

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

DD - BLACKROCK CORE

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

25 Apr 05	25 Apr 05	Mark-to-Markets USD	0.00	2,250.00	0.00	900.00	1,350.00	900.00	1,350.00
03 Mar 05	03 Mar 05	Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	375.00	562.50
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	-328.11	0.00	-131.24	-196.87	-131.24	-196.87
27 Apr 05	27 Apr 05	Mark-to-Markets USD	0.00	-1,171.90	0.00	-468.76	-703.14	-468.76	-703.14
14 Jun 05	14 Jun 05	Mark-to-Markets USD	0.00	2,718.75	0.00	1,087.50	1,631.25	1,087.50	1,631.25
02 Mar 05	02 Mar 05	Mark-to-Markets USD	0.00	-1,718.75	0.00	-687.50	-1,031.25	-687.50	-1,031.25
12 Nov 04	12 Nov 04	Mark-to-Markets USD	0.00	15.63	0.00	6.25	9.38	6.25	9.38
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00	3,875.00	0.00	1,550.00	2,325.00	1,550.00	2,325.00

STMT-DS

Tax Package

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Value Date	Acquisition Date										
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
24 May 05	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		
24 May 05											
23 Jun 05	Mark-to-Markets USD	0 00	-937 50	0 00	-375 00	-562 50	0 00	-375 00	-562 50		
23 Jun 05											
20 Apr 05	Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00		
20 Apr 05											
15 Nov 05	Mark-to-Markets USD	0 00	-328 12	0 00	-131 25	-196 87	0 00	-131 25	-196 87		
15 Nov 05											
05 May 05	Mark-to-Markets USD	0 00	-2,000 00	0 00	-800 00	-1,200 00	0 00	-800 00	-1,200 00		
05 May 05											
01 Dec 05	Mark-to-Markets USD	0 00	-400 00	0 00	-160 00	-240 00	0 00	-160 00	-240 00		
01 Dec 05											
29 Jul 05	Mark-to-Markets USD	0 00	-1,343 75	0 00	-537 50	-806 25	0 00	-537 50	-806 25		
29 Jul 05											
22 Dec 05	Mark-to-Markets USD	0 00	11,000 00	0 00	4,400 00	6,600 00	0 00	4,400 00	6,600 00		
22 Dec 05											

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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	Short Term	Long Term	
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
10 Feb 05	Mark-to-Markets USD	0 00	1,203 14	0 00	481 26	721 88	0 00	481 26	721 88
10 Feb 05									
07 Apr 05	Mark-to-Markets USD	0 00	1,265 67	0 00	506 27	759 40	0 00	506 27	759 40
07 Apr 05									
11 Jul 05	Mark-to-Markets USD	0 00	453 27	0 00	181 31	271 96	0 00	181 31	271 96
11 Jul 05									
04 Feb 05	Mark-to-Markets USD	0 00	-1,921 86	0 00	-768 74	-1,153 12	0 00	-768 74	-1,153 12
04 Feb 05									
11 Feb 05	Mark-to-Markets USD	0 00	-1,968 75	0 00	-787 50	-1,181 25	0 00	-787 50	-1,181 25
11 Feb 05									
10 Jan 05	Mark-to-Markets USD	0 00	-1 20	0 00	-0 48	-0 72	0 00	-0 48	-0 72
10 Jan 05									
11 Mar 05	Mark-to-Markets USD	0 00	87 52	0 00	35 01	52 51	0 00	35 01	52 51
11 Mar 05									
17 Oct 05	Mark-to-Markets USD	0 00	452 98	0 00	181 19	271 79	0 00	181 19	271 79
17 Oct 05									

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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	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

23 May 05	23 May 05	Mark-to-Markets USD	0 00	-3,874 96	0 00	-1,549 98	-2,324 98	0 00	-1,549 98	-2,324 98
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0 00	937 50	0 00	375 00	562 50	0 00	375 00	562 50
04 Mar 05	04 Mar 05	Mark-to-Markets USD	0 00	-6,328 05	0 00	-2,531 22	-3,796 83	0 00	-2,531 22	-3,796 83
31 Jan 05	31 Jan 05	Mark-to-Markets USD	0 00	-390 63	0 00	-156 25	-234 38	0 00	-156 25	-234 38
30 Nov 05	30 Nov 05	Mark-to-Markets USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00
18 Nov 05	18 Nov 05	Mark-to-Markets USD	0 00	-450 00	0 00	-180 00	-270 00	0 00	-180 00	-270 00
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50
15 Dec 05	15 Dec 05	Mark-to-Markets USD	0 00	-46 89	0 00	-18 76	-28 13	0 00	-18 76	-28 13

STMT/SS

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		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										
07 Feb 05		Mark-to-Markets USD	0 00	-2 40	0 00	-0 96	-1 44	0 00	-0 96	-1 44
07 Feb 05										
11 Mar 05		Mark-to-Markets USD	0 00	-7 18 74	0 00	-287 50	-431 24	0 00	-287 50	-431 24
11 Mar 05										
18 May 05		Mark-to-Markets USD	0 00	-3 437 60	0 00	-1 375 04	-2 062 56	0 00	-1 375 04	-2 062 56
18 May 05										
06 Dec 05		Mark-to-Markets USD	0 00	737 50	0 00	295 00	442 50	0 00	295 00	442 50
06 Dec 05										
14 Sep 05		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
14 Sep 05										
08 Feb 05		Mark-to-Markets USD	0 00	-421 83	0 00	-168 73	-253 10	0 00	-168 73	-253 10
08 Feb 05										
21 Sep 05		Mark-to-Markets USD	0 00	6 562 50	0 00	2 625 00	3 937 50	0 00	2 625 00	3 937 50
21 Sep 05										
09 Jun 05		Mark-to-Markets USD	0 00	4 984 52	0 00	1 993 81	2 990 71	0 00	1 993 81	2 990 71
09 Jun 05										

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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	Short Term	Long Term	Total
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
07 Feb 05		Mark-to-Markets USD	0.00		1,203.08	0.00	721.85	481.23	0.00	721.85
07 Feb 05										
20 Jan 05		Mark-to-Markets USD	0.00		2,250.00	0.00	1,350.00	900.00	0.00	1,350.00
20 Jan 05										
14 Mar 05		Mark-to-Markets USD	0.00		93.74	0.00	56.24	37.50	0.00	56.24
14 Mar 05										
04 Feb 05		Mark-to-Markets USD	0.00		-2.80	0.00	-1.68	-1.12	0.00	-1.68
04 Feb 05										
09 Sep 05		Mark-to-Markets USD	0.00		2,500.00	0.00	1,500.00	1,000.00	0.00	1,500.00
09 Sep 05										
23 May 05		Mark-to-Markets USD	0.00		8,625.00	0.00	5,175.00	3,450.00	0.00	5,175.00
23 May 05										
21 Nov 05		Mark-to-Markets USD	0.00		450.00	0.00	270.00	180.00	0.00	270.00
21 Nov 05										
02 Sep 05		Mark-to-Markets USD	0.00		29.63	0.00	17.78	11.85	0.00	17.78
02 Sep 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

27 Dec 05	27 Dec 05	Mark-to-Markets USD	0.00	375.00	0.00	0.00	150.00	225.00	0.00	0.00	150.00	225.00
01 Nov 05	01 Nov 05	Mark-to-Markets USD	0.00	-2,687.50	0.00	-1,075.00	-1,612.50	-1,075.00	0.00	0.00	-1,075.00	-1,612.50
31 May 05	31 May 05	Mark-to-Markets USD	0.00	-2,812.50	0.00	-1,125.00	-1,687.50	-1,125.00	0.00	0.00	-1,125.00	-1,687.50
23 Dec 05	23 Dec 05	Mark-to-Markets USD	0.00	-7,750.00	0.00	-3,100.00	-4,650.00	-3,100.00	0.00	0.00	-3,100.00	-4,650.00
30 Nov 05	30 Nov 05	Mark-to-Markets USD	0.00	1,781.25	0.00	712.50	1,068.75	712.50	0.00	0.00	712.50	1,068.75
24 Feb 05	24 Feb 05	Mark-to-Markets USD	0.00	109.37	0.00	43.75	65.62	43.75	0.00	0.00	43.75	65.62
09 Mar 05	09 Mar 05	Mark-to-Markets USD	0.00	-17,531.25	0.00	-7,012.50	-10,518.75	-7,012.50	0.00	0.00	-7,012.50	-10,518.75
25 Nov 05	25 Nov 05	Mark-to-Markets USD	0.00	-3,265.53	0.00	-1,306.21	-1,959.32	-1,306.21	0.00	0.00	-1,306.21	-1,959.32

