 00	0 00
18 Jun 04 21 Sep 04	Foreign exchange USD	0 00	-20,120 37	20,120 37	0 00	0 00	0 00	0 00	0 00
20 Sep 04 22 Nov 04	Foreign exchange USD	0 00	-14,883 48	14,883 48	0 00	0 00	0 00	0 00	0 00
20 Oct 04 25 Oct 04	Foreign exchange USD	0 00	-1,598,930 00	1,598,930 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
United States dollar sales										
19 Aug 04 24 Nov 04	Foreign exchange USD	0 00	-19,481 76	19 481 76	0 00	0 00	0 00	0 00	0 00	0 00
22 Apr 04 23 Jul 04	Foreign exchange USD	0 00	-17,472 03	17,472 03	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04 20 Dec 04	Foreign exchange USD	0 00	-5 797 20	5 797 20	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04 18 Jun 04	Foreign exchange USD	0 00	-20,000 00	20 000 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04 27 Sep 04	Foreign exchange USD	0 00	-13,000 00	13,000 00	0 00	0 00	0 00	0 00	0 00	0 00
21 May 04 24 Aug 04	Foreign exchange USD	0 00	-20,002 57	20,002 57	0 00	0 00	0 00	0 00	0 00	0 00
06 Apr 04 10 May 04	Foreign exchange USD	0 00	-80,000 00	80,000 00	0 00	0 00	0 00	0 00	0 00	0 00
Total United States dollar sales			-51,213,149.39	51,213,149.39	0.00	0 00	0.00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Total S/T translation gain/loss for foreign exchange								-74,317.16		
Total L/T translation gain/loss for foreign exchange								0.00		
Total realized gains for foreign exchange						0.00	0.00	594,884.89	594,884.89	0.00
Total realized losses for foreign exchange						0.00	0.00	-669,202.05	-669,202.05	0.00
Total Foreign exchange			-74,317.16	0.00	0.00	0.00	-74,317.16	-74,317.16	0.00	
Total Foreign Exchange			-74,317.16	0.00	0.00	0.00	-74,317.16	-74,317.16	0.00	

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

British pound sterling

31 Jul 04	Average Book Cost Adjustment GBP		53.22	0.00	0.00	0.00	53.22	53.22	0.00
31 Jul 04									
31 Aug 04	Average Book Cost Adjustment GBP		57.61	0.00	0.00	0.00	57.61	57.61	0.00
31 Aug 04									
Total British pound sterling			110.83	0.00	0.00	0.00	110.83	110.83	0.00

Chilean peso

30 Apr 04	Average Book Cost Adjustment CLP		-0.01	0.00	0.00	0.00	-0.01	-0.01	0.00
30 Apr 04									
Total Chilean peso			-0.01	0.00	0.00	0.00	-0.01	-0.01	0.00

Euro

31 May 04	Average Book Cost Adjustment EUR		490.50	0.00	0.00	0.00	490.50	490.50	0.00
31 May 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Euro									
30 Nov 04 30 Nov 04	Average Book Cost Adjustment EUR		157.07	0.00	0.00	0.00	157.07	157.07	0.00
31 Jan 04 31 Jan 04	Average Book Cost Adjustment EUR		1,563.18	0.00	0.00	0.00	1,563.18	1,563.18	0.00
31 Jul 04 31 Jul 04	Average Book Cost Adjustment EUR		2,992.90	0.00	0.00	0.00	2,992.90	2,992.90	0.00
31 Oct 04 31 Oct 04	Average Book Cost Adjustment EUR		5,754.51	0.00	0.00	0.00	5,754.51	5,754.51	0.00
30 Jun 04 30 Jun 04	Average Book Cost Adjustment EUR		3,798.68	0.00	0.00	0.00	3,798.68	3,798.68	0.00
31 Dec 04 31 Dec 04	Average Book Cost Adjustment EUR		5,429.32	0.00	0.00	0.00	5,429.32	5,429.32	0.00
31 Jul 04 31 Jul 04	Average Book Cost Adjustment EUR		763.49	0.00	0.00	0.00	763.49	763.49	0.00
30 Sep 04 30 Sep 04	Average Book Cost Adjustment EUR		77.79	0.00	0.00	0.00	77.79	77.79	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Euro										
31 Oct 04 31 Oct 04	Average Book Cost Adjustment EUR		344 44	0 00	0 00	0 00	344 44		344 44	0 00
30 Jun 04 30 Jun 04	Average Book Cost Adjustment EUR		36 86	0 00	0 00	0 00	36 86		36 86	0 00
31 Dec 04 31 Dec 04	Average Book Cost Adjustment EUR		-59 41	0 00	0 00	0 00	-59 41		-59 41	0 00
30 Sep 04 30 Sep 04	Average Book Cost Adjustment EUR		195 93	0 00	0 00	0 00	195 93		195 93	0 00
31 Aug 04 31 Aug 04	Average Book Cost Adjustment EUR		-1,916 77	0 00	0 00	0 00	-1,916 77		-1,916 77	0 00
29 Feb 04 29 Feb 04	Average Book Cost Adjustment EUR		-1 552 69	0 00	0 00	0 00	-1,552 69		-1,552 69	0 00
31 Aug 04 31 Aug 04	Average Book Cost Adjustment EUR		169 54	0 00	0 00	0 00	169 54		169 54	0 00
31 Mar 04 31 Mar 04	Average Book Cost Adjustment EUR		-1,897 93	0 00	0 00	0 00	-1,897 93		-1,897 93	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Euro										
30 Apr 04 30 Apr 04	Average Book Cost Adjustment EUR		-10,823.50	0 00	0 00	0 00	-10,823.50		-10,823.50	0 00
31 Mar 04 31 Mar 04	Average Book Cost Adjustment EUR		-145.09	0 00	0 00	0 00	-145.09		-145.09	0 00
30 Apr 04 30 Apr 04	Average Book Cost Adjustment EUR		2,088.52	0 00	0 00	0 00	2,088.52		2,088.52	0 00
31 May 04 31 May 04	Average Book Cost Adjustment EUR		-5,577.44	0 00	0 00	0 00	-5,577.44		-5,577.44	0 00
30 Nov 04 30 Nov 04	Average Book Cost Adjustment EUR		1,557.24	0 00	0 00	0 00	1,557.24		1,557.24	0 00
Total Euro			3,447.14	0 00	0 00	0 00	3,447.14		3,447.14	0 00
Japanese yen										
30 Sep 04 30 Sep 04	Average Book Cost Adjustment JPY		-0.01	0 00	0 00	0 00	-0.01		-0.01	0 00
31 Dec 04 31 Dec 04	Average Book Cost Adjustment JPY		0.01	0 00	0 00	0 00	0.01		0.01	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Japanese yen									
29 Feb 04	Average Book Cost Adjustment JPY		-0.01	0.00	0.00	0.00	-0.01	-0.01	0.00
29 Feb 04									
Total Japanese yen			-0.01	0.00	0.00	0.00	-0.01	-0.01	0.00
Mexican peso									
30 Sep 04	Average Book Cost Adjustment MXN		-48.31	0.00	0.00	0.00	-48.31	-48.31	0.00
30 Sep 04									
31 Aug 04	Average Book Cost Adjustment MXN		28.72	0.00	0.00	0.00	28.72	28.72	0.00
31 Aug 04									
Total Mexican peso			-19.59	0.00	0.00	0.00	-19.59	-19.59	0.00
Slovak koruna									
31 May 04	Average Book Cost Adjustment SKK		0.01	0.00	0.00	0.00	0.01	0.01	0.00
31 May 04									
30 Sep 04	Average Book Cost Adjustment SKK		180.86	0.00	0.00	0.00	180.86	180.86	0.00
30 Sep 04									
Total Slovak koruna			180.87	0.00	0.00	0.00	180.87	180.87	0.00
South African rand									
31 Aug 04	Average Book Cost Adjustment ZAR		0.01	0.00	0.00	0.00	0.01	0.01	0.00
31 Aug 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
South African rand										
Total South African rand			0.01	0.00	0.00	0.00	0.01	0.01	0.00	
Total S/T translation gain/loss for gain/loss on cash disbur							3,719.24			
Total L/T translation gain/loss for gain/loss on cash disbur							0.00			
Total realized gains for gain/loss on cash disbursements						0.00	0.00	25,740.41	25,740.41	0.00
Total realized losses for gain/loss on cash disbursements						0.00	0.00	-22,021.17	-22,021.17	0.00
Total Gain/Loss on Cash Disbursements			3,719.24	0.00	0.00	0.00	3,719.24	3,719.24	0.00	
Total Gain/Loss on Cash Disbursements			3,719.24	0.00	0.00	0.00	3,719.24	3,719.24	0.00	

Maturities

Cash and cash equivalents

Bank deposits

United States

02 Nov 04	BK AMER N A INSTL CTF DEP	-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00	0.00
02 Nov 04	PROGRAM BOOK ENTRY DTD 08-06-2004 1 62 C/D 11-02-2004 CUSIP 06050GEM8								
	04 Aug 04	-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00	0.00
28 May 04	CHASE MANHATTAN BK USA N A	-2,100,000.00	2,105,587.75	2,100,000.00	5,587.75	0.00	0.00	5,587.75	0.00
28 May 04	INSTL CTF DEPTD 02-24-2004 1 03 C/D 05-28-2004 CUSIP 16160XS42								