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

07 Dec 05	07 Dec 05	Mark-to-Markets USD	0.00	-187.50	-75.00	-112.50	0.00	0.00	-75.00	-112.50
31 Aug 05	31 Aug 05	Mark-to-Markets USD	0.00	-109.34	-43.74	-65.60	0.00	0.00	-43.74	-65.60
29 Mar 05	29 Mar 05	Mark-to-Markets USD	0.00	-1,125.00	-450.00	-675.00	0.00	0.00	-450.00	-675.00
03 Nov 05	03 Nov 05	Mark-to-Markets USD	0.00	-8,312.50	-3,325.00	-4,987.50	0.00	0.00	-3,325.00	-4,987.50
01 Aug 05	01 Aug 05	Mark-to-Markets USD	0.00	-296.88	-118.75	-178.13	0.00	0.00	-118.75	-178.13
28 Dec 05	28 Dec 05	Mark-to-Markets USD	0.00	-562.50	-225.00	-337.50	0.00	0.00	-225.00	-337.50
06 Jan 05	06 Jan 05	Mark-to-Markets USD	0.00	-3,437.72	-1,375.09	-2,062.63	0.00	0.00	-1,375.09	-2,062.63
02 Feb 05	02 Feb 05	Mark-to-Markets USD	0.00	46.89	18.76	28.13	0.00	0.00	18.76	28.13

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Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Cost	Market	Short Term	Long Term	Short Term	Long Term
Value Date	Acquisition Date						

Mark-to-Markets

Futures

Futures

United States dollar

05 Aug 05	Mark-to-Markets USD	0 00	-562 50	-225 00	-337 50	0 00	-225 00	-337 50
05 Aug 05								
27 May 05	Mark-to-Markets USD	0 00	-624 96	-249 98	-374 98	0 00	-249 98	-374 98
27 May 05								
20 Dec 05	Mark-to-Markets USD	0 00	2,890 66	1,156 26	1,734 40	0 00	1,156 26	1,734 40
20 Dec 05								
28 Dec 05	Mark-to-Markets USD	0 00	-6,375 00	-2,550 00	-3,825 00	0 00	-2,550 00	-3,825 00
28 Dec 05								
06 Sep 05	Mark-to-Markets USD	0 00	-5,937 50	-2,375 00	-3,562 50	0 00	-2,375 00	-3,562 50
06 Sep 05								
28 Sep 05	Mark-to-Markets USD	0 00	-859 35	-343 74	-515 61	0 00	-343 74	-515 61
28 Sep 05								
13 Dec 05	Mark-to-Markets USD	0 00	312 50	125 00	187 50	0 00	125 00	187 50
13 Dec 05								
27 Oct 05	Mark-to-Markets USD	0 00	140 64	56 26	84 38	0 00	56 26	84 38
27 Oct 05								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
22 Sep 05		Mark-to-Markets USD	0.00	-625.00	0.00	-250.00	-375.00	0.00	-250.00
22 Sep 05									-375.00
23 Dec 05		Mark-to-Markets USD	0.00	750.00	0.00	300.00	450.00	0.00	300.00
23 Dec 05									450.00
15 Sep 05		Mark-to-Markets USD	0.00	-703.12	0.00	-281.25	-421.87	0.00	-281.25
15 Sep 05									-421.87
27 Jan 05		Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	0.00	-75.00
27 Jan 05									-112.50
01 Apr 05		Mark-to-Markets USD	0.00	-1,828.17	0.00	-731.27	-1,096.90	0.00	-731.27
01 Apr 05									-1,096.90
13 Apr 05		Mark-to-Markets USD	0.00	-703.17	0.00	-281.27	-421.90	0.00	-281.27
13 Apr 05									-421.90
16 Mar 05		Mark-to-Markets USD	0.00	1,000.00	0.00	400.00	600.00	0.00	400.00
16 Mar 05									600.00
05 Oct 05		Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	0.00	375.00
05 Oct 05									562.50

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Value Date	Acquisition Date				Short Term	Long Term	

Mark-to-Markets

Futures

Futures

United States dollar

11 Jan 05	Mark-to-Markets USD	0 00	6,375 00	0 00	2,550 00	3,825 00	3,825 00
11 Jan 05							
07 Oct 05	Mark-to-Markets USD	0 00	937 50	0 00	375 00	562 50	562 50
07 Oct 05							
25 Nov 05	Mark-to-Markets USD	0 00	-625 00	0 00	-250 00	-375 00	-375 00
25 Nov 05							
02 Dec 05	Mark-to-Markets USD	0 00	93 75	0 00	37 50	56 25	56 25
02 Dec 05							
17 Mar 05	Mark-to-Markets USD	0 00	-1,250 00	0 00	-500 00	-750 00	-750 00
17 Mar 05							
29 Apr 05	Mark-to-Markets USD	0 00	1,609 37	0 00	643 75	965 62	965 62
29 Apr 05							
31 Oct 05	Mark-to-Markets USD	0 00	-46 86	0 00	-18 74	-28 12	-28 12
31 Oct 05							
29 Dec 05	Mark-to-Markets USD	0 00	-375 00	0 00	-150 00	-225 00	-225 00
29 Dec 05							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Short Term	Long Term	Total	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

15 Apr 05	Mark-to-Markets	USD	0.00	-906.25	0.00	-362.50	-543.75	0.00	-362.50	-543.75
15 Apr 05										
27 Apr 05	Mark-to-Markets	USD	0.00	562.50	0.00	225.00	337.50	0.00	225.00	337.50
27 Apr 05										
18 Jan 05	Mark-to-Markets	USD	0.00	5,625.00	0.00	2,250.00	3,375.00	0.00	2,250.00	3,375.00
18 Jan 05										
14 Jun 05	Mark-to-Markets	USD	0.00	-2,671.92	0.00	-1,068.77	-1,603.15	0.00	-1,068.77	-1,603.15
14 Jun 05										
24 Mar 05	Mark-to-Markets	USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00
24 Mar 05										
01 Mar 05	Mark-to-Markets	USD	0.00	343.75	0.00	137.50	206.25	0.00	137.50	206.25
01 Mar 05										
12 Nov 04	Mark-to-Markets	USD	0.00	11.72	0.00	4.69	7.03	0.00	4.69	7.03
12 Nov 04										
17 Nov 05	Mark-to-Markets	USD	0.00	38.97	0.00	15.59	23.38	0.00	15.59	23.38
17 Nov 05										

STMT-155

Tax Package

01 Jan 05 - 31 Dec 05

13-2040878 DDF02
Account #

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Mark-to-Markets								
Futures								
Futures								
United States dollar								
02 Nov 05	02 Nov 05	Mark-to-Markets USD	0.00	-3,412.50	0.00	-3,412.50	-2,275.00	-3,412.50
21 Oct 05	21 Oct 05	Mark-to-Markets USD	0.00	-5,165.72	0.00	-5,165.72	-3,443.81	-5,165.72
11 Aug 05	11 Aug 05	Mark-to-Markets USD	0.00	-2,531.25	0.00	-2,531.25	-1,687.50	-2,531.25
10 Nov 05	10 Nov 05	Mark-to-Markets USD	0.00	-3,206.25	0.00	-3,206.25	-2,137.50	-3,206.25
09 Aug 05	09 Aug 05	Mark-to-Markets USD	0.00	-1,406.25	0.00	-1,406.25	-937.50	-1,406.25
22 Apr 05	22 Apr 05	Mark-to-Markets USD	0.00	37.50	0.00	37.50	25.00	37.50
28 Jun 05	28 Jun 05	Mark-to-Markets USD	0.00	-2,700.00	0.00	-2,700.00	-1,800.00	-2,700.00
30 Jun 05	30 Jun 05	Mark-to-Markets USD	0.00	1,096.85	0.00	1,096.85	731.23	1,096.85

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Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short_Term	Long_Term	Short_Term	Long_Term	Short_Term	Long_Term

Mark-to-Markets

Futures

Futures

United States dollar

06 Dec 05	06 Dec 05	Mark-to-Markets USD	0 00	13,500 00	0 00	5,400 00	8,100 00	0 00	5,400 00	8,100 00
27 Dec 04	27 Dec 04	Mark-to-Markets USD	0 00	15,140 88	0 00	6,056 35	9,084 53	0 00	6,056 35	9,084 53
05 May 05	05 May 05	Mark-to-Markets USD	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50
10 Aug 05	10 Aug 05	Mark-to-Markets USD	0 00	-312 50	0 00	-125 00	-187 50	0 00	-125 00	-187 50
15 Aug 05	15 Aug 05	Mark-to-Markets USD	0 00	-3,125 00	0 00	-1,250 00	-1,875 00	0 00	-1,250 00	-1,875 00
31 Aug 05	31 Aug 05	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 Jul 05	29 Jul 05	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
17 Nov 05	17 Nov 05	Mark-to-Markets USD	0 00	800 00	0 00	320 00	480 00	0 00	320 00	480 00

STMT 15 S

13-7043679

Account number DDF02

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Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

25 Feb 05	Mark-to-Markets	USD		0.00	-46.87	0.00	-18.75	-28.12	0.00	-18.75	-28.12	
25 Feb 05												

26 May 05	Mark-to-Markets	USD		0.00	19.97	0.00	7.99	11.98	0.00	7.99	11.98	
26 May 05												

22 Nov 05	Mark-to-Markets	USD		0.00	-5,343.75	0.00	-2,137.50	-3,206.25	0.00	-2,137.50	-3,206.25	
22 Nov 05												

16 Dec 05	Mark-to-Markets	USD		0.00	125.00	0.00	50.00	75.00	0.00	50.00	75.00	
16 Dec 05												

10 Jan 05	Mark-to-Markets	USD		0.00	-3.60	0.00	-1.44	-2.16	0.00	-1.44	-2.16	
10 Jan 05												

01 Apr 05	Mark-to-Markets	USD		0.00	77.36	0.00	30.94	48.42	0.00	30.94	48.42	
01 Apr 05												

23 May 05	Mark-to-Markets	USD		0.00	-468.75	0.00	-187.50	-281.25	0.00	-187.50	-281.25	
23 May 05												

23 Feb 05	Mark-to-Markets	USD		0.00	-875.00	0.00	-350.00	-525.00	0.00	-350.00	-525.00	
23 Feb 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Cost	Proceeds	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

17 Nov 05	17 Nov 05	Mark-to-Markets USD	0.00	468.75	187.50	281.25	187.50	281.25
08 Apr 05	08 Apr 05	Mark-to-Markets USD	0.00	62.48	24.99	37.49	24.99	37.49
31 Jan 05	31 Jan 05	Mark-to-Markets USD	0.00	2,250.00	900.00	1,350.00	900.00	1,350.00
10 Mar 05	10 Mar 05	Mark-to-Markets USD	0.00	5,843.75	2,337.50	3,506.25	2,337.50	3,506.25
04 May 05	04 May 05	Mark-to-Markets USD	0.00	3,281.25	1,312.50	1,968.75	1,312.50	1,968.75
28 Nov 05	28 Nov 05	Mark-to-Markets USD	0.00	-281.24	-112.50	-168.74	-112.50	-168.74
22 Jul 05	22 Jul 05	Mark-to-Markets USD	0.00	-5,437.50	-2,175.00	-3,262.50	-2,175.00	-3,262.50
27 Jan 05	27 Jan 05	Mark-to-Markets USD	0.00	-0.25	-0.10	-0.15	-0.10	-0.15

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
26 Aug 05	Mark-to-Markets	USD		0 00	-750 00	0 00	-300 00	-450 00		0 00	-300 00	-450 00	-450 00
26 Aug 05													
02 Dec 05	Mark-to-Markets	USD		0 00	-1,312 50	0 00	-525 00	-787 50		0 00	-525 00	-787 50	-787 50
02 Dec 05													
13 Jun 05	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	2,175 00
13 Jun 05													
15 Dec 05	Mark-to-Markets	USD		0 00	125 00	0 00	50 00	75 00		0 00	50 00	75 00	75 00
15 Dec 05													
11 Mar 05	Mark-to-Markets	USD		0 00	5,500 00	0 00	2,200 00	3,300 00		0 00	2,200 00	3,300 00	3,300 00
11 Mar 05													
06 May 05	Mark-to-Markets	USD		0 00	9,843 75	0 00	3,937 50	5,906 25		0 00	3,937 50	5,906 25	5,906 25
06 May 05													
28 Jan 05	Mark-to-Markets	USD		0 00	103 64	0 00	41 46	62 18		0 00	41 46	62 18	62 18
28 Jan 05													
07 Sep 05	Mark-to-Markets	USD		0 00	-8,437 50	0 00	-3,375 00	-5,062 50		0 00	-3,375 00	-5,062 50	-5,062 50
07 Sep 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	

Mark-to-Markets

Futures

Futures

United States dollar

28 Feb 05	Mark-to-Markets	USD	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50
28 Feb 05										
12 Sep 05	Mark-to-Markets	USD	0 00	3,125 00	0 00	1,250 00	1,875 00	0 00	1,250 00	1,875 00
12 Sep 05										
29 Nov 05	Mark-to-Markets	USD	0 00	6,531 25	0 00	2,612 50	3,918 75	0 00	2,612 50	3,918 75
29 Nov 05										
23 Aug 05	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
23 Aug 05										
01 Mar 05	Mark-to-Markets	USD	0 00	117 47	0 00	46 99	70 48	0 00	46 99	70 48
01 Mar 05										
17 Feb 05	Mark-to-Markets	USD	0 00	1,531 32	0 00	612 53	918 79	0 00	612 53	918 79
17 Feb 05										
30 Mar 05	Mark-to-Markets	USD	0 00	-937 48	0 00	-374 99	-562 49	0 00	-374 99	-562 49
30 Mar 05										
12 Jul 05	Mark-to-Markets	USD	0 00	4,531 25	0 00	1,812 50	2,718 75	0 00	1,812 50	2,718 75
12 Jul 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

14 Jul 05	14 Jul 05	Mark-to-Markets USD	0.00	1,812.50	0.00	725.00	1,087.50	0.00	0.00	725.00	1,087.50
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0.00	-703.14	0.00	-281.26	-421.88	0.00	0.00	-281.26	-421.88
04 May 05	04 May 05	Mark-to-Markets USD	0.00	-3,281.25	0.00	-1,312.50	-1,968.75	0.00	0.00	-1,312.50	-1,968.75
08 Jun 05	08 Jun 05	Mark-to-Markets USD	0.00	-1,531.25	0.00	-612.50	-918.75	0.00	0.00	-612.50	-918.75
14 Apr 05	14 Apr 05	Mark-to-Markets USD	0.00	-46.88	0.00	-18.75	-28.13	0.00	0.00	-18.75	-28.13
01 Aug 05	01 Aug 05	Mark-to-Markets USD	0.00	-3,437.50	0.00	-1,375.00	-2,062.50	0.00	0.00	-1,375.00	-2,062.50
03 Oct 05	03 Oct 05	Mark-to-Markets USD	0.00	6,343.75	0.00	2,537.50	3,806.25	0.00	0.00	2,537.50	3,806.25
23 Sep 05	23 Sep 05	Mark-to-Markets USD	0.00	11,327.98	0.00	4,531.19	6,796.79	0.00	0.00	4,531.19	6,796.79

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	

Mark-to-Markets

Futures

Futures

United States dollar

12 Dec 05	Mark-to-Markets	USD	0.00	-187.50	-75.00	-112.50	0.00	0.00	-75.00	-112.50
12 Dec 05										
05 Dec 05	Mark-to-Markets	USD	0.00	312.50	125.00	187.50	0.00	0.00	125.00	187.50
05 Dec 05										
20 May 05	Mark-to-Markets	USD	0.00	624.98	249.98	374.98	0.00	0.00	249.98	374.98
20 May 05										
31 May 05	Mark-to-Markets	USD	0.00	31.27	12.51	18.76	0.00	0.00	12.51	18.76
31 May 05										
02 Feb 05	Mark-to-Markets	USD	0.00	750.00	300.00	450.00	0.00	0.00	300.00	450.00
02 Feb 05										
05 Aug 05	Mark-to-Markets	USD	0.00	-7,187.50	-2,875.00	-4,312.50	0.00	0.00	-2,875.00	-4,312.50
05 Aug 05										
16 Nov 05	Mark-to-Markets	USD	0.00	703.11	281.24	421.87	0.00	0.00	281.24	421.87
16 Nov 05										
08 Aug 05	Mark-to-Markets	USD	0.00	-156.25	-62.50	-93.75	0.00	0.00	-62.50	-93.75
08 Aug 05										

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

04 Oct 05	Mark-to-Markets USD	0 00	859 46	0 00	343 78	515 68	0 00	343 78	515 68	
04 Oct 05										
01 Jun 05	Mark-to-Markets USD	0 00	6,890 59	0 00	2,756 24	4,134 35	0 00	2,756 24	4,134 35	
01 Jun 05										
13 Jul 05	Mark-to-Markets USD	0 00	2,265 48	0 00	906 19	1,359 29	0 00	906 19	1,359 29	
13 Jul 05										
12 Dec 05	Mark-to-Markets USD	0 00	187 50	0 00	75 00	112 50	0 00	75 00	112 50	
12 Dec 05										
28 Sep 05	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	
28 Sep 05										
05 Dec 05	Mark-to-Markets USD	0 00	-450 00	0 00	-180 00	-270 00	0 00	-180 00	-270 00	
05 Dec 05										
18 Jul 05	Mark-to-Markets USD	0 00	4,531 25	0 00	1,812 50	2,718 75	0 00	1,812 50	2,718 75	
18 Jul 05										
16 Sep 05	Mark-to-Markets USD	0 00	-0 40	0 00	-0 16	-0 24	0 00	-0 16	-0 24	
16 Sep 05										