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Maturities</i>										
Cash and cash equivalents										
Bank deposits										
United States										
	23 Feb 04		-2,100,000 00	2,105,587 75	-2,100,000 00	5,587 75	0 00	0 00	5,587 75	0 00
10 Dec 04	CITIBANK N A N Y BRH DTD	-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00	0 00
10 Dec 04	09-10-2004 1 805 CTF OF DEP DUE 12-10-2004 CUSIP 17304TJW4									
	08 Sep 04		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
30 Apr 04	CITIBANK N A N Y BRH INSTL CTF	-2,100,000 00	2,105,494 12	-2,100,000 00	5,494 12	0 00	0 00	0 00	5,494 12	0 00
30 Apr 04	DEP PROGRDTD 01-30-2004 1 035 C/D 04-30-2004 CUSIP 17304TCP6									
	28 Jan 04		-2,100,000 00	2,105,494 12	-2,100,000 00	5,494 12	0 00	0 00	5,494 12	0 00
20 Aug 04	CITIBANK N A N Y BRH INSTL CTF	-1,400,000 00	1,404,257 56	-1,400,000 00	4,257 56	0 00	0 00	0 00	4,257 56	0 00
20 Aug 04	DEP PROGRDTD 05-20-2004 1 19 C/D 08-20-2004 CUSIP 17304TEY5									
	18 May 04		-1,400,000 00	1,404,257 56	-1,400,000 00	4,257 56	0 00	0 00	4,257 56	0 00
08 Nov 04	CITIBANK N A N Y BRH INSTL CTF	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	DEP PROGRDTD 08-06-2004 1 64 C/D 11-08-2004 CUSIP 17304THM8									
	03 Aug 04		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04	CITIBANK N A N Y BRH INSTL CTF	-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04	DEP DTD 09-06-2004 1 75 CTF OF DEP 12-07-2004 CUSIP 17304TJU8									
	01 Sep 04		-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Maturities</i>									
Cash and cash equivalents									
Bank deposits									
United States									
26 Feb 04	WELLS FARGO BK N A SAN FRAN	-3,100,000 00	3,100,000 00	-3,100,000 00	0 00	0 00	0 00	0 00	0 00
26 Feb 04	CAL I DTD 01-30-2004 1 02 C/D 02-26-2004 CUSIP 9497P0DR9								
	28 Jan 04	-3,100,000 00	3,100,000 00	-3,100,000 00	0 00	0 00	0 00	0 00	0 00
06 May 04	WELLS FARGO BK N A SAN FRAN	-2,100,000 00	2,100,000 00	-2,100,000 00	0 00	0 00	0 00	0 00	0 00
06 May 04	CAL I DTD 04-05-2004 1 02 C/D 05-06-2004 CUSIP 9497P0RE3								
	01 Apr 04	-2,100,000 00	2,100,000 00	-2,100,000 00	0 00	0 00	0 00	0 00	0 00
21 Jun 04	WELLS FARGO BK N A SAN FRAN	-1,400,000 00	1,401,321 83	-1,400,000 00	1,321 83	0 00	0 00	1,321 83	0 00
21 Jun 04	CAL I DTD 05-19-2004 1 03 C/D 06-21-2004 CUSIP 9497P0WU1								
	17 May 04	-1,400,000 00	1,401,321 83	-1,400,000 00	1,321 83	0 00	0 00	1,321 83	0 00
19 Jul 04	WELLS FARGO BK N A SAN FRAN	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
19 Jul 04	CAL I DTD 06-24-2004 1 24 C/D 07-19-2004 CUSIP 9497P0YF2								
	22 Jun 04	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
01 Sep 04	WELLS FARGO BK N A SAN FRAN	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
01 Sep 04	CAL I DTD 07-28-2004 1 4 C/D 09-01-2004 CUSIP 9497P06M8								
	26 Jul 04	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
06 Oct 04	WELLS FARGO BK N A SAN FRAN	1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
06 Oct 04	CAL I DTD 09-06-2004 1 62 CTF DEP DUE 10-06-2004 CUSIP 9497P1BN8								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Bank deposits									
United States									
	03 Sep 04	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04	WELLS FARGO BK N A SAN FRAN	-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04	CAL I DTD 09-08-2004 1 65 C/D 10-07-2004 CUSIP 9497P1BU2								
	07 Sep 04	-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04	WELLS FARGO BK N A SAN FRAN	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04	CAL I DTD 10-14-2004 1 9 C/D 12-15-2004 CUSIP 9497P1JE0								
	12 Oct 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
Total United States			22,316,661.26	-22,300,000 00	16,661.26	0.00	0 00	16,661.26	0.00
Commercial paper									
Norway									
20 Dec 04	DNB NOR BK ASA 12-20-2004 CUSIP	-1,500,000 00	1,500,000 00	-1,500 000 00	0 00	0 00	0 00	0 00	0 00
20 Dec 04	23325EML0								
	14 Sep 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
Total Norway			1,500,000.00	-1,500,000.00	0 00	0.00	0.00	0.00	0 00
United Kingdom									
21 Oct 04	HBOS TREAS SVCS PLC DISC COML	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
21 Oct 04	PAPER 3/A3YRS 1&2 10-21-2004 CUSIP 40410RKM1								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United Kingdom									
	25 Jun 04	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0.00	0 00	0 00
15 Dec 04	15 Dec 04	HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 1&2 12-15-2004 CUSIP 40410RMF4	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00
	15 Oct 04	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
Total United Kingdom			1,900,000 00	-1,900,000 00	0.00	0 00	0.00	0 00	0 00
United States									
07 Jun 04	07 Jun 04	ABN AMRO N AMER FIN INC 06-07-2004 CUSIP 00077EF77	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00
	10 Feb 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
06 Oct 04	06 Oct 04	ABN AMRO N AMER FIN INC 10-06-2004 CUSIP 00077EK63	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00
	06 Jul 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	08 Dec 04	ANZ DEL INC DISC COML PAPER 3/A3 12-08-2004 CUSIP 00181RM81	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00
	08 Oct 04	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
17 Dec 04	17 Dec 04	ANZ DEL INC DISC COML PAPER 3/A3 12-17-2004 CUSIP 00181RMH1	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
	21 Sep 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	BARCLAYS U S FDG LLC 12-08-2004	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	CUSIP 06737HM89								
	08 Sep 04	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
25 Aug 04	BARCLAYS U S FDG LLC DISC COML	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
25 Aug 04	PAPER 3/A3 YRS 1&2 CPN 08-25-2004 CUSIP 06737HHR3								
	27 Apr 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
12 Oct 04	CBA DEL FIN INC DISC COML	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
12 Oct 04	PAPER 3/A3 YRS1&2 10-12-2004 CUSIP 12478JKC9								
	13 Jul 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
07 Apr 04	CBA DEL FIN INC DISC CPN	-3,000,000 00	2,992,037 50	-3,000,000 00	-7,962 50	0 00	0 00	-7,962 50	0 00
07 Apr 04	04-07-2004 CUSIP 12478JD78								
	07 Jan 04	-3,000,000 00	2,992,037 50	-3,000,000 00	-7,962 50	0 00	0 00	-7,962 50	0 00
10 Jun 04	CBA DEL FIN INC DISC CPN	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
10 Jun 04	06-10-2004 CUSIP 12478JFA9								
	10 Mar 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
08 Jun 04	DANSKE CORP 06-08-2004 CUSIP	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
08 Jun 04	23636JF80								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Transtation	Total Short Term	Total Long Term	
<i>Maturities</i>										
Cash and cash equivalents										
Commercial paper										
United States										
	15 Mar 04	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0.00	0 00	0 00	
25 Oct 04	DANSKE CORP 10-25-2004 CUSIP 25 Oct 04 23636JKR2	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	
	30 Aug 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	
14 Sep 04	DEXIA DEL L L C DISC COML PAPER 14 Sep 04 3/A3 YRS 1&2 09-14-2004 CUSIP 2521E0JEB	-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00	
	13 Jul 04	-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00	
08 Sep 04	DNB NOR BK ASA DISC COML 08 Sep 04 PAPER 09-08-2004 CUSIP 23325EJ83	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00	
	07 Jun 04	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0.00	0 00	0 00	
20 Dec 04	DU PONT E I DE NEMOURS & CO 20 Dec 04 CPN 12-20-2004 CUSIP 26354AML5	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	
	14 Oct 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	
21 Dec 04	DU PONT E I DE NEMOURS & CO- 21 Dec 04 DISC COML PAPER 3/A3 YRS 1&2 12-21-2004 CUSIP 26354AMM3	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	
	15 Oct 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	
13 Apr 04	EUROPEAN INVT BK DISC CPN 13 Apr 04 04-13-2004 CUSIP 29878RDD7	-3,000,000 00	2,992,218 33	-3,000,000 00	-7,781 67	0 00	0 00	-7,781 67	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
	12 Jan 04	-3,000,000 00	2,992,218 33	-3,000,000 00	-7,781 67	0 00	0 00	-7,781 67	0 00
15 Jun 04	EUROPEAN INVT BK DISC CPN	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04	06-15-2004 CUSIP 29878RFF0								
	10 Mar 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
18 Oct 04	FNMA CPN 10-18-2004 CUSIP	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
18 Oct 04	313588L29								
	21 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	GEN ELEC CAP CORP 11-10-2004	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	CUSIP 36959HLA3								
	09 Jul 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
05 Nov 04	GEN ELEC CAP CORP CPN	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
05 Nov 04	11-05-2004 CUSIP 36959HL54								
	08 Jul 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
08 Jul 04	GEN ELEC CAP CORP DISC CPN	-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00	0 00
08 Jul 04	07-08-2004 CUSIP 36959HG84								
	15 Mar 04	-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04	HBOS TREAS SVCS PLC 11-26-2004	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04	CUSIP 40410RLS7								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
	26 Aug 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
08 Jun 04	HBOS TREAS SVCS PLC CPN	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
08 Jun 04	06-08-2004 CUSIP 40410RF88								
	09 Mar 04	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
13 Sep 04	HBOS TREAS SVCS PLC DISC COML	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
13 Sep 04	PAPER 3/A3YRS 1&2 CPN 09-13-2004 CUSIP 40410RJ3								
	14 Jun 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
02 Jul 04	NATL AUSTRALIA FDG DEL INC DISC	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
02 Jul 04	COML PAPER 07-02-2004 CUSIP 63253AG29								
	08 Jun 04	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
17 Aug 04	PFIZER INC DISC COML PAPER 4/2	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
17 Aug 04	YRS 1&2 08-17-2004 CUSIP 71708EHH1								
	22 Jun 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
12 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
12 Nov 04	11-12-2004 CUSIP 74977KLC1								
	10 Nov 04	100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	COML PAPER 3/A3 YRS 1&2 11-08-2004 CUSIP 74977KL80								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
	05 Nov 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	COML PAPER 3/A3 YRS 1&2 11-10-2004 CUSIP 74977KLA5								
	09 Nov 04	-100 000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
19 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
19 Nov 04	COML PAPER 3/A3 YRS 1&2 11-19-2004 CUSIP 74977KLN3								
	18 Nov 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04	COML PAPER 3/A3 YRS 1&2 11-22-2004 CUSIP 74977KLN7								
	19 Nov 04	-100 000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04	COML PAPER 3/A3 YRS 1&2 11-23-2004 CUSIP 74977KLP2								
	22 Nov 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
24 Nov 04	RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
24 Nov 04	COML PAPER 3/A3 YRS 1&2 11-24-2004 CUSIP 74977KLQ0								
	23 Nov 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
16 Nov 04 16 Nov 04	RABOBANK USA FINL CORP DISC CPN 11-16-2004 CUSIP 74977KLG2	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
15 Nov 04		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
12 Apr 04 12 Apr 04	ROYAL BK SCOTLAND PLC DISC CPN 04-12-2004 CUSIP 78009RDC8	-3,000,000 00	3,000,000 00	-3,000,000 00	0 00	0 00	0 00	0 00	0 00
07 Jan 04		-3,000,000 00	3,000,000 00	-3,000,000 00	0 00	0 00	0 00	0 00	0 00
01 Jun 04 01 Jun 04	ROYAL BK SCOTLAND PLC DISC CPN 06-01-2004 CUSIP 78009RF10	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
26 Feb 04		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
13 Jul 04 13 Jul 04	UBS FIN DEL LLC DISC COML PAPER 07-13-2004 CUSIP 90262CGD3	-2,900,000 00	2,900,000 00	-2,900,000 00	0 00	0 00	0 00	0 00	0 00
13 Apr 04		-2,900,000 00	2,900,000 00	-2,900,000 00	0 00	0 00	0 00	0 00	0 00
08 Oct 04 08 Oct 04	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-08-2004 CUSIP 90262CK89	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
13 Oct 04 13 Oct 04	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-13-2004 CUSIP 90262CKD8	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
	12 Oct 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
15 Oct 04	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-15-2004 CUSIP 90262CKF3	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
	14 Oct 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
26 Oct 04	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-26-2004 CUSIP 90262CKS5	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
	25 Oct 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
21 Dec 04	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 12-21-2004 CUSIP 90262CMM6	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
	20 Dec 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
23 Dec 04	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 12-23-2004 CUSIP 90262CMP9	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
	22 Dec 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
13 Apr 04	UBS FIN DEL LLC DISC CPN 04-13-2004 CUSIP 90262CDD6	-800,000 00	799,977 56	-800,000 00	-22 44	0 00	0 00	-22 44	0 00
	12 Apr 04	-800,000 00	799,977 56	-800,000 00	-22 44	0 00	0 00	-22 44	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
03 Jun 04	UBS FIN DEL LLC DISC CPN	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
03 Jun 04	06-03-2004 CUSIP 90262CF36								
	12 Feb 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04	WESTPAC CAP CORP 11-26-2004	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04	CUSIP 96121JLS7								
	26 Aug 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
24 Jun 04	WESTPACTRUST SECS NZ LTD	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
24 Jun 04	LONDON BRH DISC CPN								
	06-24-2004 CUSIP 9612A0F09								
	27 Feb 04	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
Total United States			43,584,233.39	-43,600,000 00	-15,766.61	0 00	0 00	-15,766.61	0 00
Short term bills and notes									
United States									
08 Dec 04	FED HOME LN BK CONS DISC NTS	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	12-08-2004 CUSIP 313384S59								
	08 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
14 Apr 04	FHLB DISC NT 04-14-2004 CUSIP	-6,000,000 00	5,984,909 17	-6,000,000 00	-15,090 83	0 00	0 00	-15,090 83	0 00
14 Apr 04	313384VP1								
	14 Jan 04	-6,000,000 00	5,984,909 17	-6,000,000 00	-15,090 83	0 00	0 00	-15,090 83	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
16 Apr 04	FHLB DISC NT 04-16-2004 CUSIP 313384VR7	-6,000,000 00	6,000,000 00	-6,000,000 00	0 00	0 00	0 00	0 00	0 00
16 Apr 04	16 Jan 04	-6,000,000 00	6,000,000 00	-6,000,000 00	0 00	0 00	0 00	0 00	0 00
28 Apr 04	FHLB DISC NT 04-28-2004 CUSIP 313384WD7	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
28 Apr 04	27 Apr 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
29 Apr 04	FHLB DISC NT 04-29-2004 CUSIP 313384WE5	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
29 Apr 04	28 Apr 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
30 Apr 04	FHLB DISC NT 04-30-2004 CUSIP 313384WF2	-2,000,000 00	1,999,948 89	-2,000,000 00	-51 11	0 00	0 00	-51 11	0 00
30 Apr 04	29 Apr 04	-2,000,000 00	1,999,948 89	-2,000,000 00	-51 11	0 00	0 00	-51 11	0 00
03 May 04	FHLB DISC NT 05-03-2004 CUSIP 313384WJ4	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
03 May 04	30 Apr 04	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
04 May 04	FHLB DISC NT 05-04-2004 CUSIP 313384WK1	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
04 May 04	03 May 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Short term bills and notes									
United States									
06 May 04 06 May 04	FHLB DISC NT 05-06-2004 CUSIP 313384WM7	-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00
	05 May 04	-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00
07 May 04 07 May 04	FHLB DISC NT 05-07-2004 CUSIP 313384WN5	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
	06 May 04	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
10 May 04 10 May 04	FHLB DISC NT 05-10-2004 CUSIP 313384WR6	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
	07 May 04	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
28 May 04 28 May 04	FHLB DISC NT 05-28-2004 SEDOL B012F98	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
	30 Apr 04	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00
02 Jul 04 02 Jul 04	FHLB DISC NT 07-02-2004 CUSIP 313384YW3	-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00	0 00
	01 Jul 04	-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00	0 00
06 Jul 04 06 Jul 04	FHLB DISC NT 07-06-2004 CUSIP 313384ZA0	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
	02 Jul 04	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
16 Jul 04	FHLB DISC NT 07-16-2004 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
16 Jul 04	313384ZL6								
18 Jun 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
18 Jun 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
27 Aug 04	FHLB DISC NT 08-27-2004 CUSIP	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
27 Aug 04	313384D63								
26 Apr 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
03 Sep 04	FHLB DISC NT 09-03-2004 CUSIP	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
03 Sep 04	313384E54								
02 Jul 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
15 Sep 04	FHLB DISC NT 09-15-2004 CUSIP	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
15 Sep 04	313384F95								
16 Jun 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04	FHLB DISC NT 10-07-2004 CUSIP	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04	313384J75								
30 Sep 04		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
15 Oct 04	FHLB DISC NT 10-15-2004 SEDOL	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
15 Oct 04	B02FD03								
16 Jul 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Short term bills and notes									
United States									
20 Oct 04	FHLB DISC NT 10-20-2004 CUSIP 313384L49	-3,100,000 00	3,100,000 00	-3,100,000 00	0 00	0 00	0 00	0 00	0 00
20 Oct 04									
	22 Sep 04	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
	23 Sep 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04	FHLB DISC NT 11-22-2004 CUSIP 313396Q55	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04									
	15 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	16 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04	FHLB DISC NT 11-26-2004 CUSIP 313384Q93	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
26 Nov 04									
	27 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
01 Dec 04	FHLB DISC NT 12-01-2004 CUSIP 313384R68	-6,100,000 00	6,100,000 00	-6,100,000 00	0 00	0 00	0 00	0 00	0 00
01 Dec 04									
	30 Nov 04	-6,100,000 00	6,100,000 00	-6,100,000 00	0 00	0 00	0 00	0 00	0 00
05 Oct 04	FHLMC 10-05-2004 CUSIP 313396J53	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
05 Oct 04									
	06 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
13 Oct 04	FHLMC 10-13-2004 CUSIP 313396K51	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
13 Oct 04									
	22 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
Maturities										
Cash and cash equivalents										
Short term bills and notes										
United States										
19 Oct 04 19 Oct 04	FHLMC 10-19-2004 CUSIP 313396L35	-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00	0 00	
	19 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
	19 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
	20 Jul 04	-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	
	21 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
25 Oct 04 25 Oct 04	FHLMC 10-25-2004 CUSIP 313396L92	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	
	01 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
	01 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
08 Nov 04 08 Nov 04	FHLMC 11-08-2004 CUSIP 313396N74	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
	08 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
12 Nov 04 12 Nov 04	FHLMC 11-12-2004 CUSIP 313396P31	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	
	07 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
	09 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	
13 Apr 04 13 Apr 04	FHLMC DISC NT 04-13-2004 CUSIP 313396VNO	-10,000,000 00	9,974,444 44	-10,000,000 00	-25,555 56	0 00	0 00	-25,555 56	0 00	
	12 Jan 04	-10,000,000 00	9,974,444 44	-10,000,000 00	-25,555 56	0 00	0 00	-25,555 56	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
20 Apr 04	FHLMC DISC NT 04-20-2004 CUSIP 313396VV2	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
20 Apr 04									
	20 Jan 04	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
03 May 04	FHLMC DISC NT 05-03-2004 CUSIP 313396WJ8	-500,000 00	499,964.58	-500,000 00	-35.42	0 00	0 00	-35.42	0 00
03 May 04									
	30 Apr 04	-500,000 00	499,964.58	-500,000 00	-35.42	0 00	0 00	-35.42	0 00
15 Jun 04	FHLMC DISC NT 06-15-2004 CUSIP 313396YD9	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04									
	15 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
	16 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
21 Jun 04	FHLMC DISC NT 06-21-2004 CUSIP 313396YK3	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
21 Jun 04									
	30 Apr 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
14 Sep 04	FHLMC DISC NT 09-14-2004 CUSIP 313396F81	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
14 Sep 04									
	15 Jun 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
21 Sep 04	FHLMC DISC NT 09-21-2004 CUSIP 313396G72	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
21 Sep 04									
	21 Jun 04	700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	21 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
30 Sep 04	FHLMC DISC NT 09-30-2004 CUSIP 313396H89	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
	23 Jun 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
26 Oct 04	FHLMC DISC NT 10-26-2004 CUSIP 313396M26	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	02 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
01 Nov 04	FHLMC DISC NT 11-01-2004 CUSIP 313396M83	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	07 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
15 Nov 04	FHLMC DISC NT 11-15-2004 CUSIP 313396P64	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	15 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
14 Dec 04	FHLMC DISC NT 12-14-2004 CUSIP 313396T37	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
	15 Sep 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
17 Dec 04	FHLMC DISC NT 12-17-2004 CUSIP 313396T60	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
	16 Dec 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
07 Apr 04 07 Apr 04	FNMA DISC NT 04-07-2004 CUSIP 313588VG7	-500,000 00	498,728 17	-500,000 00	-1,271 83	0 00	0 00	-1,271 83	0 00
	09 Jan 04	-500,000 00	498,728 17	-500,000 00	-1,271 83	0 00	0 00	-1,271 83	0 00
14 Apr 04 14 Apr 04	FNMA DISC NT 04-14-2004 CUSIP 313588VP7	-2,000,000 00	1,995,277 78	-2,000,000 00	-4,722 22	0 00	0 00	-4,722 22	0 00
	20 Jan 04	-2,000,000 00	1,995,277 78	-2,000,000 00	-4,722 22	0 00	0 00	-4,722 22	0 00
01 Jun 04 01 Jun 04	FNMA DISC NT 06-01-2004 CUSIP 313588XP5	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
	30 Apr 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
25 Jun 04 25 Jun 04	FNMA DISC NT 06-25-2004 CUSIP 313588YP4	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
	28 May 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
01 Jul 04 01 Jul 04	FNMA DISC NT 07-01-2004 CUSIP 313588YV1	-4,400,000 00	4,400,000 00	-4,400,000 00	0 00	0 00	0 00	0 00	0 00
	15 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
	15 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
	16 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
	19 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
02 Jul 04 02 Jul 04	FNMA DISC NT 07-02-2004 CUSIP 313588YW9	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
	18 Mar 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
07 Jul 04	FNMA DISC NT 07-07-2004 CUSIP 313588ZB4	-3,900,000 00	3,900,000 00	-3,900,000 00	0 00	0 00	0 00	0 00	0 00
	07 Apr 04	-2,800,000 00	2,800,000 00	-2,800,000 00	0 00	0 00	0 00	0 00	0 00
	12 Apr 04	-1,100,000 00	1,100,000 00	-1,100,000 00	0 00	0 00	0 00	0 00	0 00
14 Jul 04	FNMA DISC NT 07-14-2004 CUSIP 313588ZJ7	-2,000 000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
	14 Apr 04	-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00
	15 Apr 04	-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00
20 Jul 04	FNMA DISC NT 07-20-2004 CUSIP 313588ZQ1	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
	22 Mar 04	-300,000 00	300,000 00	-300,000 00	0 00	0 00	0 00	0 00	0 00
21 Jul 04	FNMA DISC NT 07-21-2004 CUSIP 313588ZR9	-2,800,000 00	2,800,000 00	-2,800,000 00	0 00	0 00	0 00	0 00	0 00
	21 Apr 04	-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00
	21 Apr 04	-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00
	21 Apr 04	-800 000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
28 Jul 04	FNMA DISC NT 07-28-2004 CUSIP 313588ZY4	-2,200,000 00	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00	0 00
	28 Apr 04	-1 500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
	29 Apr 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
01 Sep 04	FNMA DISC NT 09-01-2004 SEDOL	-3,400,000 00	3,400,000 00	-3,400,000 00	0 00	0 00	0 00	0 00	0 00
01 Sep 04	B012F87								
	05 May 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	06 May 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	17 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	31 Aug 04	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00
08 Sep 04	FNMA DISC NT 09-08-2004 CUSIP	-2,700,000 00	2,700,000 00	-2,700,000 00	0 00	0 00	0 00	0 00	0 00
08 Sep 04	313588F26								
	29 Apr 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	06 May 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
	14 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	17 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
15 Sep 04	FNMA DISC NT 09-15-2004 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
15 Sep 04	313588F91								
	16 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	16 Jun 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
22 Sep 04	FNMA DISC NT 09-22-2004 CUSIP	-1,700,000 00	1,699,688 00	-1,699,688 00	-312 00	0 00	312 00	0 00	0 00
22 Sep 04	313588G82								
	23 Jun 04	-100,000 00	99,981 65	-99,988 00	-18 35	0 00	312 00	293 65	0 00
	23 Jun 04	-700,000 00	699,871 53	-700,000 00	-128 47	0 00	0 00	-128 47	0 00
	23 Jun 04	-700,000 00	699,871 53	-700,000 00	-128 47	0 00	0 00	-128 47	0 00
	25 Jun 04	-200,000 00	199,963 29	-200,000 00	-36 71	0 00	0 00	-36 71	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Short term bills and notes									
United States									
06 Oct 04	FNMA DISC NT 10-06-2004 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
06 Oct 04	313588J63								
	07 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	07 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
20 Oct 04	FNMA DISC NT 10-20-2004 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
20 Oct 04	313588L45								
	21 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	21 Jul 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
01 Nov 04	FNMA DISC NT 11-01-2004 CUSIP	-2,100,000 00	2,100,000 00	-2,100,000 00	0 00	0 00	0 00	0 00	0 00
01 Nov 04	313588M85								
	01 Jul 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
	29 Oct 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	FNMA DISC NT 11-08-2004 CUSIP	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
08 Nov 04	313588N76								
	09 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	FNMA DISC NT 11-10-2004 CUSIP	-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04	313588N92								
	16 Aug 04	-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00
17 Nov 04	FNMA DISC NT 11-17-2004 SEDOL	-2,800,000 00	2,800,000 00	-2,800,000 00	0 00	0 00	0 00	0 00	0 00
17 Nov 04	B016CG6								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
	18 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	18 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	20 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	23 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
22 Nov 04	FNMA DISC NT 11-22-2004 CUSIP 313588Q57	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0.00	0 00	0 00
22 Nov 04									
	09 Jul 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0.00	0 00	0 00
24 Nov 04	FNMA DISC NT 11-24-2004 SEDOL B02Y957	-3,500,000 00	3,500,000 00	-3,500,000 00	0 00	0 00	0.00	0 00	0 00
24 Nov 04									
	25 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	26 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	27 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	30 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	30 Aug 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
01 Dec 04	FNMA DISC NT 12-01-2004 CUSIP 313588R64	-3,600,000 00	3,600,000 00	-3,600,000 00	0 00	0 00	0.00	0 00	0 00
01 Dec 04									
	01 Sep 04	-800,000 00	800,000 00	-800,000 00	0 00	0 00	0.00	0 00	0.00
	02 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	02 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	03 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
	07 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0.00	0 00	0 00
08 Dec 04	FNMA DISC NT 12-08-2004 CUSIP 313588S55	-2,100,000 00	2,100,000 00	-2,100,000 00	0 00	0 00	0.00	0 00	0 00
08 Dec 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
	08 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	09 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
	10 Sep 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04	FNMA DISC NT 12-15-2004 CUSIP 313588T47	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
15 Dec 04									
	15 Sep 04	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00
18 Mar 04	US TREAS BILLS 03-18-2004 PREASSIGN # 100 SEDOL 2669164	-610,000 00	609,080 16	-610,000 00	-919 84	0 00	0 00	-919 84	0 00
18 Mar 04									
	09 Jan 04	-550,000 00	549,170 64	-550,000 00	-829 36	0 00	0 00	-829 36	0 00
	06 Feb 04	-60,000 00	59,909 52	-60,000 00	-90 48	0 00	0 00	-90 48	0 00
03 Jun 04	US TREAS BILLS 06-03-2004 SEDOL 2196662	-90,000 00	90,000 00	-90,000 00	0 00	0 00	0 00	0 00	0 00
03 Jun 04									
	11 Mar 04	-90,000 00	90,000 00	-90,000 00	0 00	0 00	0 00	0 00	0 00
17 Jun 04	US TREAS BILLS 06-17-2004 REG SEDOL 2222352	-610,000 00	610,000 00	-610,000 00	0 00	0 00	0 00	0 00	0 00
17 Jun 04									
	16 Mar 04	-610,000 00	610,000 00	-610,000 00	0 00	0 00	0 00	0 00	0 00
26 Aug 04	US TREAS BILLS 08-26-2004 PREASSIGN # 133 SEDOL 2419723	-3,600,000 00	3,600,000 00	-3,600,000 00	0 00	0 00	0 00	0 00	0 00
26 Aug 04									
	27 Jul 04	-3,600,000 00	3,600,000 00	-3,600,000 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
02 Sep 04	US TREAS BILLS 09-02-2004	-15,000 00	15,000 00	-15,000 00	0 00	0 00	0 00	0 00	0 00
02 Sep 04	PREASSIGN # 134 SEDOL 2442633								
	01 Jun 04	-15,000 00	15,000 00	-15,000 00	0 00	0 00	0 00	0 00	0 00
09 Sep 04	US TREAS BILLS 09-09-2004	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
09 Sep 04	PREASSIGN # 135 SEDOL B00GDN1								
	08 Jun 04	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04	US TREAS BILLS 09-16-2004 SEDOL	-510,000 00	510,000 00	-510,000 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04	B00GNP3								
	14 Jun 04	-410,000 00	410,000 00	-410,000 00	0 00	0 00	0 00	0 00	0 00
	04 Aug 04	-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00
	20 Aug 04	-80,000 00	80,000 00	-80,000 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04	US TREAS BILLS 11-04-2004	-3,600,000 00	3,600,000 00	-3,600,000 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04	PREASSIGN # 143 SEDOL B010YB7								
	02 Aug 04	-3,600,000 00	3,600,000 00	-3,600,000 00	0 00	0 00	0 00	0 00	0 00
16 Dec 04	US TREAS BILLS 12-16-2004 SEDOL	-740,000 00	740,000 00	-740,000 00	0 00	0 00	0 00	0 00	0 00
16 Dec 04	B01WKJ3								
	13 Sep 04	-310,000 00	310,000 00	-310,000 00	0 00	0 00	0 00	0 00	0 00
	13 Sep 04	-80,000 00	80,000 00	-80,000 00	0 00	0 00	0 00	0 00	0 00
	17 Sep 04	-50,000 00	50,000 00	-50,000 00	0 00	0 00	0 00	0 00	0 00
	22 Sep 04	-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 21 Apr 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
27 Sep 04		-280,000.00	280,000.00	-280,000.00	0.00	0.00	0.00	0.00	0.00
Total United States			134,527,041.19	-134,574,688.00	-47,958.81	0.00	312.00	-47,646.81	0.00
Total S/T translation gain/loss for cash and cash equivalent							312.00		
Total L/T translation gain/loss for cash and cash equivalent							0.00		
Total realized gains for cash and cash equivalents					16,642.91	0.00	312.00	16,954.91	0.00
Total realized losses for cash and cash equivalents					-63,707.07	0.00	0.00	-63,707.07	0.00
Total Cash and Cash Equivalents			203,827,935.84	-203,874,688.00	-47,064.16	0.00	312.00	-46,752.16	0.00
Total Maturities			203,827,935.84	-203,874,688.00	-47,064.16	0.00	312.00	-46,752.16	0.00
<i>Other</i>									
Amortization on assets sold									
Amortization on assets sold									
Germany									
03 Sep 04	GERMANY(FED REP) 4 5% BDS	-1,400,000.00	0.00	0.00	0.00	0.00	-131.76	-131.76	0.00
03 Sep 04	4/7/2009 EUR0 01 SEDOL 5726011								
Total Germany			0.00	0.00	0.00	0.00	-131.76	-131.76	0.00