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

21 Jun 05	Mark-to-Markets	USD	0.00	3,656.25	0.00	1,462.50	2,193.75	0.00	0.00	1,462.50	2,193.75
21 Jun 05											
08 Sep 05	Mark-to-Markets	USD	0.00	1,171.87	0.00	468.75	703.12	0.00	0.00	468.75	703.12
08 Sep 05											
22 Sep 05	Mark-to-Markets	USD	0.00	1,562.50	0.00	625.00	937.50	0.00	0.00	625.00	937.50
22 Sep 05											
01 Jul 05	Mark-to-Markets	USD	0.00	13,140.77	0.00	5,256.31	7,884.46	0.00	0.00	5,256.31	7,884.46
01 Jul 05											
18 Nov 05	Mark-to-Markets	USD	0.00	-7,437.50	0.00	-2,975.00	-4,462.50	0.00	0.00	-2,975.00	-4,462.50
18 Nov 05											
26 Oct 05	Mark-to-Markets	USD	0.00	18.23	0.00	7.29	10.94	0.00	0.00	7.29	10.94
26 Oct 05											
15 Sep 05	Mark-to-Markets	USD	0.00	-6,562.50	0.00	-2,625.00	-3,937.50	0.00	0.00	-2,625.00	-3,937.50
15 Sep 05											
15 Jun 05	Mark-to-Markets	USD	0.00	-281.25	0.00	-112.50	-168.75	0.00	0.00	-112.50	-168.75
15 Jun 05											

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Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
04 Apr 05	Mark-to-Markets	USD		0 00	-281 25	0 00	-112 50	-168 75		0 00	-112 50	-168 75	
04 Apr 05													
16 May 05	Mark-to-Markets	USD		0 00	-171 93	0 00	-68 77	-103 16		0 00	-68 77	-103 16	
16 May 05													
01 Apr 05	Mark-to-Markets	USD		0 00	-1,062 48	0 00	-424 99	-637 49		0 00	-424 99	-637 49	
01 Apr 05													
07 Feb 05	Mark-to-Markets	USD		0 00	-1,421 94	0 00	-568 78	-853 16		0 00	-568 78	-853 16	
07 Feb 05													
08 Mar 05	Mark-to-Markets	USD		0 00	7,031 25	0 00	2,812 50	4,218 75		0 00	2,812 50	4,218 75	
08 Mar 05													
19 May 05	Mark-to-Markets	USD		0 00	18 86	0 00	7 54	11 32		0 00	7 54	11 32	
19 May 05													
07 Oct 05	Mark-to-Markets	USD		0 00	1,250 00	0 00	500 00	750 00		0 00	500 00	750 00	
07 Oct 05													
26 Oct 05	Mark-to-Markets	USD		0 00	-12,593 75	0 00	-5,037 50	-7,556 25		0 00	-5,037 50	-7,556 25	
26 Oct 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
		Cost	Proceeds	Shares/Par	
Mark-to-Markets					
Futures					
Futures					
United States dollar					
02 Mar 05	Mark-to-Markets USD	0.00	124.96	0.00	74.98
02 Mar 05					49.98
25 Nov 05	Mark-to-Markets USD	0.00	7,875.00	0.00	4,725.00
25 Nov 05					3,150.00
06 Jun 05	Mark-to-Markets USD	0.00	3,781.25	0.00	2,268.75
06 Jun 05					1,512.50
24 Jun 05	Mark-to-Markets USD	0.00	-7,250.00	0.00	-4,350.00
24 Jun 05					-2,900.00
19 Jan 05	Mark-to-Markets USD	0.00	-343.86	0.00	-206.32
19 Jan 05					-137.54
01 Dec 05	Mark-to-Markets USD	0.00	-281.25	0.00	-168.75
01 Dec 05					-112.50
29 Apr 05	Mark-to-Markets USD	0.00	-500.00	0.00	-300.00
29 Apr 05					-200.00
31 Oct 05	Mark-to-Markets USD	0.00	15.33	0.00	9.20
31 Oct 05					6.13

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Cost	Proceeds	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

03 Mar 05	03 Mar 05	Mark-to-Markets USD	0 00	-687 50	-275 00	-412 50	0 00	-275 00	-412 50
25 Jul 05	25 Jul 05	Mark-to-Markets USD	0 00	2,265 48	906 19	1,359 29	0 00	906 19	1,359 29
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0 00	-1 80	-0 72	-1 08	0 00	-0 72	-1 08
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0 00	8 90	3 56	5 34	0 00	3 56	5 34
15 Apr 05	15 Apr 05	Mark-to-Markets USD	0 00	12,375 00	4,950 00	7,425 00	0 00	4,950 00	7,425 00
27 Apr 05	27 Apr 05	Mark-to-Markets USD	0 00	3,375 00	1,350 00	2,025 00	0 00	1,350 00	2,025 00
18 Apr 05	18 Apr 05	Mark-to-Markets USD	0 00	-875 00	-350 00	-525 00	0 00	-350 00	-525 00
14 Jun 05	14 Jun 05	Mark-to-Markets USD	0 00	-8,875 00	-2,750 00	-4,125 00	0 00	-2,750 00	-4,125 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

14 Oct 05	14 Oct 05	Mark-to-Markets USD	0.00	-937.45	0.00	-374.98	-562.47	0.00	-374.98	-562.47
22 Apr 05	22 Apr 05	Mark-to-Markets USD	0.00	-2,187.50	0.00	-875.00	-1,312.50	0.00	-875.00	-1,312.50
06 Sep 05	06 Sep 05	Mark-to-Markets USD	0.00	2,406.25	0.00	962.50	1,443.75	0.00	962.50	1,443.75
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00	-328.11	0.00	-131.24	-196.87	0.00	-131.24	-196.87
01 Dec 05	01 Dec 05	Mark-to-Markets USD	0.00	329.46	0.00	131.78	197.68	0.00	131.78	197.68
10 Feb 05	10 Feb 05	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
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00	-156.24	0.00	-62.50	-93.74	0.00	-62.50	-93.74
29 Nov 05	29 Nov 05	Mark-to-Markets USD	0.00	-12,687.50	0.00	-5,075.00	-7,612.50	0.00	-5,075.00	-7,612.50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date						Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

18 Feb 05	18 Feb 05	Mark-to-Markets USD	0 00		-2,531 25	0 00	-1,012 50	-1,518 75	0 00	0 00	-1,012 50	-1,518 75
24 May 05	24 May 05	Mark-to-Markets USD	0 00		-406 25	0 00	-162 50	-243 75	0 00	0 00	-162 50	-243 75
22 Apr 05	22 Apr 05	Mark-to-Markets USD	0 00		6,750 00	0 00	2,700 00	4,050 00	0 00	0 00	2,700 00	4,050 00
15 Nov 05	15 Nov 05	Mark-to-Markets USD	0 00		8,750 00	0 00	3,500 00	5,250 00	0 00	0 00	3,500 00	5,250 00
28 Jun 05	28 Jun 05	Mark-to-Markets USD	0 00		-7,500 00	0 00	-3,000 00	-4,500 00	0 00	0 00	-3,000 00	-4,500 00
14 Nov 05	14 Nov 05	Mark-to-Markets USD	0 00		3,859 28	0 00	1,543 71	2,315 57	0 00	0 00	1,543 71	2,315 57
30 Jun 05	30 Jun 05	Mark-to-Markets USD	0 00		5,937 50	0 00	2,375 00	3,562 50	0 00	0 00	2,375 00	3,562 50
04 Feb 05	04 Feb 05	Mark-to-Markets USD	0 00		74 29	0 00	29 72	44 57	0 00	0 00	29 72	44 57

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
09 Mar 05	Mark-to-Markets	USD		0 00	-2,437 54	0 00	-975 02	-1,462 52	0 00	-975 02	-1,462 52	
09 Mar 05												
27 Dec 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	
27 Dec 04												
05 May 05	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	
05 May 05												
01 Dec 05	Mark-to-Markets	USD		0 00	-400 00	0 00	-160 00	-240 00	0 00	-160 00	-240 00	
01 Dec 05												
15 Mar 05	Mark-to-Markets	USD		0 00	-156 24	0 00	-62 50	-93 74	0 00	-62 50	-93 74	
15 Mar 05												
07 Apr 05	Mark-to-Markets	USD		0 00	937 52	0 00	375 01	562 51	0 00	375 01	562 51	
07 Apr 05												
16 Dec 05	Mark-to-Markets	USD		0 00	187 50	0 00	75 00	112 50	0 00	75 00	112 50	
16 Dec 05												
04 Feb 05	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	
04 Feb 05												