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◆ Realized Gain/Loss Detail - Taxable

Activity Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss				
					Short Term	Long Term	Translation	Short Term	Long Term		
<i>Other</i>											
Total S/T translation gain/loss for amortization on assets sold									-131.76		
Total L/T translation gain/loss for amortization on assets sold									0.00		
Total realized gains for amortization on assets sold							0.00	0.00	0.00	0.00	0.00
Total realized losses for amortization on assets sold							0.00	0.00	-131.76	-131.76	0.00
Total Amortization on assets sold							0.00	0.00	-131.76	-131.76	0.00
Other amortization											
Other amortization											
United States											
22 Sep 04	FNMA DISC NT 09-22-2004 CUSIP	-1,700,000.00	0.00	0.00	0.00	0.00	-312.00	-312.00	0.00		
22 Sep 04	313588G82										
Total United States							0.00	0.00	-312.00	-312.00	0.00
Total S/T translation gain/loss for other amortization									-312.00		
Total L/T translation gain/loss for other amortization									0.00		
Total realized gains for other amortization							0.00	0.00	0.00	0.00	0.00
Total realized losses for other amortization							0.00	0.00	-312.00	-312.00	0.00
Total Other amortization							0.00	0.00	-312.00	-312.00	0.00
Total Other							0.00	0.00	-443.76	-443.76	0.00

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◆ Realized Gain/Loss Detail - Taxable

Activity Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
	Total Short Term Gain Proceeds		121,058,515.47						
	Total Short Term Loss Proceeds		168,410,979.11						
	Total Long Term Gain Proceeds		0.00						
	Total Long Term Loss Proceeds		0.00						
	Total Undetermined Tax Lot Proceeds		586,543,567.02						
	Additional Short Term Proceeds from Zero G/L Transactions		167,261,616.05						
	Additional Long Term Proceeds from Zero G/L Transactions		0.00						
	Short Term Proceeds due to REIT Re-Allocation		0.00						
	Long Term Proceeds due to REIT Re-Allocation		0.00						
	Total Short Term Proceeds		456,731,110.63						
	Total Long Term Proceeds		0.00						
	Total S/T translation gain/loss						-99,735.02		
	Total L/T translation gain/loss						0.00		
	Total realized gains				8,618,970.41	5,885,178.87	1,403,239.40	10,013,069.52	5,885,178.87
	Total realized losses				-8,034,946.19	-5,435,641.66	-1,502,974.42	-9,528,780.32	-5,435,641.66
	Total realized gain/loss		1,043,274,677.65	-1,042,340,407.48	584,024.22	449,537.21	-99,735.02	484,289.20	449,537.21

933,826.41



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL

DORIS DUKE CHARITABLE FOUNDATION
ATTN: STEPHANIE HAUGE
80 ROUTE 206 S.
SOMMERVILLE, NJ 08876-4128

I.D NUMBER: 13-7043679

TAX YEAR
BEGINNING 01/01/2004
ENDING 12/31/2004

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST	628,404.
FOREIGN INTEREST INCOME	233,493.
OTHER INTEREST INCOME	1,081,217.
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:	
QUALIFIED	NONE
TOTAL FOR YEAR	1,216.
DIVIDEND INCOME:	
QUALIFIED	NONE
TOTAL FOR YEAR	23,113.
OTHER TAXABLE INCOME	31,739.

D E D U C T I O N S

INTEREST EXPENSE 63,295.

M I S C E L L A N E O U S I N F O R M A T I O N

NON-NEW JERSEY MUNICIPAL INTEREST (NOT SUBJECT TO ALT MIN TAX)
(NO ALLOCATION AGAINST FEES OR COMMISSIONS
HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME) 43,800.

Report the amounts listed above on your 2004 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

Doris Duke Charitable Foundation
AR3 Additional Checks

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Other assets									
Swaps									
United States									
20 Dec 04	COMM SWAP TBL-DJAIGCITR	1,000,000 00	-31,290.42	0.00	-31,290.42	0.00	0.00	-31,290.42	0.00
22 Dec 04	20/12/04 0 12-20-2004 SEDOL 914230L								
Total United States			-31,290.42	0.00	-31,290.42	0.00	0.00	-31,290.42	0.00
Total S/T translation gain/loss for other assets							0.00		
Total L/T translation gain/loss for other assets							0.00		
Total realized gains for other assets					0.00	0.00	0.00	0.00	0.00
Total realized losses for other assets					-31,290.42	0.00	0.00	-31,290.42	0.00
Total Other Assets			-31,290.42	0.00	-31,290.42	0.00	0.00	-31,290.42	0.00
Liabilities									
Other liabilities									
United States									
31 Aug 01	COM SWPC041437 SWAP	950,000 00	-18,909.44	0.00	-18,909.44	0.00	0.00	18,909.44	0.00
02 Sep 01	TBL-DJAIGCITR MORGAN 0 0% 31/08/2004 SEDOL 912590L								
30 Apr 04	COMM SWAP TBL+50-DJAIGCITR	1,800,000 00	-34,033.84	50,467.68	16,433.84	0.00	0.00	16,433.84	0.00
04 May 01	0 0% 4/30/04 MORGAN SWP038979 SEDOL 911788L								

Statement 13T 1/40

AR3 Additional Checks

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Liabilities									
Other liabilities									
United States									
30 Nov 04	COMM SWAP TBL-DJAIGCITY	1,000,000 00	-14,161 32	0 00	-14,161 32	0 00	0 00	-14,161 32	0 00
02 Dec 04	11/30/04 MORGAN SWP043326 0 0% 30/11/2004 SEDOL 913823L								
03 Dec 04	IRS USD P	2,000,000 00	-52,000 00	73,900 00	21,900 00	0 00	0 00	21,900 00	0 00
07 Dec 04	5 0-3ML 12/15/14 BOA SEDOL 911993L								
06 Dec 04	IRS USD P 5 0-3ML	1,700,000 00	-47,923 00	36,907 36	-11,015 64	0 00	0 00	-11,015 64	0 00
08 Dec 04	12/15/14 MSC SWP043128 5 0% 15/12/2014 SEDOL 913167L								
03 Dec 04	IRS USD P SWP039696	1,000,000 00	-26,000 00	15,948 46	-10,051 54	0 00	0 00	-10,051 54	0 00
08 Dec 04	5 0-3ML 12/15/14 GSC SEDOL 912013L								
03 Dec 04	IRS USD P SWP039696	300,000 00	-4,653 00	4,784 54	131 54	0 00	0 00	131 54	0 00
07 Dec 04	5 0-3ML 12/15/14 GSC SEDOL 912013L								
30 Jun 04	SWP039894 COMM SWP TBL	1,905,808 00	-81,916 91	0 00	-81,916 91	0 00	0 00	-81,916 91	0 00
02 Jul 04	+40-DJAIGCITR 30/06/04 MORGAN SEDOL 912079L								
Total United States			-279,597 51	182,008.04	-97,589.47	0.00	0 00	-97,589.47	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Purchases</i>										
Total S/T translation gain/loss for liabilities							0.00			
Total L/T translation gain/loss for liabilities							0.00			
Total realized gains for liabilities						38,465.38	0.00	0.00	38,465.38	0.00
Total realized losses for liabilities						-136,054.85	0.00	0.00	-136,054.85	0.00
Total Liabilities			-279,597.51	182,008.04	-97,589.47	0.00	0.00	-97,589.47	0.00	
Total Purchases			-310,887.93	182,008.04	-128,879.89	0.00	0.00	-128,879.89	0.00	
<i>Sales</i>										
Fixed income										
Index linked government bonds										
United States										
30 Jul 04	US TREAS INFL INDEXED BONDS	-100,000 00	99,953 76	-98,758 00	1,195 76	0 00	0 00	1,195 76	0 00	
02 Aug 01	2 375 DUE 01-15-2025 BEO SEDOL 8021PJ4									
27 Jul 04		-100,000 00	99,953 76	-98,758 00	1,195 76	0 00	0 00	1,195 76	0 00	
08 Dec 04	US TREAS NTS INFLATION INDEX	-200,000 00	257,700 38	-254,423 54	3,276 84	0 00	0 00	3,276 84	0 00	
09 Dec 04	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601									
27 Apr 04		-200,000 00	257,700 38	-254,423 54	3,276 84	0 00	0 00	3,276 84	0 00	
09 Nov 04	US TREAS NTS INFLATION INDEX	-200,000 00	257,961 65	-254,423 54	3,538 11	0 00	0 00	3,538 11	0 00	
10 Nov 04	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601									
27 Apr 04		-200,000 00	257,961 65	-254,423 54	3,538 11	0 00	0 00	3,538.11	0 00	
Total United States			615,615.79	-607,605.08	8,010.71	0.00	0.00	8,010.71	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total				
					Market Short Term	Long Term	Translation	Short Term	Long Term			
Sales												
Total S/T translation gain/loss for fixed income								0.00				
Total LT translation gain/loss for fixed income								0.00				
Total realized gains for fixed income								8,010.71	0.00	0.00	8,010.71	0.00
Total realized losses for fixed income								0.00	0.00	0.00	0.00	0.00
Total Fixed Income								8,010.71	0.00	0.00	8,010.71	0.00
Other assets												
Swaps												
United States												
31 Aug 04	COM SWPC041437 SWAP	-950,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
02 Sep 04	TBL-DJAIGCTR MORGAN 0 0% 31/08/2004 SEDOL 912590U											
28 May 04	COMM SWAP TBL SWP039456	-2,000,000.00	31,644.52	0.00	31,644.52	0.00	0.00	31,644.52	0.00			
02 Jun 04	+40-DJAIGCTR 28/05/04 MORGAN SEDOL 911800U											
30 Apr 04	COMM SWAP TBL+50-DJAIGCTR	-1,800,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
04 May 04	4/30/04 MORGAN SWP038979 SEDOL 911788U											
29 Oct 04	COMM SWAP TBL-DJAIGCTR	-1,000,000.00	15,194.92	0.00	15,194.92	0.00	0.00	15,194.92	0.00			
02 Nov 04	10/29/04 MS SWP042138 0 0% 29/10/2004 SEDOL 913203U											
20 Dec 04	COMM SWAP TBL-DJAIGCTR 20/1/05	-1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
20 Dec 04	0 01-20-2005 SEDOL 914462L											