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Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date Security Description Value Date Acquisition Date Shares/Par Proceeds Cost Short Term Market Long Term Total Short Term Translation Long Term

Mark-to-Markets

Futures

Futures

United States dollar

11 Feb 05 Mark-to-Markets USD 0.00 3,046.94 0.00 1,218.78 1,828.16 0.00 0.00 1,218.78 1,828.16

11 Feb 05

10 Jan 05 Mark-to-Markets USD 0.00 159.31 0.00 63.72 95.59 0.00 0.00 63.72 95.59

10 Jan 05

03 Jun 05 Mark-to-Markets USD 0.00 156.20 0.00 62.48 93.72 0.00 0.00 62.48 93.72

03 Jun 05

17 Oct 05 Mark-to-Markets USD 0.00 -156.25 0.00 -62.50 -93.75 0.00 0.00 -62.50 -93.75

17 Oct 05

28 Jul 05 Mark-to-Markets USD 0.00 3,484.39 0.00 1,393.76 2,090.63 0.00 0.00 1,393.76 2,090.63

28 Jul 05

01 Dec 05 Mark-to-Markets USD 0.00 375.03 0.00 150.01 225.02 0.00 0.00 150.01 225.02

01 Dec 05

08 Dec 05 Mark-to-Markets USD 0.00 0.01 0.00 0.00 0.01 0.00 0.00 0.00 0.01

08 Dec 05

22 Feb 05 Mark-to-Markets USD 0.00 -562.50 0.00 -225.00 -337.50 0.00 0.00 -225.00 -337.50

22 Feb 05

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01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Proceeds	Shares/Par	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

04 Mar 05	04 Mar 05	Mark-to-Markets USD	11,000.00	0.00	0.00	4,400.00	6,600.00	4,400.00	6,600.00
09 May 05	09 May 05	Mark-to-Markets USD	2,109.30	0.00	0.00	843.72	1,265.58	843.72	1,265.58
28 Mar 05	28 Mar 05	Mark-to-Markets USD	1,265.67	0.00	0.00	506.27	759.40	506.27	759.40
28 Nov 05	28 Nov 05	Mark-to-Markets USD	6,125.00	0.00	0.00	2,450.00	3,675.00	2,450.00	3,675.00
30 Nov 05	30 Nov 05	Mark-to-Markets USD	-2,187.50	0.00	0.00	-875.00	-1,312.50	-875.00	-1,312.50
18 Nov 05	18 Nov 05	Mark-to-Markets USD	-400.00	0.00	0.00	-160.00	-240.00	-160.00	-240.00
14 Sep 05	14 Sep 05	Mark-to-Markets USD	2,500.00	0.00	0.00	1,000.00	1,500.00	1,000.00	1,500.00
08 Jun 05	08 Jun 05	Mark-to-Markets USD	-4,125.00	0.00	0.00	-1,650.00	-2,475.00	-1,650.00	-2,475.00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

08 Dec 05	Mark-to-Markets	USD		0.00	703.14	0.00	281.26		421.88	0.00	281.26	421.88	
15 Dec 05	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	
07 Feb 05	Mark-to-Markets	USD		0.00	189.23	0.00	75.69		113.54	0.00	75.69	113.54	
11 Mar 05	Mark-to-Markets	USD		0.00	-8,250.00	0.00	-3,300.00		-4,950.00	0.00	-3,300.00	-4,950.00	
08 Feb 05	Mark-to-Markets	USD		0.00	-812.50	0.00	-325.00		-487.50	0.00	-325.00	-487.50	
27 May 05	Mark-to-Markets	USD		0.00	-140.63	0.00	-56.25		-84.38	0.00	-56.25	-84.38	
11 Apr 05	Mark-to-Markets	USD		0.00	-1,125.00	0.00	-450.00		-675.00	0.00	-450.00	-675.00	
09 Jun 05	Mark-to-Markets	USD		0.00	-1,093.75	0.00	-437.50		-656.25	0.00	-437.50	-656.25	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Mark-to-Markets								
Futures								
Futures								
United States dollar								
08 Jul 05	08 Jul 05	Mark-to-Markets USD	0 00	-4,921 83	-1,968 73	-2,953 10	-1,968 73	-2,953 10
01 Nov 05	01 Nov 05	Mark-to-Markets USD	0 00	-328 14	-131 26	-196 88	-131 26	-196 88
06 Apr 05	06 Apr 05	Mark-to-Markets USD	0 00	-1,687 50	-675 00	-1,012 50	-675 00	-1,012 50
14 Mar 05	14 Mar 05	Mark-to-Markets USD	0 00	-1,203 18	-481 27	-721 91	-481 27	-721 91
30 Nov 05	30 Nov 05	Mark-to-Markets USD	0 00	-400 00	-160 00	-240 00	-160 00	-240 00
21 Nov 05	21 Nov 05	Mark-to-Markets USD	0 00	-3,265 72	-1,306 29	-1,959 43	-1,306 29	-1,959 43
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0 00	-2 00	-0 80	-1 20	-0 80	-1 20
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0 00	8,500 00	3,400 00	5,100 00	3,400 00	5,100 00

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

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
17 May 05	Mark-to-Markets USD	0.00	-562.50	0.00	-225.00	-337.50	-337.50	0.00	-225.00	-337.50	
17 May 05											
31 May 05	Mark-to-Markets USD	0.00	100.69	0.00	40.28	60.41	60.41	0.00	40.28	60.41	
31 May 05											
23 Dec 05	Mark-to-Markets USD	0.00	187.50	0.00	75.00	112.50	112.50	0.00	75.00	112.50	
23 Dec 05											
19 Sep 05	Mark-to-Markets USD	0.00	-3,625.00	0.00	-1,450.00	-2,175.00	-2,175.00	0.00	-1,450.00	-2,175.00	
19 Sep 05											
24 Feb 05	Mark-to-Markets USD	0.00	-1,031.25	0.00	-412.50	-618.75	-618.75	0.00	-412.50	-618.75	
24 Feb 05											
07 Dec 05	Mark-to-Markets USD	0.00	1,500.00	0.00	600.00	900.00	900.00	0.00	600.00	900.00	
07 Dec 05											
07 Nov 05	Mark-to-Markets USD	0.00	-593.75	0.00	-237.50	-356.25	-356.25	0.00	-237.50	-356.25	
07 Nov 05											
29 Mar 05	Mark-to-Markets USD	0.00	3,437.50	0.00	1,375.00	2,062.50	2,062.50	0.00	1,375.00	2,062.50	
29 Mar 05											

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Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Value Date	Acquisition Date										
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
14 Apr 05	Mark-to-Markets USD	0 00	-750 00	0 00	-300 00	-450 00		0 00	-300 00	-450 00	
14 Apr 05											
28 Dec 05	Mark-to-Markets USD	0 00	5,328 28	0 00	2,131 31	3,196 97		0 00	2,131 31	3,196 97	
28 Dec 05											
20 May 05	Mark-to-Markets USD	0 00	125 00	0 00	50 00	75 00		0 00	50 00	75 00	
20 May 05											
30 Dec 05	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50		0 00	-75 00	-112 50	
30 Dec 05											
08 Aug 05	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	
08 Aug 05											
10 May 05	Mark-to-Markets USD	0 00	-4,687 50	0 00	-1,875 00	-2,812 50		0 00	-1,875 00	-2,812 50	
10 May 05											
13 Dec 05	Mark-to-Markets USD	0 00	312 50	0 00	125 00	187 50		0 00	125 00	187 50	
13 Dec 05											
21 Jun 05	Mark-to-Markets USD	0 00	7,500 00	0 00	3,000 00	4,500 00		0 00	3,000 00	4,500 00	
21 Jun 05											

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Tax Package

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Proceeds	Shares/Par	Cost	Short Term	Long Term	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
19 Jul 05	19 Jul 05	Mark-to-Markets USD	-2,718 75	0 00	0 00	-1,087 50	-1,631 25	-1,087 50	-1,631 25
15 Jun 05	15 Jun 05	Mark-to-Markets USD	1,375 00	0 00	0 00	550 00	825 00	550 00	825 00
16 May 05	16 May 05	Mark-to-Markets USD	187 50	0 00	0 00	75 00	112 50	75 00	112 50
27 Jan 05	27 Jan 05	Mark-to-Markets USD	-750 00	0 00	0 00	-300 00	-450 00	-300 00	-450 00
12 Apr 05	12 Apr 05	Mark-to-Markets USD	-3,515 58	0 00	0 00	-1,406 23	-2,109 35	-1,406 23	-2,109 35
01 Apr 05	01 Apr 05	Mark-to-Markets USD	4,875 00	0 00	0 00	1,950 00	2,925 00	1,950 00	2,925 00
20 Dec 05	20 Dec 05	Mark-to-Markets USD	-328 14	0 00	0 00	-131 26	-196 88	-131 26	-196 88
13 Apr 05	13 Apr 05	Mark-to-Markets USD	-2,250 00	0 00	0 00	-900 00	-1,350 00	-900 00	-1,350 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