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Other assets									
Swaps									
United States									
20 Dec 04	COMM SWAP TBL-DJAIGCTR	-1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Dec 04	20/12/04 MORGAN SWP023427 0 0% 20/12/2004 SEDOL 914230U								
30 Nov 04	COMM SWAP TBL-DJAIGCTR	-1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 04	20/12/04 12-20-2004 SEDOL 914230L								
30 Nov 04	COMM SWAP TBL-DJAIGCTR	-1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Dec 04	11/30/04 MORGAN SWP043326 0 0% 30/11/2004 SEDOL 913823U								
15 Jul 04	COMM SWP041023 SWAP	-900,000.00	15,050.00	0.00	15,050.00	0.00	0.00	15,050.00	0.00
19 Jul 04	TBL+40-DJAIGCTR 30/07/04 MORGAN SEDOL 912341U								
30 Jul 04	COMM SWP041023 SWAP	-900,000.00	14,585.48	0.00	14,585.48	0.00	0.00	14,585.48	0.00
03 Aug 04	TBL+40-DJAIGCTR 30/07/04 MORGAN SEDOL 912341U								
30 Sep 04	COMM SWP041767 SWAP	-1,000,000.00	66,754.18	0.00	66,754.18	0.00	0.00	66,754.18	0.00
04 Oct 04	TBL-DJAIGCTR MORGAN 0 0% 30/09/2004 SEDOL 912842U								
06 Jul 04	IRS USD P	-1,000,000.00	21,580.00	-35,500.00	-13,920.00	0.00	0.00	-13,920.00	0.00
08 Jul 04	6 0-3ML 18/12/33 UBS SWP039142 SEDOL 911636U								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Other assets									
Swaps									
United States									
02 Jul 04	IRS USD P	-500,000 00	11,500 00	-17,750 00	-6,250 00	0 00	0 00	-6,250 00	0 00
07 Jul 04	6 0-3ML 18/12/33 UBS SWP039142 SEDOL 911636U								
07 Jul 04	IRS USD P	-500,000 00	11,450 00	-17,750 00	-6,300 00	0 00	0 00	-6,300 00	0 00
09 Jul 04	6 0-3ML 18/12/33 UBS SWP039142 SEDOL 911636U								
10 May 04	IRS USD P	-1,500,000 00	52,440 00	-40,800 00	11,640 00	0 00	0 00	11,640 00	0 00
13 May 04	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300U								
02 Jul 04	IRS USD P	-800,000 00	19,440 00	-21,760 00	-2,320 00	0 00	0 00	-2,320 00	0 00
07 Jul 04	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300U								
06 Dec 04	IRS USD P 5 0-3ML	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	12/15/14 MSC SWP043128 5 0% 15/12/2014 SEDOL 913167U								
03 Dec 04	IRS USD P SWP039654	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04	5 0-3ML 12/15/14 BOA SEDOL 911993U								
03 Dec 04	IRS USD P SWP039696	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	5 0-3ML 12/15/14 GSC SEDOL 912013U								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Other assets									
Swaps									
United States									
03 Dec 04	IRS USD P SWP039896	-300,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Dec 04	5 0-3ML 12/15/14 GSC SEDOL 912013U								
30 Jun 04	SWP039894 COMM SWP TBL	-1,905,808.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Jul 04	+40-DJAIGCITR 30/06/04 MORGAN SEDOL 912079U								
Total United States			259,639.10	-133,560.00	126,079.10	0.00	0.00	126,079.10	0.00
Total S/T translation gain/loss for other assets							0.00		
Total L/T translation gain/loss for other assets							0.00		
Total realized gains for other assets					154,869.10	0.00	0.00	154,869.10	0.00
Total realized losses for other assets					-28,790.00	0.00	0.00	-28,790.00	0.00
Total Other Assets			259,639.10	-133,560.00	126,079.10	0.00	0.00	126,079.10	0.00
Liabilities									
Other liabilities									
United States									
30 Jul 04	COM SWPC041437 SWAP	-950,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Jul 04	TBL-DJAIGCITR MORGAN 0.0% 31/08/2004 SEDOL 912590L								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
Sales									
Liabilities									
Other liabilities									
United States									
30 Apr 04	COMM SWAP TBL SWP039456	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Apr 04	+40-DJAIGCITR 28/05/04 MORGAN SEDOL 911800L								
28 Apr 04	COMM SWAP TBL+50-DJAIGCITR	-1,800,000 00	50,467 68	-50,467 68	0 00	0 00	0 00	0 00	0 00
30 Apr 04	0 0% 4/30/04 MORGAN SWP038979 SEDOL 911788L								
30 Sep 04	COMM SWAP TBL-DJAIGCITR	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 04	10/29/04 MS SWP042138 0 0% 29/10/2004 SEDOL 913203L								
29 Oct 04	COMM SWAP TBL-DJAIGCITY	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Oct 04	11/30/04 MORGAN SWP043326 0 0% 30/11/2004 SEDOL 913823L								
30 Jun 04	COMM SWP041023 SWAP	-1,800,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Jun 04	TBL+40-DJAIGCITY 30/07/04 MORGAN SEDOL 912341L								
31 Aug 04	COMM SWP041767 SWAP	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Aug 04	TBL-DJAIGCITR MORGAN 0 0% 30/09/2004 SEDOL 912842L								
04 May 04	IRS USD P	-2,850,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 May 04	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300L								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Liabilities										
Other liabilities										
United States										
28 Jul 04	IRS USD P									
30 Jul 04	6-3ML 18/12/33 BOA SWP038540 SEDOL 911300L	-2,100,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04	IRS USD P									
08 Nov 04	5 0-3ML 12/15/14 BOA SEDOL 911993L	-2,000,000 00	73,900 00	-73,900 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04	IRS USD P 5 0 3MO LIB 15-6-15									
09 Dec 04	MORGAN SWP023310 5 0% 15-06-2015 SEDOL 914160L	-1,000,000 00	13,600 00	-13,600 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 04	IRS USD P 5 0 3MO LIB 15-6-15									
08 Dec 04	MORGAN SWP023310 5 0% 15-06-2015 SEDOL 914160L	-1,700,000 00	23,800 00	-23,800 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04	IRS USD P 5 0-3ML									
12 Oct 04	12/15/14 MSC SWP043128 5 0% 15/12/2014 SEDOL 913167L	-1,300,000 00	22,259 36	-22,259 36	0 00	0 00	0 00	0 00	0 00	0 00
28 Oct 04	IRS USD P 5 0-3ML									
01 Nov 04	12/15/14 MSC SWP043128 5 0% 15/12/2014 SEDOL 913167L	-400,000 00	14,648 00	-14,648 00	0 00	0 00	0 00	0 00	0 00	0 00
03 Dec 04	IRS USD P 5 0-3ML 15/6/15									
08 Dec 04	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L	-1,000,000 00	11,800 00	-11,800 00	0 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Liabilities									
Other liabilities									
United States									
03 Dec 04	IRS USD P 5 0-3ML 15/6/15 BOA	-2,000,000 00	23,600 00	-23,600 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04	SWP023385 5 0% 15/06/2015 SEDOL 914259L								
23 Jun 04	IRS USD P 6 0-3ML 18/12/33	-6,500,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Jun 04	UBS SWP039142 SEDOL 911636L								
18 Nov 04	IRS USD P SWP039696	-500,000 00	16,565 00	-16,565 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04	5 0-3ML 12/15/14 GSC SEDOL 912013L								
11 Aug 04	IRS USD P SWP039696	-800,000 00	4,168 00	-4,168 00	0 00	0 00	0 00	0 00	0 00
16 Aug 04	5 0-3ML 12/15/14 GSC SEDOL 912013L								
28 May 04	SWP039894 COMM SWP TBL	-1,905,808 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
28 May 04	+40-DJAIGCITR 30/06/04 MORGAN SEDOL 912079L								
Total United States			254,808.04	-254,808.04	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for liabilities							0 00		
Total L/T translation gain/loss for liabilities							0 00		
Total realized gains for liabilities					0.00	0.00	0.00	0.00	0.00
Total realized losses for liabilities					0.00	0.00	0.00	0 00	0.00
Total Liabilities			254,808.04	-254,808 04	0.00	0.00	0.00	0.00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Commercial paper									
United States									
15 Oct 04	ANZ DEL INC DISC COML PAPER	-300,000.00	299,840.50	-298,796.33	1,044.17	0.00	0.00	1,044.17	0.00
15 Oct 04	3/A3 10-26-2004 CUSIP 00181RKS9								
26 Jul 04		-300,000.00	299,840.50	-298,796.33	1,044.17	0.00	0.00	1,044.17	0.00
30 Jul 04	BARCLAYS U S FDG LLC DISC COML PAPER 3/A3 YRS 1&2 CPN	-1,600,000.00	1,598,382.22	-1,594,080.00	4,302.22	0.00	0.00	4,302.22	0.00
30 Jul 04	08-25-2004 CUSIP 06737HHR3								
27 Apr 04		-1,600,000.00	1,598,382.22	-1,594,080.00	4,302.22	0.00	0.00	4,302.22	0.00
15 Oct 04	DANSKE CORP DISC COML PAPER	-700,000.00	699,897.92	-697,310.44	2,587.48	0.00	0.00	2,587.48	0.00
15 Oct 04	3/A3 SER A YRS 1&2 10-18-2004 CUSIP 23636JKJ0								
19 Jul 04		-700,000.00	699,897.92	-697,310.44	2,587.48	0.00	0.00	2,587.48	0.00
01 Jul 04	DANSKE CORP DISC COML PAPER	-1,200,000.00	1,198,925.00	-1,196,790.00	2,135.00	0.00	0.00	2,135.00	0.00
01 Jul 04	3/A3 SER A YRS 1&2 CPN 07-26-2004 CUSIP 23636JGS5								
27 Apr 04		-1,200,000.00	1,198,925.00	-1,196,790.00	2,135.00	0.00	0.00	2,135.00	0.00
11 May 04	DANSKE CORP DISC COML PAPER	-100,000.00	99,776.22	-99,732.50	43.72	0.00	0.00	43.72	0.00
11 May 04	3/A3 SER A YRS 1&2 CPN 07-26-2004 CUSIP 23636JGS5								
27 Apr 04		-100,000.00	99,776.22	-99,732.50	43.72	0.00	0.00	43.72	0.00
29 Jul 04	ROYAL BK SCOTLAND PLC DISC COML PAPER 3/A3 YRS 1&2 CPN	-500,000.00	499,467.50	-498,150.00	1,317.50	0.00	0.00	1,317.50	0.00
29 Jul 04	08-25-2004 CUSIP 78009RHR1								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Commercial paper									
United States									
27 Apr 04		-500,000 00	499,467 50	-498,150 00	1,317 50	0 00	0 00	1,317 50	0 00
Total United States			4,396,289 36	-4,384,859 27	11,430.09	0.00	0.00	11,430 09	0.00
Repurchase agreements									
United States									
28 Apr 04	REPO W/ 1ST BSTN 0 89 DTD	-3,800,000 00	3,800,000 00	-3,800,000 00	0 00	0 00	0 00	0 00	0 00
28 Apr 04	04-27-2004 04-28-2004 04-27-2004 CUSIP 77799APR5								
27 Apr 04	REPO W/ LEHMAN BROS 0 88 DTD	-16,200,000 00	16,200,000 00	-16,200,000 00	0 00	0 00	0 00	0 00	0 00
28 Apr 04	04-27-2004 04-28-2004 04-27-2004 CUSIP 77799APR5								
Total United States			20,000,000.00	-20,000,000.00	0.00	0.00	0.00	0.00	0.00
Short term bills and notes									
United States									
11 May 04	FNMA DISC NT 07-28-2004 CUSIP	-1,500,000 00	1,495,999 79	-1,495,999 79	0 00	0 00	0 00	0 00	0 00
11 May 04	313588ZY4								
28 Apr 04		-1,500,000 00	1,495,999 79	-1,495,999 79	0 00	0 00	0 00	0 00	0 00
29 Jul 04	FNMA DISC NT 10-06-2004 CUSIP	-800,000 00	797,657 00	-797,657 00	0 00	0 00	0 00	0 00	0 00
29 Jul 04	313588J63								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Cash and cash equivalents									
Short term bills and notes									
United States									
27 Jul 04		-800,000.00	797,657.00	-797,657.00	0.00	0.00	0.00	0.00	0.00
29 Jul 04	FNMA DISC NT 10-20-2004 CUSIP	-700,000.00	697,446.46	-697,446.46	0.00	0.00	0.00	0.00	0.00
29 Jul 04	313588L45								
27 Jul 04		-700,000.00	697,446.46	-697,446.46	0.00	0.00	0.00	0.00	0.00
Total United States			2,991,103.25	-2,991,103.25	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalent							0.00		
Total L/T translation gain/loss for cash and cash equivalent							0.00		
Total realized gains for cash and cash equivalents					11,430.09	0.00	0.00	11,430.09	0.00
Total realized losses for cash and cash equivalents					0.00	0.00	0.00	0.00	0.00
Total Cash and Cash Equivalents			27,387,392.61	-27,375,962.52	11,430.09	0.00	0.00	11,430.09	0.00
Total Sales			28,517,455.54	-28,371,935.64	145,519.90	0.00	0.00	145,519.90	0.00
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
28 Jun 04	Mark-to-Markets EUR	0.00	-16,604.09	0.00	-6,641.64	-9,962.45	0.00	-6,641.64	-9,962.45
28 Jun 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
30 Jul 04		Mark-to-Markets	EUR	0 00	13,808 08	0 00	5,523 23	8,284 85	0 00	5,523 23	8,284 85
30 Jul 04											
02 Jul 04		Mark-to-Markets	EUR	0 00	17,885 40	0 00	7,154 16	10,731 24	0 00	7,154 16	10,731 24
02 Jul 04											
25 Oct 04		Mark-to-Markets	EUR	0 00	8,892 57	0 00	3,557 03	5,335 54	0 00	3,557 03	5,335 54
25 Oct 04											
05 Nov 04		Mark-to-Markets	EUR	0 00	-26,434 89	0 00	-10,573 96	-15,860 93	0 00	-10,573 96	-15,860 93
05 Nov 04											
08 Nov 04		Mark-to-Markets	EUR	0 00	5,577 76	0 00	2,231 10	3,346 66	0 00	2,231 10	3,346 66
08 Nov 04											
10 Aug 04		Mark-to-Markets	EUR	0 00	539 28	0 00	215 71	323 57	0 00	215 71	323 57
10 Aug 04											
11 Oct 04		Mark-to-Markets	EUR	0 00	-819 42	0 00	-327 77	-491 65	0 00	-327 77	-491 65
11 Oct 04											
02 Dec 04		Mark-to-Markets	EUR	0 00	-23,949 90	0 00	-9,579 96	-14,369 94	0 00	-9,579 96	-14,369 94
02 Dec 04											

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Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
29 Jun 04 29 Jun 04	Mark-to-Markets	EUR	0 00	6,485.34	0 00	2,594 14	3,891.20	0.00	2,594 14	3,891.20	
06 Oct 04 06 Oct 04	Mark-to-Markets	EUR	0 00	1,353 71	0 00	541 48	812 23	0.00	541 48	812.23	
27 Dec 04 27 Dec 04	Mark-to-Markets	EUR	0 00	-14,891.25	0 00	-5,956 50	-8,934 75	0 00	-5,956 50	-8,934.75	
07 Jul 04 07 Jul 04	Mark-to-Markets	EUR	0 00	6,209 88	0 00	2,483 95	3,725 93	0.00	2,483.95	3,725.93	
23 Dec 04 23 Dec 04	Mark-to-Markets	EUR	0 00	14,135 61	0 00	5,654 24	8,481 37	0 00	5,654.24	8,481 37	
28 Sep 04 28 Sep 04	Mark-to-Markets	EUR	0 00	-1,082.26	0 00	-432.90	-649 36	0 00	-432.90	-649.36	
23 Jun 04 23 Jun 04	Mark-to-Markets	EUR	0 00	2,297 38	0 00	918.95	1,378 43	0 00	918.95	1,378 43	
08 Jul 04 08 Jul 04	Mark-to-Markets	EUR	0 00	1,087 89	0 00	435 16	652.73	0 00	435 16	652.73	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
16 Nov 04	16 Nov 04	Mark-to-Markets	EUR	0 00	7,453 72	0 00	2,981 49	4,472 23	0 00	2,981 49	4,472 23
29 Jul 04	29 Jul 04	Mark-to-Markets	EUR	0 00	3,973 03	0 00	1,589 21	2,383 82	0 00	1,589 21	2,383 82
21 Oct 04	21 Oct 04	Mark-to-Markets	EUR	0 00	1,109 19	0 00	443 68	665 51	0 00	443 68	665 51
16 Sep 04	16 Sep 04	Mark-to-Markets	EUR	0 00	4,810 01	0 00	1,924 00	2,886 01	0 00	1,924 00	2,886 01
16 Dec 04	16 Dec 04	Mark-to-Markets	EUR	0 00	-19,488 01	0 00	-7,795 20	-11,692 81	0 00	-7,795 20	-11,692 81
23 Jul 04	23 Jul 04	Mark-to-Markets	EUR	0 00	539 94	0 00	215 98	323 96	0 00	215 98	323 96
18 Aug 04	18 Aug 04	Mark-to-Markets	EUR	0 00	-2,983 73	0 00	-1,193 49	-1,790 24	0 00	-1,193 49	-1,790 24
02 Sep 04	02 Sep 04	Mark-to-Markets	EUR	0 00	-8,835 78	0 00	-3,534 31	-5,301 47	0 00	-3,534 31	-5,301 47

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
09 Dec 04 09 Dec 04	Mark-to-Markets	EUR	0 00	1,243.14	0 00	497.26	745.88	0 00	497.26	745.88
30 Dec 04 30 Dec 04	Mark-to-Markets	EUR	0 00	26,301.52	0 00	10,520.61	15,780.91	0 00	10,520.61	15,780.91
20 Sep 04 20 Sep 04	Mark-to-Markets	EUR	0 00	2,676.19	0 00	1,070.48	1,605.71	0 00	1,070.48	1,605.71
31 Aug 04 31 Aug 04	Mark-to-Markets	EUR	0 00	12,716.35	0 00	5,086.54	7,629.81	0 00	5,086.54	7,629.81
19 Oct 04 19 Oct 04	Mark-to-Markets	EUR	0 00	-3,304.88	0 00	-1,321.95	-1,982.93	0 00	1,321.95	-1,982.93
12 Jul 04 12 Jul 04	Mark-to-Markets	EUR	0 00	2,998.13	0 00	1,199.25	1,798.88	0 00	1,199.25	1,798.88
27 Sep 04 27 Sep 04	Mark-to-Markets	EUR	0 00	3,238.62	0 00	1,295.45	1,943.17	0 00	1,295.45	1,943.17
16 Aug 04 16 Aug 04	Mark-to-Markets	EUR	0 00	-11,685.46	0 00	-4,674.18	-7,011.28	0 00	-4,674.18	-7,011.28

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
03 Aug 04 03 Aug 04	Mark-to-Markets	EUR	0 00	4,766 05	0 00	1,906 42	2,859 63	0 00	1,906 42	2,859 63
11 Nov 04 11 Nov 04	Mark-to-Markets	EUR	0 00	21,389 72	0 00	8,555 89	12,833 83	0 00	8,555 89	12,833 83
08 Sep 04 08 Sep 04	Mark-to-Markets	EUR	0 00	4,516 98	0 00	1,806 79	2,710 19	0 00	1,806 79	2,710 19
29 Oct 04 29 Oct 04	Mark-to-Markets	EUR	0 00	1,961 26	0 00	784 50	1,176 76	0 00	784 50	1,176 76
26 Aug 04 26 Aug 04	Mark-to-Markets	EUR	0 00	3,991 84	0 00	1,596 74	2,395 10	0 00	1,596 74	2,395 10
15 Dec 04 15 Dec 04	Mark-to-Markets	EUR	0 00	30,977 12	0 00	12,390 85	18,586 27	0 00	12,390 85	18,586 27
28 Jul 04 28 Jul 04	Mark-to-Markets	EUR	0 00	1,592 90	0 00	637 16	955 74	0 00	637 16	955 74
02 Aug 04 02 Aug 04	Mark-to-Markets	EUR	0 00	2,383 82	0 00	953 53	1,430 29	0 00	953 53	1,430 29

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Transition	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures										
Euro										
26 Jul 04 26 Jul 04	Mark-to-Markets EUR	0.00	-5,864.87	0.00	-2,345.95	-3,518.92	0.00	-2,345.95	-3,518.92	
29 Nov 04 29 Nov 04	Mark-to-Markets EUR	0.00	-21,958.56	0.00	-8,783.42	-13,175.14	0.00	-8,783.42	-13,175.14	
08 Dec 04 08 Dec 04	Mark-to-Markets EUR	0.00	15,038.79	0.00	6,015.52	9,023.27	0.00	6,015.52	9,023.27	
01 Nov 04 01 Nov 04	Mark-to-Markets EUR	0.00	-2,238.80	0.00	-895.52	-1,343.28	0.00	-895.52	-1,343.28	
30 Sep 01 30 Sep 01	Mark-to-Markets EUR	0.00	541.83	0.00	216.73	325.10	0.00	216.73	325.10	
10 Sep 04 10 Sep 04	Mark-to-Markets EUR	0.00	4,014.94	0.00	1,605.98	2,408.96	0.00	1,605.98	2,408.96	
28 Dec 04 28 Dec 04	Mark-to-Markets EUR	0.00	-33,564.60	0.00	-13,425.84	-20,138.76	0.00	-13,425.84	-20,138.76	
30 Jun 04 30 Jun 04	Mark-to-Markets EUR	0.00	18,877.50	0.00	7,551.00	11,326.50	0.00	7,551.00	11,326.50	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
05 Jul 04 05 Jul 04	Mark-to-Markets EUR	0 00	3,210 43	0 00	1,284 17	1,926 26	0 00	1,284 17	1,926 26	
14 Sep 04 14 Sep 04	Mark-to-Markets EUR	0 00	2,963 16	0 00	1,185 26	1,777 90	0 00	1,185 26	1,777 90	
24 Jun 04 24 Jun 04	Mark-to-Markets EUR	0 00	21,134 19	0 00	8,453 68	12,680 51	0 00	8,453 68	12,680 51	
15 Nov 04 15 Nov 04	Mark-to-Markets EUR	0 00	-2,327 84	0 00	-931 14	-1,396 70	0 00	-931 14	-1,396 70	
21 Jul 04 21 Jul 04	Mark-to-Markets EUR	0 00	-17,699 82	0 00	-7,079 93	-10,619 89	0 00	-7,079 93	-10,619 89	
13 Oct 04 13 Oct 04	Mark-to-Markets EUR	0 00	-541 55	0 00	-216 62	-324 93	0 00	-216 62	-324 93	
11 Aug 04 11 Aug 04	Mark-to-Markets EUR	0 00	-3,792 86	0 00	-1,517 14	-2,275 72	0 00	-1,517 14	-2,275 72	
15 Oct 04 15 Oct 04	Mark-to-Markets EUR	0 00	-8,452 36	0 00	-3,380 94	-5,071 42	0 00	-3,380 94	-5,071 42	

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◆ Realized Gain/Loss Detail - Taxable

Trace Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
09 Aug 04 09 Aug 04	Mark-to-Markets EUR	0 00	-539.33	0 00	-215.73	-323.60	0.00	-215.73	-323.60
24 Aug 04 24 Aug 04	Mark-to-Markets EUR	0 00	-1,342.82	0 00	-537.13	-805.69	0.00	-537.13	-805.69
23 Nov 04 23 Nov 04	Mark-to-Markets EUR	0 00	8,921.06	0 00	3,568.42	5,352.64	0.00	3,568.42	5,352.64
10 Dec 04 10 Dec 04	Mark-to-Markets EUR	0 00	10,499.94	0 00	4,199.98	6,299.96	0.00	4,199.98	6,299.96
15 Sep 04 15 Sep 04	Mark-to-Markets EUR	0 00	-1,621.15	0 00	-648.46	-972.69	0.00	-648.46	-972.69
07 Dec 04 07 Dec 04	Mark-to-Markets EUR	0 00	12,688.04	0 00	5,075.22	7,612.82	0.00	5,075.22	7,612.82
07 Oct 01 07 Oct 01	Mark-to-Markets EUR	0 00	-4,872.18	0 00	-1,948.87	-2,923.31	0.00	-1,948.87	-2,923.31
30 Nov 01 30 Nov 01	Mark-to-Markets EUR	0 00	12,913.50	0 00	5,165.40	7,748.10	0.00	5,165.40	7,748.10

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Long Term	Translation	Total Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
01 Oct 04 01 Oct 04	Mark-to-Markets EUR	0 00	-7,923 95	0 00	-3,169 58	-4,754 37	0 00	-3,169 58	-4,754 37	
24 Nov 04 24 Nov 04	Mark-to-Markets EUR	0 00	471 18	0 00	188 47	282 71	0 00	188 47	282 71	
29 Sep 04 29 Sep 04	Mark-to-Markets EUR	0 00	-8,126 25	0 00	-3,250 50	-4,875 75	0 00	-3,250 50	-4,875 75	
25 Aug 04 25 Aug 04	Mark-to-Markets EUR	0 00	7,733 51	0 00	3,093 40	4,640 11	0 00	3,093 40	4,640 11	
09 Jul 04 09 Jul 04	Mark-to-Markets EUR	0 00	2,455 29	0 00	982 12	1,473 17	0 00	982 12	1,473 17	
04 Nov 04 04 Nov 04	Mark-to-Markets EUR	0 00	11,759 53	0 00	4,703 81	7,055 72	0 00	4,703 81	7,055 72	
07 Sep 04 07 Sep 04	Mark-to-Markets EUR	0 00	797 11	0 00	318 84	478 27	0 00	318 84	478 27	
24 Sep 04 24 Sep 04	Mark-to-Markets EUR	0 00	-4,057 84	0 00	-1,623 14	-2,434 70	0 00	-1,623 14	-2,434 70	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
06 Sep 04 06 Sep 04	Mark-to-Markets EUR	0 00	2,388.59	0 00	954.64	1,431.95	0.00	954.64	1,431.95
22 Oct 04 22 Oct 04	Mark-to-Markets EUR	0 00	832.09	0 00	332.84	499.25	0.00	332.84	499.25
16 Jul 04 16 Jul 04	Mark-to-Markets EUR	0 00	13,880.82	0 00	5,552.33	8,328.49	0.00	5,552.33	8,328.49
06 Dec 04 06 Dec 04	Mark-to-Markets EUR	0 00	6,868.22	0 00	2,747.29	4,120.93	0.00	2,747.29	4,120.93
10 Nov 04 10 Nov 04	Mark-to-Markets EUR	0 00	-10,227.49	0 00	-4,091.00	-6,136.49	0.00	-4,091.00	-6,136.49
17 Dec 04 17 Dec 04	Mark-to-Markets EUR	0 00	-22,799.63	0 00	-9,119.85	-13,679.78	0.00	-9,119.85	-13,679.78
21 Sep 04 21 Sep 04	Mark-to-Markets EUR	0 00	-534.48	0 00	-213.79	-320.69	0.00	-213.79	-320.69
12 Oct 04 12 Oct 04	Mark-to-Markets EUR	0 00	10,622.46	0 00	4,248.88	6,373.48	0.00	4,248.88	6,373.48

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss				
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
23 Aug 04	23 Aug 04	Mark-to-Markets	EUR	0 00	-11,117 60	0 00	-4,447 04	-6,670 56	0 00	-4,447 04	-6,670 56
20 Oct 04	20 Oct 04	Mark-to-Markets	EUR	0 00	8,261 54	0 00	3,304 62	4,956 92	0 00	3,304 62	4,956 92
23 Sep 04	23 Sep 04	Mark-to-Markets	EUR	0 00	3,769 45	0 00	1,507 78	2,261 67	0 00	1,507 78	2,261 67
13 Jul 04	13 Jul 04	Mark-to-Markets	EUR	0 00	-11,463 60	0 00	-4,585 44	-6,878 16	0 00	-4 585 44	-6,878 16
08 Oct 04	08 Oct 04	Mark-to-Markets	EUR	0 00	16,757 42	0 00	6,702 97	10,054 45	0 00	6,702 97	10,054 45
30 Aug 04	30 Aug 04	Mark-to-Markets	EUR	0 00	-1,324 01	0 00	-529 60	-794 41	0 00	-529 60	-794 41
01 Jul 04	01 Jul 04	Mark-to-Markets	EUR	0 00	2,311 63	0 00	924 65	1,386 98	0 00	924 65	1,386 98
26 Oct 04	26 Oct 04	Mark-to-Markets	EUR	0 00	-1,967 42	0 00	-786 97	-1,180 45	0 00	-786 97	-1,180 45

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
22 Dec 01 22 Dec 01	Mark-to-Markets	EUR	0 00	-4,116.26	0.00	-1,646.50	-2,469.76	0.00	-1,646.50	-2,469.76
02 Nov 01 02 Nov 01	Mark-to-Markets	EUR	0 00	-5,047.02	0.00	-2,018.81	-3,028.21	0.00	-2,018.81	-3,028.21
06 Jul 04 06 Jul 04	Mark-to-Markets	EUR	0 00	871.34	0.00	348.54	522.80	0.00	348.54	522.80
09 Sep 04 09 Sep 04	Mark-to-Markets	EUR	0 00	9,071.36	0.00	3,628.54	5,442.82	0.00	3,628.54	5,442.82
03 Nov 04 03 Nov 04	Mark-to-Markets	EUR	0 00	3,352.66	0.00	1,341.06	2,011.60	0.00	1,341.06	2,011.60
28 Oct 04 28 Oct 04	Mark-to-Markets	EUR	0 00	842.85	0.00	337.14	505.71	0.00	337.14	505.71
22 Sep 04 22 Sep 04	Mark-to-Markets	EUR	0 00	12,672.18	0.00	5,068.87	7,603.31	0.00	5,068.87	7,603.31
18 Nov 04 18 Nov 04	Mark-to-Markets	EUR	0 00	-17,817.51	0.00	-7,127.00	-10,690.51	0.00	-7,127.00	-10,690.51

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
27 Oct 04 27 Oct 04	Mark-to-Markets EUR	0 00	-8,712 20	0 00	-3,484 88	-5,227 32	0 00	-3,484 88	-5,227 32
06 Aug 04 06 Aug 04	Mark-to-Markets EUR	0 00	19,081 65	0 00	7,632 66	11,448 99	0 00	7,632 66	11,448 99
27 Jul 04 27 Jul 04	Mark-to-Markets EUR	0 00	-5,613 99	0 00	-2,245 60	-3,368 39	0 00	-2,245 60	-3,368 39
06 Dec 04 06 Dec 04	Mark-to-Markets EUR	0 00	9,978 61	0 00	3,991 44	5,987 17	0 00	3,991 44	5,987 17
04 Aug 04 04 Aug 04	Mark-to-Markets EUR	0 00	3,715 25	0 00	1,486 10	2,229 15	0 00	1,486 10	2,229 15
01 Dec 04 01 Dec 04	Mark-to-Markets EUR	0 00	9,569 16	0 00	3,827 66	5,741 50	0 00	3,827 66	5,741 50
04 Oct 04 04 Oct 04	Mark-to-Markets EUR	0 00	-1,090 71	0 00	-436 28	-654 43	0 00	-436 28	-654 43
17 Aug 04 17 Aug 04	Mark-to-Markets EUR	0 00	5,431 13	0 00	2,172 45	3,258 68	0 00	2,172 45	3,258 68

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
14 Oct 04 14 Oct 01	Mark-to-Markets EUR	0 00	7,016 43	0 00	2,806 57	4,209 86	0 00	2,806 57	4,209 86
21 Dec 04 21 Dec 04	Mark-to-Markets EUR	0 00	-12,978 46	0 00	-5,191 38	-7,787 08	0 00	-5,191.38	-7,787.08
12 Aug 01 12 Aug 01	Mark-to-Markets EUR	0 00	6,443 97	0 00	2,577 59	3,866 38	0 00	2,577 59	3,866 38
25 Jun 04 25 Jun 04	Mark-to-Markets EUR	0 00	-11,105 88	0 00	-4,442 35	-6,663 53	0 00	-4,442.35	-6,663.53
20 Dec 04 20 Dec 04	Mark-to-Markets EUR	0 00	12,246 69	0 00	4,898 68	7,348 01	0 00	4,898 68	7,348 01
13 Aug 04 13 Aug 04	Mark-to-Markets EUR	0 00	5,112.34	0 00	2,044 94	3,067 40	0 00	2,044 94	3,067.40
22 Nov 04 22 Nov 04	Mark-to-Markets EUR	0 00	8,932 01	0 00	3,572 80	5,359.21	0 00	3,572.80	5,359 21
20 Jul 04 20 Jul 04	Mark-to-Markets EUR	0 00	-4,099 42	0 00	-1,639 77	-2,459 65	0 00	-1,639 77	-2,459.65

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Euro										
13 Dec 04	13 Dec 04	Mark-to-Markets EUR	0 00	5,236 11	0 00	2,094 44	3,141 67	0 00	2,094 44	3,141 67
19 Jul 04	19 Jul 04	Mark-to-Markets EUR	0 00	1,095 20	0 00	438 08	657 12	0 00	438 08	657 12
01 Sep 04	01 Sep 04	Mark-to-Markets EUR	0 00	-4,010 48	0 00	-1,604 19	-2,406 29	0 00	-1,604 19	-2,406 29
20 Aug 04	20 Aug 04	Mark-to-Markets EUR	0 00	3,534 53	0 00	1,413 81	2,120 72	0 00	1,413 81	2,120 72
14 Dec 04	14 Dec 04	Mark-to-Markets EUR	0 00	1,170 17	0 00	468 07	702 10	0 00	468 07	702 10
03 Dec 04	03 Dec 04	Mark-to-Markets EUR	0 00	34,076 07	0 00	13,630 43	20,445 64	0 00	13,630 43	20,445 64
03 Sep 04	03 Sep 04	Mark-to-Markets EUR	0 00	-7,093 87	0 00	-2,837 55	-4,256 32	0 00	-2,837 55	-4,256 32
14 Jul 04	14 Jul 04	Mark-to-Markets EUR	0 00	2,440 05	0 00	976 02	1,464 03	0 00	976 02	1,464 03

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
09 Nov '04	09 Nov '04	Mark-to-Markets EUR	0 00	20,047.37	0 00	8,018 95	12,028 42	0 00	8,018 95	12,028.42
19 Aug '04	19 Aug '04	Mark-to-Markets EUR	0.00	2,974.78	0 00	1,189 91	1,784 87	0 00	1,189 91	1,784.87
29 Dec '04	29 Dec '04	Mark-to-Markets EUR	0 00	-19,152.31	0 00	-7,660.92	-11,491 39	0 00	-7,660 92	-11,491.39
17 Sep '04	17 Sep '04	Mark-to-Markets EUR	0 00	5,073.89	0 00	2,029 56	3,044 33	0 00	2,029 56	3,044.33
26 Nov '04	26 Nov '04	Mark-to-Markets EUR	0 00	3,336.35	0 00	1,334 54	2,001 81	0 00	1,334.54	2,001 81
25 Nov '01	25 Nov '01	Mark-to-Markets EUR	0 00	8,053 61	0 00	3,221 44	4,832 17	0 00	3,221 44	4,832.17
05 Aug '01	05 Aug '01	Mark-to-Markets EUR	0 00	5,304 42	0 00	2,121 77	3,182.65	0 00	2,121.77	3,182.65
22 Jul '04	22 Jul '04	Mark-to-Markets EUR	0 00	9,950.74	0 00	3,980 30	5,970 44	0 00	3,980 30	5,970.44

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
17 Nov 04 17 Nov 04	Mark-to-Markets EUR	0 00	-934 38	0 00	-373 75	-560 63	0 00	-373 75	-560 63
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0 00	-11,090 75	0 00	-4,436 30	-6,654 45	0 00	-4,436 30	-6,654 45
05 Oct 04 05 Oct 04	Mark-to-Markets EUR	0 00	7,283 03	0 00	2,913 21	4,369 82	0 00	2,913 21	4,369 82
18 Oct 04 18 Oct 04	Mark-to-Markets EUR	0 00	7,688 60	0 00	3,075 44	4,613 16	0 00	3,075 44	4,613 16
13 Sep 04 13 Sep 04	Mark-to-Markets EUR	0 00	811 56	0 00	324 62	486 94	0 00	324 62	486 94
19 Nov 04 19 Nov 04	Mark-to-Markets EUR	0 00	10,754 47	0 00	4,301 79	6,452 68	0 00	4,301 79	6,452 68
12 Nov 04 12 Nov 04	Mark-to-Markets EUR	0 00	21,354 11	0 00	8,541 64	12,812 47	0 00	8,541 64	12,812 47
Total Euro			253,843.42	0.00	101,537.40	152,306.02	0.00	101,537.40	152,306.02

United States dollar

Northern Trust

*Generated by Northern Trust from periodic data on 10 May 05

AR3 Additional Checks

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0.00	3,937.64	0.00	1,575.06	2,362.58	0.00	1,575.06	2,362.58	
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0.00	-2,187.64	0.00	-875.06	-1,312.58	0.00	-875.06	-1,312.58	
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0.00	-3,150.00	0.00	-1,260.00	-1,890.00	0.00	-1,260.00	-1,890.00	
03 Sep 04 03 Sep 04	Mark-to-Markets USD	0.00	-20,125.00	0.00	-8,050.00	-12,075.00	0.00	-8,050.00	-12,075.00	
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0.00	1,265.76	0.00	506.30	759.46	0.00	506.30	759.46	
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0.00	2,625.00	0.00	1,050.00	1,575.00	0.00	1,050.00	1,575.00	
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0.00	-1,050.00	0.00	-420.00	-630.00	0.00	-420.00	-630.00	
01 Nov 04 01 Nov 04	Mark-to-Markets USD	0.00	-12,250.00	0.00	-4,900.00	-7,350.00	0.00	-4,900.00	-7,350.00	

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AR3 Additional Checks

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
06 Oct 04 06 Oct 04	Mark-to-Markets USD	0 00	-1,925 00	0 00	-770 00	-1,155 00	0 00	-770 00	-1,155 00	
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0 00	4,725 00	0 00	1,890 00	2,835 00	0 00	1,890 00	2,835 00	
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-9,187 36	0 00	-3,674 94	-5,512 42	0 00	-3,674 94	-5,512 42	
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	20,125 00	0 00	8,050 00	12,075 00	0 00	8 050 00	12,075 00	
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0 00	19,827 99	0 00	7,931 20	11,896 79	0 00	7,931 20	11,896 79	
15 Oct 04 15 Oct 04	Mark-to-Markets USD	0 00	-8,750 00	0 00	-3,500 00	-5,250 00	0 00	-3,500 00	-5,250 00	
27 Oct 04 27 Oct 04	Mark-to-Markets USD	0 00	-19,687 64	0 00	-7,875 06	-11,812 58	0 00	-7,875 06	-11,812 58	
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	7,437 64	0 00	2,975 06	4,462 58	0 00	2,975 06	4,462 58	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
14 Sep 04 14 Sep 04	Mark-to-Markets USD	0 00	4,375.00	0 00	1,750 00	2,625 00	0.00	1,750 00	2,625 00
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	0.00	350 00	525.00
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0 00	4,812.36	0 00	1,924.94	2,887.42	0.00	1,924.94	2,887.42
29 Dec 04 29 Dec 04	Mark-to-Markets USD	0 00	-6,327.99	0 00	-2,531.20	-3,796.79	0.00	-2,531.20	-3,796.79
08 Sep 01 08 Sep 01	Mark-to-Markets USD	0 00	4,375 00	0 00	1,750 00	2,625 00	0.00	1,750 00	2,625 00
04 Aug 04 04 Aug 04	Mark-to-Markets USD	0 00	-1,750 00	0 00	-700 00	-1,050 00	0.00	-700 00	-1,050.00
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0 00	-421.74	0 00	-168.70	-253.04	0.00	-168.70	-253.04
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
30 Aug 04	30 Aug 04	Mark-to-Markets	USD	0 00	1,225 00	0 00	490 00	735 00	0 00	490 00	735 00
02 Aug 04	02 Aug 04	Mark-to-Markets	USD	0 00	4,375 00	0 00	1,750 00	2,625 00	0 00	1,750 00	2,625 00
15 Dec 04	15 Dec 04	Mark-to-Markets	USD	0 00	175 00	0 00	70 00	105 00	0 00	70 00	105 00
02 Nov 04	02 Nov 04	Mark-to-Markets	USD	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00
06 Oct 04	06 Oct 04	Mark-to-Markets	USD	0 00	-10,937 64	0 00	-4,375 06	-6,562 58	0 00	-4,375 06	-6,562 58
16 Nov 04	16 Nov 04	Mark-to-Markets	USD	0 00	-1,225 00	0 00	-490 00	-735 00	0 00	-490 00	-735 00
25 Oct 04	25 Oct 04	Mark-to-Markets	USD	0 00	4,375 00	0 00	1,750 00	2,625 00	0 00	1,750 00	2,625 00
03 Aug 04	03 Aug 04	Mark-to-Markets	USD	0 00	5,687 64	0 00	2,275 06	3,412 58	0 00	2,275 06	3,412 58