21 Jul 05	21 Jul 05	Mark-to-Markets USD	0.00	12,687.50	0.00	5,075.00	7,612.50	5,075.00	7,612.50
07 Apr 05	07 Apr 05	Mark-to-Markets USD	0.00	-5,250.00	0.00	-2,100.00	-3,150.00	-2,100.00	-3,150.00
23 Nov 05	23 Nov 05	Mark-to-Markets USD	0.00	-550.00	0.00	-220.00	-330.00	-220.00	-330.00
13 Dec 05	13 Dec 05	Mark-to-Markets USD	0.00	187.50	0.00	75.00	112.50	75.00	112.50
20 Sep 05	20 Sep 05	Mark-to-Markets USD	0.00	4,077.98	0.00	1,631.19	2,446.79	1,631.19	2,446.79
21 Mar 05	21 Mar 05	Mark-to-Markets USD	0.00	125.00	0.00	50.00	75.00	50.00	75.00
02 Dec 05	02 Dec 05	Mark-to-Markets USD	0.00	-31.24	0.00	-12.50	-18.74	-12.50	-18.74
10 Jun 05	10 Jun 05	Mark-to-Markets USD	0.00	10.40	0.00	4.16	6.24	4.16	6.24

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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	Total
Mark-to-Markets									
Futures									
Futures									
United States dollar									
17 Mar 05	17 Mar 05	Mark-to-Markets USD	0 00	4,125 00	0 00	1,650 00	2,475 00	0 00	1,650 00 2,475 00
29 Apr 05	29 Apr 05	Mark-to-Markets USD	0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00 -1,350 00
22 Dec 05	22 Dec 05	Mark-to-Markets USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00 375 00
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0 00	-250 00	0 00	-100 00	-150 00	0 00	-100 00 -150 00
28 Apr 05	28 Apr 05	Mark-to-Markets USD	0 00	-5,156 25	0 00	-2,062 50	-3,093 75	0 00	-2,062 50 -3,093 75
27 Oct 05	27 Oct 05	Mark-to-Markets USD	0 00	703 11	0 00	281 24	421 87	0 00	281 24 421 87
20 Jul 05	20 Jul 05	Mark-to-Markets USD	0 00	-1,359 23	0 00	-543 69	-815 54	0 00	-543 69 -815 54
22 Mar 05	22 Mar 05	Mark-to-Markets USD	0 00	-8,937 50	0 00	-3,575 00	-5,362 50	0 00	-3,575 00 -5,362 50

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	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											
06 Dec 05	Mark-to-Markets	USD		0.00	-7,500.00	0.00	-3,000.00	-4,500.00	0.00	-3,000.00	-4,500.00
06 Dec 05											
24 Mar 05	Mark-to-Markets	USD		0.00	2,406.25	0.00	962.50	1,443.75	0.00	962.50	1,443.75
24 Mar 05											
13 Sep 05	Mark-to-Markets	USD		0.00	2,078.16	0.00	831.26	1,246.90	0.00	831.26	1,246.90
13 Sep 05											
18 Mar 05	Mark-to-Markets	USD		0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00
18 Mar 05											
21 Dec 05	Mark-to-Markets	USD		0.00	312.50	0.00	125.00	187.50	0.00	125.00	187.50
21 Dec 05											
10 Nov 05	Mark-to-Markets	USD		0.00	562.50	0.00	225.00	337.50	0.00	225.00	337.50
10 Nov 05											
09 Aug 05	Mark-to-Markets	USD		0.00	234.37	0.00	93.75	140.62	0.00	93.75	140.62
09 Aug 05											
22 Nov 05	Mark-to-Markets	USD		0.00	800.00	0.00	320.00	480.00	0.00	320.00	480.00
22 Nov 05											

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date Security Description Shares/Par Proceeds Cost Short Term Market Long Term Translation Short Term Long Term Total

Mark-to-Markets

Futures

Futures

United States dollar

09 Feb 05	Mark-to-Markets	USD	0.00	-1,593.75	0.00	-637.50	-956.25	0.00	-637.50	-956.25	
09 Feb 05											
27 Dec 04	Mark-to-Markets	USD	0.00	11,250.00	0.00	4,500.00	6,750.00	0.00	4,500.00	6,750.00	
27 Dec 04											
31 Mar 05	Mark-to-Markets	USD	0.00	-2,062.52	0.00	-825.01	-1,237.51	0.00	-825.01	-1,237.51	
31 Mar 05											
09 Dec 05	Mark-to-Markets	USD	0.00	-1,125.00	0.00	-450.00	-675.00	0.00	-450.00	-675.00	
09 Dec 05											
25 Feb 05	Mark-to-Markets	USD	0.00	2,406.25	0.00	962.50	1,443.75	0.00	962.50	1,443.75	
25 Feb 05											
01 Feb 05	Mark-to-Markets	USD	0.00	-437.64	0.00	-175.06	-262.58	0.00	-175.06	-262.58	
01 Feb 05											
16 Dec 05	Mark-to-Markets	USD	0.00	187.50	0.00	75.00	112.50	0.00	75.00	112.50	
16 Dec 05											
16 Aug 05	Mark-to-Markets	USD	0.00	-3,515.55	0.00	-1,406.22	-2,109.33	0.00	-1,406.22	-2,109.33	
16 Aug 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
		Proceeds	Cost
		Shares/Par	Translation
		Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

17 Oct 05	Mark-to-Markets USD	0.00	-343.75	0.00	-137.50	-206.25	0.00	-137.50	-206.25
17 Oct 05									
28 Jul 05	Mark-to-Markets USD	0.00	9,062.50	0.00	3,625.00	5,437.50	0.00	3,625.00	5,437.50
28 Jul 05									
23 Feb 05	Mark-to-Markets USD	0.00	-46.87	0.00	-18.75	-28.12	0.00	-18.75	-28.12
23 Feb 05									
03 Jun 05	Mark-to-Markets USD	0.00	-1.20	0.00	-0.48	-0.72	0.00	-0.48	-0.72
03 Jun 05									
17 Nov 05	Mark-to-Markets USD	0.00	-406.24	0.00	-162.50	-243.74	0.00	-162.50	-243.74
17 Nov 05									
09 Dec 05	Mark-to-Markets USD	0.00	-843.75	0.00	-337.50	-506.25	0.00	-337.50	-506.25
09 Dec 05									
05 Oct 05	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
05 Oct 05									
04 May 05	Mark-to-Markets USD	0.00	1,625.04	0.00	650.02	975.02	0.00	650.02	975.02
04 May 05									

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

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

28 Mar 05	28 Mar 05	Mark-to-Markets USD	0.00	875.00	0.00	350.00	0.00	525.00	350.00	525.00
05 Apr 05	05 Apr 05	Mark-to-Markets USD	0.00	562.50	0.00	225.00	0.00	337.50	225.00	337.50
27 Jan 05	27 Jan 05	Mark-to-Markets USD	0.00	2,625.00	0.00	1,050.00	0.00	1,575.00	1,050.00	1,575.00
26 Aug 05	26 Aug 05	Mark-to-Markets USD	0.00	218.75	0.00	87.50	0.00	131.25	87.50	131.25
02 Dec 05	02 Dec 05	Mark-to-Markets USD	0.00	98.95	0.00	39.58	0.00	59.37	39.58	59.37
13 Jun 05	13 Jun 05	Mark-to-Markets USD	0.00	-2,390.58	0.00	-956.23	0.00	-1,434.35	-956.23	-1,434.35
29 Nov 05	29 Nov 05	Mark-to-Markets USD	0.00	-900.00	0.00	-360.00	0.00	-540.00	-360.00	-540.00
06 May 05	06 May 05	Mark-to-Markets USD	0.00	6,500.00	0.00	2,600.00	0.00	3,900.00	2,600.00	3,900.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Value Date	Acquisition Date										
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
22 Mar 05	Mark-to-Markets USD	0 00	2,437 48	0 00	974 99	1,462 49	0 00	974 99	1,462 49		
22 Mar 05											
01 Mar 05	Mark-to-Markets USD	0 00	1,312 50	0 00	525 00	787 50	0 00	525 00	787 50		
01 Mar 05											
28 Feb 05	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		
28 Feb 05											
27 May 05	Mark-to-Markets USD	0 00	375 00	0 00	150 00	225 00	0 00	150 00	225 00		
27 May 05											
06 Jan 05	Mark-to-Markets USD	0 00	-1,562 60	0 00	-625 04	-937 56	0 00	-625 04	-937 56		
06 Jan 05											
09 Jun 05	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 05											
14 Jan 05	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		
14 Jan 05											
16 Mar 05	Mark-to-Markets USD	0 00	54 67	0 00	21 87	32 80	0 00	21 87	32 80		
16 Mar 05											