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value / Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
25 Jun 04 25 Jun 04	Mark-to-Markets USD	0 00	10.00	0.00	4 00	6 00	0.00	4 00	6 00	
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-1,575 00	0 00	-630 00	-945 00	0.00	-630 00	-945 00	
11 Aug 01 11 Aug 01	Mark-to-Markets USD	0 00	3,500 00	0 00	1,400 00	2,100 00	0.00	1,400 00	2,100 00	
09 Sep 01 09 Sep 01	Mark-to-Markets USD	0 00	175 00	0 00	70 00	105 00	0.00	70 00	105 00	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	0.00	350 00	525 00	
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	6,624 96	0 00	2,649 98	3,974 98	0.00	2,649 98	3,974 98	
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0 00	10,968 75	0 00	4,387.50	6,581.25	0.00	4,387 50	6,581.25	
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	3,093.64	0 00	1,237 46	1,856 18	0.00	1,237 46	1,856 18	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
09 Dec 04 09 Dec 04	Mark-to-Markets USD	0 00	-4,218 75	0 00	-1,687 50	-2,531 25	0 00	-1,687 50	-2,531 25
13 Oct 04 13 Oct 04	Mark-to-Markets USD	0 00	7,437 36	0 00	2,974 94	4,462 42	0 00	2,974 94	4,462 42
28 Jul 04 28 Jul 04	Mark-to-Markets USD	0 00	2,906 36	0 00	1,162 54	1,743 82	0 00	1,162 54	1,743 82
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	3,937 64	0 00	1,575 06	2,362 58	0 00	1,575 06	2,362 58
09 Sep 04 09 Sep 04	Mark-to-Markets USD	0 00	-4,812 36	0 00	-1,924 94	-2,887 42	0 00	-1,924 94	-2,887 42
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	-5,250 00	0 00	-2,100 00	-3,150 00	0 00	-2,100 00	-3,150 00
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0 00	19,687 36	0 00	7,874 94	11,812 42	0 00	7,874 94	11,812 42

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value	Date	Acquisition Date					Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
28 Dec 04		Mark-to-Markets	USD	0.00	-422.01	0.00	-168.80	-253.21	0.00	-168.80 -253.21
28 Dec 04										
30 Dec 04		Mark-to-Markets	USD	0.00	1,050.00	0.00	420.00	630.00	0.00	420.00 630.00
30 Dec 04										
09 Jul 04		Mark-to-Markets	USD	0.00	750.00	0.00	300.00	450.00	0.00	300.00 450.00
09 Jul 04										
21 Oct 04		Mark-to-Markets	USD	0.00	-1,312.36	0.00	-524.94	-787.42	0.00	-524.94 -787.42
21 Oct 04										
21 Dec 04		Mark-to-Markets	USD	0.00	5,062.50	0.00	2,025.00	3,037.50	0.00	2,025.00 3,037.50
21 Dec 04										
30 Jul 04		Mark-to-Markets	USD	0.00	16,500.00	0.00	6,600.00	9,900.00	0.00	6,600.00 9,900.00
30 Jul 04										
24 Nov 04		Mark-to-Markets	USD	0.00	-350.00	0.00	-140.00	-210.00	0.00	-140.00 -210.00
24 Nov 04										
15 Nov 04		Mark-to-Markets	USD	0.00	1,750.00	0.00	700.00	1,050.00	0.00	700.00 1,050.00
15 Nov 04										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date	Market				Translation	Short Term	Long Term	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
19 Oct 04	19 Oct 04	Mark-to-Markets USD	0 00	1,312 36	0 00	524 94	787 42	0 00	524 94	787 42
15 Sep 04	15 Sep 04	Mark-to-Markets USD	0 00	-1,400 00	0 00	-560 00	-840 00	0 00	-560 00	-840 00
24 Sep 04	24 Sep 04	Mark-to-Markets USD	0 00	-1,925 00	0 00	-770 00	-1,155 00	0 00	-770 00	-1,155 00
15 Nov 04	15 Nov 04	Mark-to-Markets USD	0 00	-1,750 00	0 00	-700 00	-1,050 00	0 00	-700 00	-1,050 00
09 Nov 04	09 Nov 04	Mark-to-Markets USD	0 00	437 36	0 00	174 94	262 42	0 00	174 94	262 42
25 Oct 04	25 Oct 04	Mark-to-Markets USD	0 00	525 00	0 00	210 00	315 00	0 00	210 00	315 00
21 Oct 04	21 Oct 04	Mark-to-Markets USD	0 00	-1,400 00	0 00	-560 00	-840 00	0 00	-560 00	-840 00
29 Sep 04	29 Sep 04	Mark-to-Markets USD	0 00	-16,625 00	0 00	-6,650 00	-9,975 00	0 00	-8,650 00	-9,975 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	2,800.00	0.00	1,120 00	1,680 00	0.00	1,120 00	1,680 00
08 Jul 04 08 Jul 04	Mark-to-Markets USD	0 00	500 00	0.00	200 00	300 00	0 00	200 00	300 00
13 Sep 04 13 Sep 04	Mark-to-Markets USD	0 00	5,687 64	0 00	2,275 06	3,412.58	0 00	2,275 06	3,412.58
14 Dec 04 14 Dec 04	Mark-to-Markets USD	0 00	4,218.75	0.00	1,687.50	2,531.25	0.00	1,687 50	2,531.25
03 Sep 04 03 Sep 04	Mark-to-Markets USD	0.00	-7,000 00	0 00	-2,800 00	-4,200 00	0.00	-2,800.00	-4,200.00
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0 00	2,625 00	0 00	1,050 00	1,575 00	0 00	1,050 00	1,575 00
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	1,750 00	0 00	700 00	1,050 00	0 00	700 00	1,050 00
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	-1,050 00	0.00	-420 00	-630 00	0 00	-420 00	-630 00

STMT 13-T 20/40

AR3 Additional Checks

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date	Short Term				Long Term	Short Term		Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
08 Oct 04	08 Oct 04	Mark-to-Markets USD	0 00	22,312 64	0 00	8,925 06	13,387 58	0 00	8,925 06	13,387 58
12 Jul 04	12 Jul 04	Mark-to-Markets USD	0 00	1,000 00	0 00	400 00	600 00	0 00	400 00	600 00
27 Oct 04	27 Oct 04	Mark-to-Markets USD	0 00	-3,500 00	0 00	-1,400 00	-2,100 00	0 00	-1,400 00	-2,100 00
10 Nov 04	10 Nov 04	Mark-to-Markets USD	0 00	-7,437 36	0 00	-2,974 94	-4,462 42	0 00	-2,974 94	-4,462 42
15 Oct 04	15 Oct 04	Mark-to-Markets USD	0 00	-1,750 00	0 00	-700 00	-1,050 00	0 00	-700 00	-1,050 00
08 Nov 04	08 Nov 04	Mark-to-Markets USD	0 00	-4,375 00	0 00	-1,750 00	-2,625 00	0 00	-1,750 00	-2,625 00
17 Nov 04	17 Nov 04	Mark-to-Markets USD	0 00	13,562 64	0 00	5,425 06	8,137 58	0 00	5,425 06	8,137 58
28 Dec 04	28 Dec 04	Mark-to-Markets USD	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0 00	1,225.00	0 00	490 00	735 00	0 00	490 00	735 00	
19 Jul 04 19 Jul 04	Mark-to-Markets USD	0 00	-124.96	0 00	-49 98	-74 98	0 00	-49 98	-74.98	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	700.00	0 00	280 00	420 00	0 00	280 00	420 00	
30 Sep 04 30 Sep 04	Mark-to-Markets USD	0 00	-4,375.00	0 00	-1,750 00	-2,625 00	0 00	-1,750 00	-2,625 00	
05 Nov 04 05 Nov 04	Mark-to-Markets USD	0 00	-7,350.00	0 00	-2,940 00	-4,410 00	0 00	-2,940 00	-4,410 00	
21 Dec 04 21 Dec 04	Mark-to-Markets USD	0 00	175.00	0 00	70 00	105 00	0 00	70 00	105 00	
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	525.00	0 00	210 00	315 00	0 00	210 00	315.00	
20 Jul 04 20 Jul 04	Mark-to-Markets USD	0 00	-6,000.00	0 00	-2,400 00	-3,600 00	0 00	2,400 00	-3,600.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
08 Dec 04 08 Dec 04	Mark-to-Markets	USD	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00
28 Oct 04 28 Oct 04	Mark-to-Markets	USD	0 00	175 00	0 00	70 00	105 00	0 00	70 00	105 00
13 Sep 04 13 Sep 04	Mark-to-Markets	USD	0 00	1,050 00	0 00	420 00	630 00	0 00	420 00	630 00
17 Sep 04 17 Sep 04	Mark-to-Markets	USD	0 00	-10,500 00	0 00	-4,200 00	-6,300 00	0 00	-4,200 00	-6,300 00
01 Oct 04 01 Oct 04	Mark-to-Markets	USD	0 00	-13,125 00	0 00	-5,250 00	-7,875 00	0 00	-5,250 00	-7,875 00
05 Nov 04 05 Nov 04	Mark-to-Markets	USD	0 00	-23,625 00	0 00	-9,450 00	-14,175 00	0 00	-9,450 00	-14,175 00
23 Sep 04 23 Sep 04	Mark-to-Markets	USD	0 00	-10,062 36	0 00	-4,024 94	-6,037 42	0 00	-4,024 94	-6,037 42
22 Nov 04 22 Nov 04	Mark-to-Markets	USD	0 00	3,500 00	0 00	1,400 00	2,100 00	0 00	1,400 00	2,100 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
07 Jul 04 07 Jul 04	Mark-to-Markets USD	0.00	250.00	0.00	100.00	150.00	0.00	100.00	150.00
16 Jul 04 16 Jul 04	Mark-to-Markets USD	0.00	7,624.96	0.00	3,049.98	4,574.98	0.00	3,049.98	4,574.98
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0.00	10,500.00	0.00	4,200.00	6,300.00	0.00	4,200.00	6,300.00
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0.00	145.32	0.00	58.13	87.19	0.00	58.13	87.19
23 Dec 04 23 Dec 04	Mark-to-Markets USD	0.00	-1,265.49	0.00	-506.20	-759.29	0.00	-506.20	-759.29
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0.00	6,125.00	0.00	2,450.00	3,675.00	0.00	2,450.00	3,675.00
22 Sep 04 22 Sep 04	Mark-to-Markets USD	0.00	8,312.36	0.00	3,324.94	4,987.42	0.00	3,324.94	4,987.42
26 Jul 04 26 Jul 04	Mark-to-Markets USD	0.00	-2,000.00	0.00	-800.00	-1,200.00	0.00	-800.00	-1,200.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	5,750 00	0 00	2,300 00	3,450 00	0 00	2,300 00	3,450 00
21 Sep 04 21 Sep 04	Mark-to-Markets USD	0 00	2,187 64	0 00	875 06	1,312 58	0 00	875 06	1,312 58
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	-700 00	0 00	-280 00	-420 00	0 00	-280 00	-420 00
27 Dec 04 27 Dec 04	Mark-to-Markets USD	0 00	-1,050 00	0 00	-420 00	-630 00	0 00	-420 00	-630 00
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	-1,750 00	0 00	-700 00	-1,050 00	0 00	-700 00	-1,050 00
02 Dec 04 02 Dec 04	Mark-to-Markets USD	0 00	-3,375 00	0 00	-1,350 00	-2,025 00	0 00	-1,350 00	-2,025 00
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0 00	-2,625 00	0 00	-1,050 00	-1,575 00	0 00	-1,050 00	-1,575 00

AR3 Additional Checks

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	3,375 00	0 00	1,350 00	2,025 00	0 00	1,350 00	2,025 00
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0 00	26,577 99	0 00	10,631.20	15,946 79	0 00	10,631.20	15,946.79
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0 00	10,500 00	0 00	4,200 00	6,300 00	0 00	4,200 00	6,300 00
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	145 46	0 00	58 18	87.28	0 00	58 18	87.28
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	7,171 74	0 00	2,868 70	4,303 04	0 00	2,868.70	4,303.04
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0 00	1,750 00	0 00	700 00	1,050 00	0 00	700 00	1,050 00
02 Dec 04 02 Dec 04	Mark-to-Markets USD	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00

Stmt 13 - T 23/46

AR3 Additional Checks

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	-3,375 00	0 00	-1,350 00	-2,025 00	0 00	-1,350 00	-2,025 00
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	284 20	0 00	113 68	170 52	0 00	113 68	170 52
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0 00	-1,225 00	0 00	-490 00	-735 00	0 00	-490 00	-735 00
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	-4,218 75	0 00	-1,687 50	-2,531 25	0 00	-1,687 50	-2,531 25
14 Oct 04 14 Oct 04	Mark-to-Markets USD	0 00	1,925 00	0 00	770 00	1,155 00	0 00	770 00	1,155 00
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0 00	1,050 00	0 00	420 00	630 00	0 00	420 00	630 00

AR3 Additional Checks

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0.00	1,050.00	0.00	420.00	630.00	0.00	420.00	630.00	
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0.00	1,225.00	0.00	490.00	735.00	0.00	490.00	735.00	
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0.00	-2,625.00	0.00	-1,050.00	-1,575.00	0.00	-1,050.00	-1,575.00	
07 Oct 04 07 Oct 04	Mark-to-Markets USD	0.00	-4,375.00	0.00	-1,750.00	-2,625.00	0.00	-1,750.00	-2,625.00	
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0.00	-1,225.00	0.00	-490.00	-735.00	0.00	-490.00	-735.00	
23 Dec 04 23 Dec 04	Mark-to-Markets USD	0.00	700.00	0.00	280.00	420.00	0.00	280.00	420.00	
25 Jun 04 25 Jun 04	Mark-to-Markets USD	0.00	750.00	0.00	300.00	450.00	0.00	300.00	450.00	
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0.00	175.00	0.00	70.00	105.00	0.00	70.00	105.00	