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Tax Package

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	Realized gain/loss
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Mark-to-Markets

Futures

Futures

United States dollar

07 Jun 05	Mark-to-Markets USD	0.00	2,825.00	0.00	1,050.00	1,575.00	0.00	1,050.00	1,575.00		1,575.00
07 Jun 05											
17 Jun 05	Mark-to-Markets USD	0.00	1,812.50	0.00	725.00	1,087.50	0.00	725.00	1,087.50		1,087.50
17 Jun 05											
09 Feb 05	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		2,531.25
09 Feb 05											
27 Sep 05	Mark-to-Markets USD	0.00	468.75	0.00	187.50	281.25	0.00	187.50	281.25		281.25
27 Sep 05											
17 Feb 05	Mark-to-Markets USD	0.00	93.75	0.00	37.50	56.25	0.00	37.50	56.25		56.25
17 Feb 05											
30 Mar 05	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		3,000.00
30 Mar 05											
04 Aug 05	Mark-to-Markets USD	0.00	1,171.80	0.00	468.72	703.08	0.00	468.72	703.08		703.08
04 Aug 05											
14 Jul 05	Mark-to-Markets USD	0.00	-1,265.67	0.00	-506.27	-759.40	0.00	-506.27	-759.40		-759.40
14 Jul 05											

STMT 155

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

12 Dec 05	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50	0 00	-112 50
12 Dec 05								
04 May 05	Mark-to-Markets USD	0 00	-3,281 25	0 00	-1,312 50	-1,968 75	0 00	-1,312 50
04 May 05								
08 Nov 05	Mark-to-Markets USD	0 00	-0 80	0 00	-0 32	-0 48	0 00	-0 32
08 Nov 05								
12 May 05	Mark-to-Markets USD	0 00	-1,718 75	0 00	-687 50	-1,031 25	0 00	-687 50
12 May 05								
02 Dec 05	Mark-to-Markets USD	0 00	-50 00	0 00	-20 00	-30 00	0 00	-20 00
02 Dec 05								
25 May 05	Mark-to-Markets USD	0 00	2,250 00	0 00	900 00	1,350 00	0 00	900 00
25 May 05								
03 May 05	Mark-to-Markets USD	0 00	1,875 00	0 00	750 00	1,125 00	0 00	750 00
03 May 05								
14 Feb 05	Mark-to-Markets USD	0 00	-1,656 25	0 00	-662 50	-993 75	0 00	-662 50
14 Feb 05								

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Tax Package

01 Jan 05 - 31 Dec 05

13-7043679
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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

23 Sep 05	23 Sep 05	Mark-to-Markets USD	0.00	2,812.50	0.00	1,687.50	0.00	0.00	1,125.00	1,687.50
14 Dec 05	14 Dec 05	Mark-to-Markets USD	0.00	1,187.50	0.00	475.00	0.00	0.00	712.50	712.50
12 Dec 05	12 Dec 05	Mark-to-Markets USD	0.00	-125.00	0.00	-50.00	0.00	0.00	-75.00	-75.00
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0.00	-312.50	0.00	-125.00	0.00	0.00	-187.50	-187.50
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	-7,000.00	0.00	-2,800.00	0.00	0.00	-4,200.00	-4,200.00
26 Oct 05	26 Oct 05	Mark-to-Markets USD	0.00	-1.40	0.00	-0.56	0.00	0.00	-0.84	-0.84
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	0.00	0.00	-112.50	-112.50
04 Oct 05	04 Oct 05	Mark-to-Markets USD	0.00	1,875.00	0.00	750.00	0.00	0.00	1,125.00	1,125.00

STMT ISS

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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Cost	Proceeds	Shares/Par	Market	Total	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term	
Mark-to-Markets							
Futures							
Futures							
United States dollar							
21 Jan 05	Mark-to-Markets USD	0 00	-6,562 64	0 00	-2,625 06	-3,937 58	
21 Jan 05					-2,625 06	-3,937 58	
01 Jun 05	Mark-to-Markets USD	0 00	8,625 00	0 00	3,450 00	5,175 00	
01 Jun 05					3,450 00	5,175 00	
13 Jul 05	Mark-to-Markets USD	0 00	-984 33	0 00	-393 73	-590 60	
13 Jul 05					-393 73	-590 60	
09 Dec 05	Mark-to-Markets USD	0 00	1,125 00	0 00	450 00	675 00	
09 Dec 05					450 00	675 00	
12 Dec 05	Mark-to-Markets USD	0 00	-1,500 00	0 00	-600 00	-900 00	
12 Dec 05					-600 00	-900 00	
05 Dec 05	Mark-to-Markets USD	0 00	-400 00	0 00	-160 00	-240 00	
05 Dec 05					-160 00	-240 00	
18 Jul 05	Mark-to-Markets USD	0 00	-1,687 50	0 00	-675 00	-1,012 50	
18 Jul 05					-675 00	-1,012 50	
16 Sep 05	Mark-to-Markets USD	0 00	999 99	0 00	400 00	599 99	
16 Sep 05					400 00	599 99	

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Tax Package

01 Jan 05 - 31 Dec 05

13-7043679
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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

05 Jul 05	05 Jul 05	Mark-to-Markets USD	0.00	8,609.23	0.00	3,443.69	5,165.54	3,443.69	5,165.54
12 Aug 05	12 Aug 05	Mark-to-Markets USD	0.00	-4,921.95	0.00	-1,968.78	-2,953.17	-1,968.78	-2,953.17
01 Jul 05	01 Jul 05	Mark-to-Markets USD	0.00	-6,468.75	0.00	-2,587.50	-3,881.25	-2,587.50	-3,881.25
16 May 05	16 May 05	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	-150.00	-225.00
23 Mar 05	23 Mar 05	Mark-to-Markets USD	0.00	703.08	0.00	281.23	421.85	281.23	421.85
20 Dec 05	20 Dec 05	Mark-to-Markets USD	0.00	250.00	0.00	100.00	150.00	100.00	150.00
21 Jul 05	21 Jul 05	Mark-to-Markets USD	0.00	-7,171.92	0.00	-2,868.77	-4,303.15	-2,868.77	-4,303.15
07 Feb 05	07 Feb 05	Mark-to-Markets USD	0.00	-328.14	0.00	-131.26	-196.88	-131.26	-196.88

START BS

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

23 Nov 05	Mark-to-Markets	USD		0.00	-500.00	0.00	-200.00	-300.00	0.00	-200.00	-300.00	
23 Nov 05												
05 Dec 05	Mark-to-Markets	USD		0.00	-46.86	0.00	-18.74	-28.12	0.00	-18.74	-28.12	
05 Dec 05												
21 Mar 05	Mark-to-Markets	USD		0.00	-2,062.50	0.00	-825.00	-1,237.50	0.00	-825.00	-1,237.50	
21 Mar 05												
24 Jun 05	Mark-to-Markets	USD		0.00	2,953.17	0.00	1,181.27	1,771.90	0.00	1,181.27	1,771.90	
24 Jun 05												
19 Jan 05	Mark-to-Markets	USD		0.00	750.00	0.00	300.00	450.00	0.00	300.00	450.00	
19 Jan 05												
06 Sep 05	Mark-to-Markets	USD		0.00	116.22	0.00	46.49	69.73	0.00	46.49	69.73	
06 Sep 05												
01 Dec 05	Mark-to-Markets	USD		0.00	312.50	0.00	125.00	187.50	0.00	125.00	187.50	
01 Dec 05												
15 Feb 05	Mark-to-Markets	USD		0.00	-421.83	0.00	-168.73	-253.10	0.00	-168.73	-253.10	
15 Feb 05												

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Tax Package

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
31 Oct 05	Mark-to-Markets	USD		0 00	-234 34	0 00	-93 74	-140 60		0 00	-93 74	-140 60
31 Oct 05												
22 Dec 05	Mark-to-Markets	USD		0 00	687 50	0 00	275 00	412 50		0 00	275 00	412 50
22 Dec 05												
03 Feb 05	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 Feb 05												
25 Jul 05	Mark-to-Markets	USD		0 00	-1,125 04	0 00	-450 02	-675 02		0 00	-450 02	-675 02
25 Jul 05												
09 May 05	Mark-to-Markets	USD		0 00	750 00	0 00	300 00	450 00		0 00	300 00	450 00
09 May 05												
18 Apr 05	Mark-to-Markets	USD		0 00	-312 50	0 00	-125 00	-187 50		0 00	-125 00	-187 50
18 Apr 05												
27 Oct 05	Mark-to-Markets	USD		0 00	4,468 75	0 00	1,787 50	2,681 25		0 00	1,787 50	2,681 25
27 Oct 05												
15 Nov 05	Mark-to-Markets	USD		0 00	-3,265 53	0 00	-1,306 21	-1,959 32		0 00	-1,306 21	-1,959 32
15 Nov 05												