Stmt 13 - 12/24/40

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	4,375 00	0 00	1,750 00	2,625 00	0 00	1,750 00	2,625 00
09 Nov 04 09 Nov 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	-10,062 64	0 00	-4,025 06	-6,037 58	0 00	-4,025 06	-6,037 58
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	700 00	0 00	280 00	420 00	0 00	280 00	420 00
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	2,750 00	0 00	1,100 00	1,650 00	0 00	1,100 00	1,650 00
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	1,750 00	0 00	700 00	1,050 00	0 00	700 00	1,050 00
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	-2,100 00	0 00	-840 00	-1,260 00	0 00	-840 00	-1,260 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Valu Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	3,500.00	0 00	1,400 00	2,100.00	0.00	1,400 00	2,100.00
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	525 00	0 00	210 00	315 00	0.00	210 00	315.00
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	-1,400 00	0 00	-560 00	-840 00	0.00	-560 00	-840 00
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	-1,925 00	0 00	-770 00	-1,155 00	0.00	-770 00	-1,155 00
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	-6,562 36	0 00	-2,624 94	-3,937 42	0 00	-2,624 94	-3,937.42
21 Sep 04 21 Sep 04	Mark-to-Markets USD	0 00	-1,575 00	0 00	-630 00	-945 00	0.00	-630 00	-945.00
23 Jul 04 23 Jul 04	Mark-to-Markets USD	0 00	1,875 04	0 00	750 02	1,125 02	0 00	750 02	1,125 02
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-12,250 00	0 00	-4,900 00	-7,350 00	0.00	-4,900 00	-7,350 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	2,625 00	0 00	1,050 00	1,575 00	0 00	1,050 00	1,575 00	
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	-1,575 00	0 00	-630 00	-945 00	0 00	-630 00	-945 00	
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	6,562 36	0 00	2,624 94	3,937 42	0 00	2,624 94	3,937 42	
17 Sep 04 17 Sep 04	Mark-to-Markets USD	0 00	-3,675 00	0 00	-1,470 00	-2,205 00	0 00	-1,470 00	-2,205 00	
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	3,062 36	0 00	1,224 94	1,837 42	0 00	1,224 94	1,837 42	
02 Nov 04 02 Nov 04	Mark-to-Markets USD	0 00	3,062 64	0 00	1,225 06	1,837 58	0 00	1,225 06	1,837 58	
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0 00	-350 00	0 00	-140 00	-210 00	0 00	-140 00	-210 00	
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
15 Dec 04 15 Dec 04	Mark-to-Markets USD	0.00	8,015.49	0.00	3,206.20	4,809.29	0.00	3,206.20	4,809.29	
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0.00	2,275.00	0.00	910.00	1,365.00	0.00	910.00	1,365.00	
27 Dec 04 27 Dec 04	Mark-to-Markets USD	0.00	-12,656.25	0.00	-5,062.50	-7,593.75	0.00	-5,062.50	-7,593.75	
01 Oct 04 01 Oct 04	Mark-to-Markets USD	0.00	-350.00	0.00	-140.00	-210.00	0.00	-140.00	-210.00	
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0.00	-5,687.36	0.00	-2,274.94	-3,412.42	0.00	-2,274.94	-3,412.42	
21 Jul 04 21 Jul 04	Mark-to-Markets USD	0.00	-1,875.04	0.00	-750.02	-1,125.02	0.00	-750.02	-1,125.02	
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0.00	4,640.76	0.00	1,856.30	2,784.46	0.00	1,856.30	2,784.46	
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0.00	-7,000.00	0.00	-2,800.00	-4,200.00	0.00	-2,800.00	-4,200.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	-1,225 00	0 00	-490 00	-735 00	0 00	-490 00	-735 00	
18 Oct 04 18 Oct 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00	
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	41,562 36	0 00	16,624 94	24,937 42	0 00	16,624 94	24,937 42	
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0 00	-3,937 64	0 00	-1,575 06	-2,362 58	0 00	-1,575 06	-2,362 58	
22 Jul 04 22 Jul 04	Mark-to-Markets USD	0 00	1,250 00	0 00	500 00	750 00	0 00	500 00	750 00	
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0 00	-525 00	0 00	-210 00	-315 00	0 00	-210 00	-315 00	
08 Nov 04 08 Nov 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00	
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	14,875 00	0 00	5,950 00	8,925 00	0 00	5,950 00	8,925 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	70 47	0 00	28 19	42 28	0 00	28 19	42 28	
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	-16,625 00	0 00	-6,650 00	-9,975 00	0 00	-6,650 00	-9,975 00	
15 Jul 04 15 Jul 04	Mark-to-Markets USD	0 00	-124 96	0 00	-49 98	-74 98	0 00	-49 98	-74 98	
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	-18,562 50	0 00	-7,425 00	-11,137 50	0 00	-7,425 00	-11,137 50	
01 Nov 04 01 Nov 04	Mark-to-Markets USD	0 00	-2,275 00	0 00	-910 00	-1,365 00	0 00	-910 00	-1,365 00	
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0 00	-2,100 00	0 00	-840 00	-1,260 00	0 00	-840 00	-1,260 00	
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	7,000 00	0 00	2,800 00	4,200 00	0 00	2,800 00	4,200 00	
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	437 36	0 00	174 94	262 42	0 00	174 94	262 42	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Realized gain/loss						
Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
27 Jul 04	27 Jul 04	0 00	-6,625 04	0 00	-2,650 02	-3,975 02	0 00	-2,850 02	-3,975 02	
22 Dec 04	22 Dec 04	0 00	-4,640 76	0 00	-1,856 30	-2,784 46	0 00	-1,856 30	-2,784 46	
29 Sep 04	29 Sep 04	0 00	-2,100 00	0 00	-840 00	-1,260 00	0 00	-840 00	-1,260 00	
20 Aug 04	20 Aug 04	0 00	-4,812 64	0 00	-1,925 06	-2,887 58	0 00	-1,925 06	-2,887 58	
20 Aug 04	20 Aug 04	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00	
30 Sep 04	30 Sep 04	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00	
06 Jul 04	06 Jul 04	0 00	-874 96	0 00	-349 98	-524 98	0 00	-349 98	-524 98	
18 Oct 04	18 Oct 04	0 00	437 64	0 00	175 06	262 58	0 00	175 06	262 58	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0 00	1,050.00	0.00	420 00	630 00	0.00	420 00	630 00	
14 Sep 04 14 Sep 04	Mark-to-Markets USD	0 00	1,750.00	0 00	700 00	1,050 00	0 00	700 00	1,050 00	
13 Jul 04 13 Jul 04	Mark-to-Markets USD	0 00	-2,125 04	0 00	-850 02	-1,275 02	0.00	-850 02	-1,275 02	
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	-875 00	0 00	-350 00	-525 00	0.00	-350 00	-525 00	
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0 00	3,500.00	0.00	1,400 00	2,100 00	0.00	1,400.00	2,100 00	
14 Jul 04 14 Jul 04	Mark-to-Markets USD	0 00	-250 00	0 00	-100 00	-150 00	0 00	-100 00	-150 00	
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0 00	9,625 00	0 00	3,850 00	5,775 00	0.00	3,850 00	5,775.00	
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0 00	3,062 64	0 00	1,225 06	1,837 58	0.00	1,225.06	1,837.58	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
17 Aug 04 17 Aug 04	Mark-to-Markets USD	0 00	11,375 00	0 00	4,550 00	6,825 00	0 00	4,550 00	6,825 00
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	11,812 36	0 00	4,724 94	7,087 42	0 00	4,724 94	7,087 42
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	700 00	0 00	280 00	420 00	0 00	280 00	420 00
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0 00	-350 00	0 00	-140 00	-210 00	0 00	-140 00	-210 00
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0 00	-16,625 00	0 00	-6,650 00	-9,975 00	0 00	-6,650 00	-9,975 00
14 Oct 04 14 Oct 04	Mark-to-Markets USD	0 00	12,250 00	0 00	4,900 00	7,350 00	0 00	4,900 00	7,350 00
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	3,937 36	0 00	1,574 94	2,362 42	0 00	1,574 94	2,362 42
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	2,750 00	0 00	1,100 00	1,650 00	0 00	1,100 00	1,650 00

AR3 Additional Checks

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transaction	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0.00	-5,750.00	0.00	-2,300.00	-3,450.00	0.00	-2,300.00	-3,450.00	
13 Oct 04 13 Oct 04	Mark-to-Markets USD	0.00	1,225.00	0.00	490.00	735.00	0.00	490.00	735.00	
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0.00	8,312.64	0.00	3,325.06	4,987.58	0.00	3,325.06	4,987.58	
19 Oct 04 19 Oct 04	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00	
15 Sep 04 15 Sep 04	Mark-to-Markets USD	0.00	-8,312.64	0.00	-3,325.06	-4,987.58	0.00	-3,325.06	-4,987.58	
09 Dec 04 09 Dec 04	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	70.00	-105.00	
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0.00	9,625.00	0.00	3,850.00	5,775.00	0.00	3,850.00	5,775.00	
29 Dec 04 29 Dec 04	Mark-to-Markets USD	0.00	-875.00	0.00	-350.00	-525.00	0.00	-350.00	-525.00	

Stm + B-T 29/40

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	4,025 00	0 00	1,610 00	2,415 00	0 00	1,610 00	2,415 00	
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0 00	525 00	0 00	210 00	315 00	0 00	210 00	315 00	
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0 00	5,250 00	0 00	2,100 00	3,150 00	0 00	2,100 00	3,150 00	
Total United States dollar			99,770.90	0.00	39,908.36	59,862.54	0.00	39,908.36	59,862.54	
Total S/T translation gain/loss for futures							0.00			
Total L/T translation gain/loss for futures							0.00			
Total realized gains for futures						489,680.20	734,520.28	0.00	489,680.20	734,520.28
Total realized losses for futures						-348,234.44	-522,351.72	0.00	-348,234.44	-522,351.72
Total Futures			353,614.32	0.00	141,445.76	212,168.56	0.00	141,445.76	212,168.56	
Total Mark-to-Markets			353,614.32	0.00	141,445.76	212,168.56	0.00	141,445.76	212,168.56	

Future Commissions

Futures

Futures

Euro

Northern Trust

*Generated by Northern Trust from periodic data on 10 May 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
Futures									
Futures									
Euro									
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0.00	-120.33	0.00	-48.13	-72.20	0.00	-48.13	-72.20
02 Jul 04 02 Jul 04	Mark-to-Markets EUR	0.00	-49.23	0.00	-19.69	-29.54	0.00	-19.69	-29.54
06 Jul 04 06 Jul 04	Mark-to-Markets EUR	0.00	-38.65	0.00	-15.46	-23.19	0.00	-15.46	-23.19
06 Dec 04 06 Dec 04	Mark-to-Markets EUR	0.00	-210.58	0.00	-84.23	-126.35	0.00	-84.23	-126.35
03 Dec 04 03 Dec 04	Mark-to-Markets EUR	0.00	-5.97	0.00	-2.39	-3.58	0.00	-2.39	-3.58
Total Euro			-424.76	0.00	-169.90	-254.86	0.00	-169.90	-254.86
United States dollar									
30 Aug 01 30 Aug 01	Mark-to-Markets USD	0.00	-210.00	0.00	-84.00	-126.00	0.00	-84.00	-126.00
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0.00	-210.00	0.00	-84.00	-126.00	0.00	-84.00	-126.00
Total United States dollar			-420.00	0.00	-168.00	-252.00	0.00	-168.00	-252.00

Northern Trust

*Generated by Northern Trust from periodic data on 10 May 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total			
					Market Short Term	Long Term	Translation	Short Term	Long Term		
<i>Future Commissions</i>											
Total S/T translation gain/loss for futures							0.00				
Total L/T translation gain/loss for futures							0.00				
Total realized gains for futures							0.00	0.00	0.00	0.00	
Total realized losses for futures							-337.90	-506.86	0.00	-337.90	-506.86
Total Futures							-844.76	0.00	-337.90	-506.86	-506.86
Total Future Commissions							-844.76	0.00	-337.90	-506.86	-506.86

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

09 Dec 04	EURO-BUND FUTURE 08/03/2005	9.00	-1,422,677.44	1,422,677.44	0.00	0.00	0.00	0.00	0.00
09 Dec 04	SEDOL 914155W								
06 Dec 04	EURO-BUND FUTURE 08/03/2005	35.00	-5,529,352.59	5,529,352.59	0.00	0.00	0.00	0.00	0.00
06 Dec 04	SEDOL 914155W								
23 Jun 04	EURO-BUND FUTURE 08/09/2004	38.00	-5,177,846.00	5,177,846.00	0.00	0.00	0.00	0.00	0.00
23 Jun 04	SEDOL 911965W								
04 Nov 04	EURO-BUND FUTURE 08/12/2004	14.00	-2,098,428.44	2,098,428.44	0.00	0.00	0.00	0.00	0.00
04 Nov 04	SEDOL 912755W								
03 Sep 04	EURO-BUND FUTURE 08/12/2004	22.00	-3,061,829.39	3,061,829.39	0.00	0.00	0.00	0.00	0.00
03 Sep 04	SEDOL 912755W								
Total Germany			-17,290,133.86	17,290,133.86	0.00	0.00	0.00	0.00	0.00

Northern Trust

*Generated by Northern Trust from periodic data on 10 May 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Fixed income										
Fixed income derivatives - futures										
United States										
01 Dec 04	FUT MAR 05 10 YR 03-22-2005	27 00	-2,990,671.88	2,990,671.88	0 00	0 00	0.00	0 00	0.00	0.00
01 Dec 04	CUSIP 999599GH0									
28 Jul 04	FUT SEP 04 10 YR 09-21-2004	14.00	-1,536,062.50	1,536,062.50	0 00	0 00	0.00	0 00	0.00	0.00
28 Jul 04	SEDOL 911293U									
25 Jun 04	FUT SEP 04 10 YR 09-21-2004	8 00	-871,125.00	871,125.00	0 00	0 00	0.00	0 00	0.00	0.00
25 Jun 04	SEDOL 911293U									
30 Jul 04	FUT SEP 04 10 YR 09-21-2004	6 00	-664,312.50	664,312.50	0 00	0 00	0.00	0 00	0.00	0.00
30 Jul 04	SEDOL 911293U									
30 Aug 04	US 10YR NOTE FUTURE 12-20-2004	28 00	3,129,000.00	3,129,000.00	0 00	0 00	0.00	0 00	0.00	0.00
30 Aug 04	SEDOL 912463W									
Total United States			-9,191,171.88	9,191,171.88	0.00	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for fixed income							0.00			
Total L/T translation gain/loss for fixed income							0.00			
Total realized gains for fixed income					0.00	0 00	0.00	0.00	0.00	0.00
Total realized losses for fixed income					0.00	0.00	0.00	0.00	0.00	0.00
Total Fixed Income			-26,481,305.74	26,481,305.74	0.00	0.00	0.00	0.00	0.00	0.00

Derivative offsets

Northern Trust

*Generated by Northern Trust from periodic data on 10 May 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
Germany										
06 Jul 04	EURO-BUND FUTURE 08/09/2004	7 00	-977,026 00	953,813 74	-8,934 38	0 00	-14,277 88	-23,212 26	0 00	
06 Jul 04	SEDOL 911965L									
02 Jul 04	EURO-BUND FUTURE 08/09/2004	6 00	-829,155 41	817,554 63	-7,138 18	0 00	-4,462 60	-11,600 78	0 00	
02 Jul 04	SEDOL 911965L									
03 Sep 04	EURO-BUND FUTURE 08/09/2004	22 00	-3,086,966 96	2,997,700 31	-73,399 84	0 00	-15,866 81	-89,266 85	0 00	
03 Sep 04	SEDOL 911965L									
02 Jul 04	EURO-BUND FUTURE 08/09/2004	3 00	-414,291 14	408,777 32	-3,282 53	0 00	-2,231 29	-5,513 82	0 00	
02 Jul 04	SEDOL 911965L									
03 Dec 04	EURO-BUND FUTURE 08/12/2004	1 00	-157,124 15	143,340 50	-3,853 41	0 00	-9,930 24	-13,783 65	0 00	
03 Dec 04	SEDOL 912755L									
06 Dec 04	EURO-BUND FUTURE 08/12/2004	35 00	-5,559,302 51	5,016,917 33	-153,995 55	0 00	-388,389 63	-542,385 18	0 00	
06 Dec 04	SEDOL 912755L									
Total Germany			-11,023,866.17	10,338,103.83	-250,603.89	0.00	-435,158 45	-685,762.34	0.00	
United States										
30 Aug 04	FUT SEP 04 09-21-2004 SEDOL	28 00	-3,162,250 00	3,071,500 00	-90,750 00	0 00	0 00	-90,750 00	0 00	
30 Aug 04	911293L									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
Derivative offsets										
Fixed income futures										
United States										
01 Dec 04	US 10YR NOTE FUTURE 12-20-2004	28.00	-3,121,125.00	3,129,000.00	7,875.00	0.00	0.00		7,875.00	0.00
01 Dec 04	CUSIP 999599GH0									
Total United States			-6,283,375.00	6,200,500.00	-82,875.00	0.00	0.00	-82,875.00	0.00	0.00
Total S/T translation gain/loss for derivative offsets								-435,158.45		
Total L/T translation gain/loss for derivative offsets								0.00		
Total realized gains for derivative offsets						7,875.00	0.00	0.00	7,875.00	0.00
Total realized losses for derivative offsets						-341,353.89	0.00	-435,158.45	-776,512.34	0.00
Total Derivative Offsets			-17,307,241.17	16,538,603.83	-333,478.89	0.00	-435,158.45	-768,637.34	0.00	0.00
Cash and cash equivalents										
Cash & cash equivalent deriv. - futures										
United States										
18 Aug 04	EURODOLLAR JUN 2005 FUTURE	14.00	-3,404,275.00	3,404,275.00	0.00	0.00	0.00		0.00	0.00
18 Aug 04	06-13-2005 SEDOL 903853U									
Total United States			-3,404,275.00	3,404,275.00	0.00	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalent								0.00		
Total L/T translation gain/loss for cash and cash equivalent								0.00		
Total realized gains for cash and cash equivalents						0.00	0.00	0.00	0.00	0.00
Total realized losses for cash and cash equivalents						0.00	0.00	0.00	0.00	0.00
Total Cash and Cash Equivalents			-3,404,275.00	3,404,275.00	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
Total Future Receipts			-47,192,821.91	46,424,184.57	-333,478.89	0.00	-435,158.45	-768,637.34	0.00

Future Deliveries

Fixed income

Fixed income derivatives - futures

Germany

06 Jul 04	EURO-BUND FUTURE 08/09/2004	-7 00	977,026 00	-953,813 74	8,934 38	0 00	14,277 88	23,212 26	0 00
06 Jul 04	SEDOL 911965W								
02 Jul 04	EURO-BUND FUTURE 08/09/2004	-6 00	829,155 41	-817,554 63	7,138 18	0 00	4,462 60	11,600 78	0 00
02 Jul 04	SEDOL 911965W								
03 Sep 04	EURO-BUND FUTURE 08/09/2004	-22 00	3,086,966 96	-2,997,700 31	73,399 84	0 00	15,866 81	89,266 65	0 00
03 Sep 04	SEDOL 911965W								
02 Jul 04	EURO-BUND FUTURE 08/09/2004	-3 00	414,291 14	-408,777 32	3,282 53	0 00	2,231 29	5,513 82	0 00
02 Jul 04	SEDOL 911965W								
03 Dec 04	EURO-BUND FUTURE 08/12/2004	-1 00	157,124 15	-143,340 50	3,853 41	0 00	9,930 24	13,783 65	0 00
03 Dec 04	SEDOL 912755W								
06 Dec 04	EURO-BUND FUTURE 08/12/2004	-35 00	5,559,302 51	-5,016,917 33	153,995 55	0 00	388,389 63	542,385 18	0 00
06 Dec 04	SEDOL 912755W								
Total Germany			11,023,866.17	-10,338,103.83	250,603.89	0.00	435,158.45	685,762.34	0.00

United States

30 Aug 04	FUT SEP 04 10 YR 09-21-2004	-28 00	3,162,250 00	-3,071,500 00	90,750 00	0 00	0 00	90,750 00	0 00
30 Aug 04	SEDOL 911293U								

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01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
01 Dec 04	US 10YR NOTE FUTURE 12-20-2004	-28.00	3,121,125.00	-3,129,000.00	-7,875.00	0.00	0.00	-7,875.00	0.00
01 Dec 04	SEDOL 912463W								
Total United States			6,283,375.00	-6,200,500.00	82,875.00	0.00	0.00	82,875.00	0.00
Total S/T translation gain/loss for fixed income							435,158.45		
Total L/T translation gain/loss for fixed income							0.00		
Total realized gains for fixed income					341,353.89	0.00	435,158.45	776,512.34	0.00
Total realized losses for fixed income					-7,875.00	0.00	0.00	-7,875.00	0.00
Total Fixed Income			17,307,241.17	-16,538,603.83	333,478.89	0.00	435,158.45	768,637.34	0.00
Derivative offsets									
Cash and cash equivalent futures									
United States									
18 Aug 04	EURODOLLAR JUN 2005 FUTURE	-14.00	3,404,275.00	-3,404,275.00	0.00	0.00	0.00	0.00	0.00
18 Aug 04	06-13-2005 SEDOL 903853L								
Total United States			3,404,275.00	-3,404,275.00	0.00	0.00	0.00	0.00	0.00
Fixed income futures									
Germany									
09 Dec 01	EURO-BUND FUTURE 08/03/2005	-9.00	1,422,677.44	-1,422,677.44	0.00	0.00	0.00	0.00	0.00
09 Dec 01	SEDOL 914155L								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Derivative offsets									
Fixed income futures									
Germany									
06 Dec 04	EURO-BUND FUTURE 08/03/2005	-35 00	5,529,352 59	-5,529,352 59	0 00	0 00	0 00	0 00	0 00
06 Dec 04	SEDOL 914155L								
23 Jun 04	EURO-BUND FUTURE 08/09/2004	-38 00	5,177,846 00	-5,177,846 00	0 00	0 00	0 00	0 00	0 00
23 Jun 04	SEDOL 911965L								
04 Nov 04	EURO-BUND FUTURE 08/12/2004	-14 00	2,098,428 44	-2,098,428 44	0 00	0 00	0 00	0 00	0 00
04 Nov 04	SEDOL 912755L								
03 Sep 04	EURO-BUND FUTURE 08/12/2004	-22 00	3,061,829 39	-3,061,829 39	0 00	0 00	0 00	0 00	0 00
03 Sep 04	SEDOL 912755L								
Total Germany			17,290,133.86	-17,290,133.86	0 00	0.00	0.00	0.00	0.00
United States									
01 Dec 04	FUT MAR 05 10 YR 03-22-2005	-27 00	2,990,671 88	-2,990,671 88	0 00	0 00	0 00	0 00	0 00
01 Dec 04	SEDOL 913084L								
28 Jul 04	FUT SEP 04 09-21-2004 SEDOL	-14 00	1,536,062 50	-1,536,062 50	0 00	0 00	0 00	0 00	0 00
28 Jul 04	911293L								
25 Jun 04	FUT SEP 04 09-21-2004 SEDOL	-8 00	871,125 00	-871,125 00	0 00	0 00	0 00	0 00	0 00
25 Jun 04	911293L								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
Derivative offsets									
Fixed income futures									
United States									
30 Jul 04	FUT SEP 04 09-21-2004 SEDOL	-6.00	664,312.50	-664,312.50	0.00	0.00	0.00	0.00	0.00
30 Jul 04	911293L								
30 Aug 04	US 10YR NOTE FUTURE 12-20-2004	-28.00	3,129,000.00	-3,129,000.00	0.00	0.00	0.00	0.00	0.00
30 Aug 04	CUSIP 999599GH0								
Total United States			9,191,171.88	-9,191,171.88	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for derivative offsets							0.00		
Total L/T translation gain/loss for derivative offsets							0.00		
Total realized gains for derivative offsets					0.00	0.00	0.00	0.00	0.00
Total realized losses for derivative offsets					0.00	0.00	0.00	0.00	0.00
Total Derivative Offsets			29,885,580.74	-29,885,580.74	0.00	0.00	0.00	0.00	0.00
Total Future Deliveries			47,192,821.91	-46,424,184.57	333,478.89	0.00	435,158.45	768,637.34	0.00

Foreign Exchange

Foreign exchange

Foreign exchange

Euro purchases

20 Oct 04	Foreign exchange EUR	0.00	56,841.75	-56,655.00	0.00	0.00	186.75	186.75	0.00
25 Oct 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro purchases									
20 Sep 04 23 Sep 04	Foreign exchange EUR	0 00	55,073 25	-54,643 05	0 00	0 00	430 20	430 20	0 00
06 Dec 04 09 Dec 04	Foreign exchange EUR	0 00	59,701 50	-60,408 00	0 00	0 00	-706 50	-706 50	0 00
28 Jun 04 30 Jun 04	Foreign exchange EUR	0 00	144,186 36	-144,704 00	0 00	0 00	-517 64	-517 64	0 00
26 Aug 04 27 Aug 04	Foreign exchange EUR	0 00	54,409 50	-54,407 93	0 00	0 00	1 57	1 57	0 00
15 Jul 04 20 Jul 04	Foreign exchange EUR	0 00	147,827 76	-147,226 83	0 00	0 00	600 93	600 93	0 00
27 Jul 04 23 Aug 04	Foreign exchange EUR	0 00	86,278 50	-84,361 48	0 00	0 00	1,917 02	1,917 02	0 00
Total Euro purchases			604,318.62	-602,406.29	0.00	0.00	1,912.33	1,912.33	0.00
Euro sales									
15 Jul 04 23 Aug 04	Foreign exchange EUR	0 00	-146,673 45	147,132 20	0 00	0 00	458 75	458 75	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Euro sales									
17 Sep 04 22 Sep 04	Foreign exchange EUR	0 00	-8,578.85	8,534.33	0 00	0 00	-44.52	-44.52	0 00
19 Oct 04 22 Oct 04	Foreign exchange EUR	0 00	-30,258 00	30,040.51	0 00	0 00	-217.49	-217.49	0 00
20 Oct 04 09 Dec 04	Foreign exchange EUR	0 00	-59,701 50	56,645 55	0 00	0 00	-3,055.95	-3,055.95	0 00
24 Aug 04 27 Aug 04	Foreign exchange EUR	0 00	-58,036 80	57,987 79	0 00	0 00	-49.01	-49.01	0 00
08 Dec 04 13 Dec 04	Foreign exchange EUR	0 00	-7,140 15	7,156 06	0 00	0 00	15.91	15.91	0 00
20 Sep 04 25 Oct 04	Foreign exchange EUR	0 00	-56,841 75	54,630 00	0 00	0 00	-2,211.75	-2,211.75	0 00
26 Aug 04 23 Sep 04	Foreign exchange EUR	0 00	-55,073.25	54,387 05	0 00	0 00	-686.20	-686.20	0 00
27 Jul 04 30 Jul 04	Foreign exchange EUR	0 00	-84,490.00	84,397 11	0 00	0 00	-92.89	-92.89	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro sales									
28 Jun 04 20 Jul 04	Foreign exchange EUR	0 00	-147,827 76	144,643 31	0 00	0 00	-3,184 45	-3,184 45	0 00
Total Euro sales			-654,621.51	645,553.91	0.00	0.00	-9,067.60	-9,067.60	0.00
United States dollar purchases									
15 Jul 04 23 Aug 04	Foreign exchange USD	0 00	147,132 20	-147,132 20	0 00	0 00	0 00	0 00	0 00
17 Sep 04 22 Sep 04	Foreign exchange USD	0 00	8,534 33	-8,534 33	0 00	0 00	0 00	0 00	0 00
19 Oct 04 22 Oct 04	Foreign exchange USD	0 00	30,040 51	-30,040 51	0 00	0 00	0 00	0 00	0 00
20 Oct 04 09 Dec 04	Foreign exchange USD	0 00	56,645 55	-56,645 55	0 00	0 00	0 00	0 00	0 00
24 Aug 04 27 Aug 04	Foreign exchange USD	0 00	57,987 79	-57,987 79	0 00	0 00	0 00	0 00	0 00
08 Dec 04 13 Dec 04	Foreign exchange USD	0 00	7,156 06	-7,156 06	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
20 Sep 04 25 Oct 04	Foreign exchange USD	0.00	54,630.00	-54,630.00	0.00	0.00	0.00	0.00	0.00
26 Aug 04 23 Sep 04	Foreign exchange USD	0.00	54,387.05	-54,387.05	0.00	0.00	0.00	0.00	0.00
27 Jul 04 30 Jul 04	Foreign exchange USD	0.00	84,397.11	-84,397.11	0.00	0.00	0.00	0.00	0.00
28 Jun 04 20 Jul 04	Foreign exchange USD	0.00	144,643.31	-144,643.31	0.00	0.00	0.00	0.00	0.00
Total United States dollar purchases			645,553.91	-645,553.91	0.00	0.00	0.00	0.00	0.00
United States dollar sales									
20 Oct 01 25 Oct 01	Foreign exchange USD	0.00	-56,655.00	56,655.00	0.00	0.00	0.00	0.00	0.00
20 Sep 04 23 Sep 04	Foreign exchange USD	0.00	-54,643.05	54,643.05	0.00	0.00	0.00	0.00	0.00
06 Dec 01 09 Dec 01	Foreign exchange USD	0.00	-60,408.00	60,408.00	0.00	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
28 Jun 04 30 Jun 04	Foreign exchange USD	0 00	-144,704 00	144,704 00	0 00	0 00	0 00	0 00	0 00
26 Aug 04 27 Aug 04	Foreign exchange USD	0 00	-54,407 93	54,407 93	0 00	0 00	0 00	0 00	0 00
15 Jul 04 20 Jul 04	Foreign exchange USD	0 00	-147,226 83	147,226 83	0 00	0 00	0 00	0 00	0 00
27 Jul 04 23 Aug 04	Foreign exchange USD	0 00	-84,361 48	84,361 48	0 00	0 00	0 00	0 00	0 00
Total United States dollar sales			-602,406.29	602,406.29	0.00	0 00	0.00	0.00	0.00
Total S/T translation gain/loss for foreign exchange							-7,155.27		
Total L/T translation gain/loss for foreign exchange							0.00		
Total realized gains for foreign exchange					0.00	0.00	3,611.13	3,611.13	0.00
Total realized losses for foreign exchange					0.00	0.00	-10,766.40	-10,766.40	0.00
Total Foreign exchange			-7,155.27	0.00	0 00	0.00	-7,155.27	-7,155.27	0.00
Total Foreign Exchange			-7,155.27	0.00	0.00	0.00	-7,155.27	-7,155.27	0.00

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

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◆ Realized Gain/Loss Detail - Taxable

Trace Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Eurc									
30 Sep 04 30 Sep 04	Average Book Cost Adjustment EUR		-88.44	0 00	0 00	0 00	-88.44	-88.44	0 00
30 Nov 04 30 Nov 04	Average Book Cost Adjustment EUR		2,713.35	0 00	0 00	0 00	2,713.35	2,713.35	0 00
31 Aug 04 31 Aug 04	Average Book Cost Adjustment EUR		-116.40	0 00	0 00	0 00	116.40	-116.40	0 00
30 Nov 04 30 Nov 04	Average Book Cost Adjustment EUR		104.58	0 00	0 00	0 00	104.58	104.58	0 00
31 Aug 04 31 Aug 04	Average Book Cost Adjustment EUR		466.19	0 00	0 00	0 00	466.19	466.19	0 00
30 Sep 04 30 Sep 04	Average Book Cost Adjustment EUR		317.01	0 00	0 00	0 00	317.01	317.01	0 00
31 Oct 01 31 Oct 01	Average Book Cost Adjustment EUR		2,596.64	0 00	0 00	0 00	2,596.64	2,596.64	0 00
31 Jul 04 31 Jul 04	Average Book Cost Adjustment EUR		690.07	0 00	0 00	0 00	690.07	690.07	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Euro									
31 Oct 04	Average Book Cost Adjustment EUR		-27 76	0 00	0 00	0 00	-27 76	-27 76	0 00
31 Oct 04									
31 Dec 04	Average Book Cost Adjustment EUR		6,620 78	0 00	0 00	0 00	6,620 78	6,620 78	0 00
31 Dec 04									
31 Jul 04	Average Book Cost Adjustment EUR		1,034 11	0 00	0 00	0 00	1,034 11	1,034 11	0 00
31 Jul 04									
31 Dec 04	Average Book Cost Adjustment EUR		-768 05	0 00	0 00	0 00	-768 05	-768 05	0 00
31 Dec 04									
Total Euro			13,532.08	0.00	0.00	0.00	13,532.08	13,532.08	0.00
Total S/T translation gain/loss for gain/loss on cash disbur							13,532.08		
Total L/T translation gain/loss for gain/loss on cash disbur							0.00		
Total realized gains for gain/loss on cash disbursements					0.00	0.00	14,542.73	14,542.73	0.00
Total realized losses for gain/loss on cash disbursements					0.00	0.00	-1,010.65	-1,010.65	0.00
Total Gain/Loss on Cash Disbursements			13,532.08	0.00	0.00	0.00	13,532.08	13,532.08	0.00
Total Gain/Loss on Cash Disbursements			13,532.08	0.00	0.00	0.00	13,532.08	13,532.08	0.00

Maturities

Cash and cash equivalents

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Commercial paper									
United States									
06 Oct 04	ABN AMRO N AMER FIN INC	-200,000 00	199,243.56	-199,243.56	0 00	0 00	0.00	0 00	0.00
06 Oct 04	10-06-2004 CUSIP 00077EK63								
	06 Jul 04	-200,000 00	199,243.56	-199,243.56	0 00	0 00	0.00	0 00	0.00
26 Oct 04	ANZ DEL INC DISC COML PAPER	-400,000 00	398,395 13	-398,395 11	0 02	0 00	0.00	0 02	0.00
26 Oct 04	3/A3 10-26-2004 CUSIP 00181RKS9								
	26 Jul 04	-400,000 00	398,395 13	-398,395 11	0 02	0 00	0.00	0 02	0.00
25 Aug 04	BARCLAYS U S FDG LLC DISC COML	-400,000 00	398,520 00	-398,520 00	0 00	0 00	0.00	0 00	0.00
25 Aug 04	PAPER 3/A3 YRS 1&2 CPN 08-25-2004 CUSIP 06737HHR3								
	27 Apr 04	-400,000 00	398,520 00	-398,520 00	0 00	0 00	0.00	0 00	0.00
27 Jul 04	CBA DEL FIN INC DISC COML	-2,000,000 00	1,994,540 00	-1,994,540 00	0 00	0 00	0.00	0 00	0.00
27 Jul 04	PAPER 3/A3 YRS1&2 CPN 07-27-2004 CUSIP 1247BJGT7								
	27 Apr 04	-2,000,000 00	1,994,540 00	-1,994,540 00	0 00	0 00	0.00	0 00	0.00
29 Oct 04	DANSKE CORP DISC 10-29-2004	-500,000 00	497,937.22	-497,937.22	0 00	0 00	0.00	0 00	0.00
29 Oct 04	CUSIP 23636JKV3								
	27 Jul 04	-500,000 00	497,937.22	-497,937.22	0 00	0 00	0.00	0 00	0.00
26 Jul 04	DANSKE CORP DISC COML PAPER	-700,000.00	698,127.50	-698,127.50	0 00	0 00	0.00	0 00	0.00
26 Jul 04	3/A3 SER A YRS 1&2 CPN 07-26-2004 CUSIP 23636JGS5								

Northern Trust

*Generated by Northern Trust from periodic data on 10 May 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Commercial paper									
United States									
	27 Apr 04	-700,000 00	698,127 50	-698,127 50	0 00	0 00	0 00	0 00	0 00
25 Aug 04	ROYAL BK SCOTLAND PLC DISC	-1,000,000 00	996,300 00	-996,300 00	0 00	0 00	0 00	0 00	0 00
25 Aug 04	COML PAPER 3/A3 YRS 1&2 CPN 08-25-2004 CUSIP 78009RHR1								
	27 Apr 04	-1,000,000 00	996,300 00	-996,300 00	0 00	0 00	0 00	0 00	0 00
29 Nov 04	UBS FIN DEL LLC DISC COML	-1,000,000 00	995,493 33	-995,493 33	0 00	0 00	0 00	0 00	0 00
29 Nov 04	PAPER 3/A3 YRS1&2 11-29-2004 CUSIP 90262CLV7								
	25 Aug 04	-1,000,000 00	995,493 33	-995,493 33	0 00	0 00	0 00	0 00	0 00
Total United States			6,178,556.74	-6,178,556.72	0 02	0.00	0.00	0.02	0.00
Short term bills and notes									
United States									
28 Apr 04	FHLB DISC NT 04-28-2004 CUSIP	-2,000,000 00	1,999,950 00	-1,999,950 00	0 00	0 00	0 00	0 00	0 00
28 Apr 04	313384WD7								
	27 Apr 04	-2,000,000 00	1,999,950 00	-1,999,950 00	0 00	0 00	0 00	0 00	0 00
16 Sep 04	US TREAS BILLS 09-16-2004 SEDOL	-200,000 00	199,604 30	-199,604 30	0 00	0 00	0 00	0 00	0 00
16 Sep 04	B00GNP3								
	24 Jun 04	-110,000 00	109,782 37	-109,694 57	87 80	0 00	0 00	87 80	0 00
	19 Aug 04	-80,000 00	79,841 72	-79,918 49	-76 77	0 00	0 00	-76 77	0 00
	23 Aug 04	-10,000 00	9,980 21	-9,991 24	-11 03	0 00	0 00	-11 03	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Short term bills and notes									
United States									
16 Dec 04	US TREAS BILLS 12-16-2004 SEDOL	-165,000.00	164,443.61	-164,443.61	0.00	0.00	0.00	0.00	0.00
16 Dec 04	B01WKJ3								
	13 Sep 04	-35,000.00	34,881.98	-34,855.79	26.19	0.00	0.00	26.19	0.00
	13 Sep 04	-10,000.00	9,966.28	-9,958.80	7.48	0.00	0.00	7.48	0.00
	17 Sep 04	-60,000.00	59,797.67	-59,751.75	45.92	0.00	0.00	45.92	0.00
	05 Nov 04	-60,000.00	59,797.68	-59,877.27	-79.59	0.00	0.00	-79.59	0.00
Total United States			2,363,997.91	-2,363,997.91	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalents							0.00		
Total L/T translation gain/loss for cash and cash equivalents							0.00		
Total realized gains for cash and cash equivalents					167.41	0.00	0.00	167.41	0.00
Total realized losses for cash and cash equivalents					-167.39	0.00	0.00	-167.39	0.00
Total Cash and Cash Equivalents			8,542,554.65	-8,542,554.63	0.02	0.00	0.00	0.02	0.00
Total Maturities			8,542,554.65	-8,542,554.63	0.02	0.00	0.00	0.02	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
			5,624,728.58						
			149,619.81						
			0.00						
			0.00						
			20,562,705.58						
			10,771,214.86						
			0.00						
			0.00						
			16,545,563.05						
			0.00						
							6,378.81		
							0.00		
					1,051,851.78	734,520.28	453,312.31	1,505,164.09	734,520.28
					-894,103.89	-522,858.58	-446,935.50	-1,341,039.39	-522,858.58
			37,108,268.63	-36,732,482.23	157,747.89	211,661.70	6,378.81	164,124.70	211,661.70

375,786.40



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: STEPHANIE HAUGE
80 ROUTE 206 S
SOMERVILLE, NJ 08876-4128

I.D. NUMBER: 13-7043679

TAX YEAR
BEGINNING 01/01/2004
ENDING 12/31/2004

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST	545,489.
OTHER INTEREST INCOME	22,766.
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:	
QUALIFIED	NONE
TOTAL FOR YEAR	361.
DIVIDEND INCOME:	
QUALIFIED	NONE
TOTAL FOR YEAR	6,853.

D E D U C T I O N S

INTEREST EXPENSE)	13.
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Report the amounts listed above on your 2004 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.