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Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

14 Oct 05	Mark-to-Markets	USD	0.00	-1,031.25	0.00	-412.50	-618.75	0.00	-412.50	-618.75
14 Oct 05										
06 Sep 05	Mark-to-Markets	USD	0.00	134.78	0.00	53.91	80.87	0.00	53.91	80.87
06 Sep 05										
21 Dec 05	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
21 Dec 05										
14 Dec 05	Mark-to-Markets	USD	0.00	703.14	0.00	281.26	421.88	0.00	281.26	421.88
14 Dec 05										
10 Feb 05	Mark-to-Markets	USD	0.00	7,109.31	0.00	2,843.72	4,265.59	0.00	2,843.72	4,265.59
10 Feb 05										
29 Dec 05	Mark-to-Markets	USD	0.00	1,562.50	0.00	625.00	937.50	0.00	625.00	937.50
29 Dec 05										
11 Aug 05	Mark-to-Markets	USD	0.00	-125.00	0.00	-50.00	-75.00	0.00	-50.00	-75.00
11 Aug 05										
10 Nov 05	Mark-to-Markets	USD	0.00	4.71	0.00	1.88	2.83	0.00	1.88	2.83
10 Nov 05										

STAT 155

Tax Package

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

09 Aug 05	Mark-to-Markets	USD		0.00	3,125.00	0.00	1,250.00	1,875.00	0.00	1,250.00	1,875.00	1,875.00
09 Aug 05												
18 Feb 05	Mark-to-Markets	USD		0.00	7,218.68	0.00	2,887.47	4,331.21	0.00	2,887.47	4,331.21	4,331.21
18 Feb 05												
30 Aug 05	Mark-to-Markets	USD		0.00	7,812.50	0.00	3,125.00	4,687.50	0.00	3,125.00	4,687.50	4,687.50
30 Aug 05												
24 May 05	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	1,800.00
24 May 05												
14 Nov 05	Mark-to-Markets	USD		0.00	-515.64	0.00	-206.26	-309.38	0.00	-206.26	-309.38	-309.38
14 Nov 05												
09 Mar 05	Mark-to-Markets	USD		0.00	16.85	0.00	6.74	10.11	0.00	6.74	10.11	10.11
09 Mar 05												
01 Dec 05	Mark-to-Markets	USD		0.00	-400.00	0.00	-160.00	-240.00	0.00	-160.00	-240.00	-240.00
01 Dec 05												
15 Mar 05	Mark-to-Markets	USD		0.00	1,203.18	0.00	481.27	721.91	0.00	481.27	721.91	721.91
15 Mar 05												

STMT 05

Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Cost	Market	Total	
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

10 Feb 05	Mark-to-Markets	USD	0 00	-14,125 00	0 00	-5,650 00	-8,475 00	0 00	-5,650 00	-8,475 00
10 Feb 05										
11 Jul 05	Mark-to-Markets	USD	0 00	421 83	0 00	168 73	253 10	0 00	168 73	253 10
11 Jul 05										
01 Feb 05	Mark-to-Markets	USD	0 00	-203 06	0 00	-81 22	-121 84	0 00	-81 22	-121 84
01 Feb 05										
16 Dec 05	Mark-to-Markets	USD	0 00	-1,875 12	0 00	-750 05	-1,125 07	0 00	-750 05	-1,125 07
16 Dec 05										
11 Feb 05	Mark-to-Markets	USD	0 00	234 37	0 00	93 75	140 62	0 00	93 75	140 62
11 Feb 05										
01 Dec 05	Mark-to-Markets	USD	0 00	2,078 22	0 00	831 29	1,246 93	0 00	831 29	1,246 93
01 Dec 05										
03 Jun 05	Mark-to-Markets	USD	0 00	80 27	0 00	32 11	48 16	0 00	32 11	48 16
03 Jun 05										
21 Apr 05	Mark-to-Markets	USD	0 00	6,562 50	0 00	2,625 00	3,937 50	0 00	2,625 00	3,937 50
21 Apr 05										

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Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

22 Feb 05	22 Feb 05	Mark-to-Markets USD	0 00	1,750 00	700 00	1,050 00	0 00	0 00	700 00	1,050 00
04 Nov 05	04 Nov 05	Mark-to-Markets USD	0 00	593 75	237 50	356 25	0 00	0 00	237 50	356 25
11 May 05	11 May 05	Mark-to-Markets USD	0 00	-1,171 80	-468 72	-703 08	0 00	0 00	-468 72	-703 08
04 May 05	04 May 05	Mark-to-Markets USD	0 00	-437 50	-175 00	-262 50	0 00	0 00	-175 00	-262 50
06 Dec 05	06 Dec 05	Mark-to-Markets USD	0 00	762 50	305 00	457 50	0 00	0 00	305 00	457 50
18 Nov 05	18 Nov 05	Mark-to-Markets USD	0 00	3,562 50	1,425 00	2,137 50	0 00	0 00	1,425 00	2,137 50
22 Jul 05	22 Jul 05	Mark-to-Markets USD	0 00	2,734 42	1,093 77	1,640 65	0 00	0 00	1,093 77	1,640 65
26 Aug 05	26 Aug 05	Mark-to-Markets USD	0 00	37 81	15 12	22 69	0 00	0 00	15 12	22 69

STMT ASS

2008

Tax Package

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

13 Jun 05	13 Jun 05	Mark-to-Markets USD	0.00	-5,843.75	0.00	-2,337.50	0.00	-3,506.25	-2,337.50	-3,506.25
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0.00	-906.24	0.00	-362.50	0.00	-543.74	-362.50	-543.74
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0.00	343.75	0.00	137.50	0.00	206.25	137.50	206.25
24 Oct 05	24 Oct 05	Mark-to-Markets USD	0.00	4,156.25	0.00	1,662.50	0.00	2,493.75	1,662.50	2,493.75
06 May 05	06 May 05	Mark-to-Markets USD	0.00	-1,593.76	0.00	-637.50	0.00	-956.26	-637.50	-956.26
28 Jan 05	28 Jan 05	Mark-to-Markets USD	0.00	-9,734.31	0.00	-3,893.72	0.00	-5,840.59	-3,893.72	-5,840.59
18 May 05	18 May 05	Mark-to-Markets USD	0.00	-3,953.07	0.00	-1,581.23	0.00	-2,371.84	-1,581.23	-2,371.84
06 Dec 05	06 Dec 05	Mark-to-Markets USD	0.00	737.50	0.00	295.00	0.00	442.50	295.00	442.50

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Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

08 Feb 05	08 Feb 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	0.00	0.00	-75.00	-112.50
26 Aug 05	26 Aug 05	Mark-to-Markets USD	0.00	3,281.25	0.00	1,312.50	1,968.75	0.00	0.00	1,312.50	1,968.75
09 Sep 05	09 Sep 05	Mark-to-Markets USD	0.00	-625.00	0.00	-250.00	-375.00	0.00	0.00	-250.00	-375.00
11 Apr 05	11 Apr 05	Mark-to-Markets USD	0.00	6,000.00	0.00	2,400.00	3,600.00	0.00	0.00	2,400.00	3,600.00
06 Jan 05	06 Jan 05	Mark-to-Markets USD	0.00	375.00	0.00	150.00	225.00	0.00	0.00	150.00	225.00
21 Nov 05	21 Nov 05	Mark-to-Markets USD	0.00	450.00	0.00	180.00	270.00	0.00	0.00	180.00	270.00
08 Jul 05	08 Jul 05	Mark-to-Markets USD	0.00	-7,500.00	0.00	-3,000.00	-4,500.00	0.00	0.00	-3,000.00	-4,500.00
01 Nov 05	01 Nov 05	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	0.00	0.00	-375.00	-562.50

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S/MT/SS

Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Cost	Market	Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term
					Long Term

Mark-to-Markets

Futures

Futures

United States dollar

14 Mar 05	Mark-to-Markets	USD	0.00	2,062.50	0.00	825.00	1,237.50	0.00	825.00	1,237.50
14 Mar 05										
25 Aug 05	Mark-to-Markets	USD	0.00	-468.75	0.00	-187.50	-281.25	0.00	-187.50	-281.25
25 Aug 05										
19 Dec 05	Mark-to-Markets	USD	0.00	-125.00	0.00	-50.00	-75.00	0.00	-50.00	-75.00
19 Dec 05										
20 Jun 05	Mark-to-Markets	USD	0.00	3,171.73	0.00	1,268.69	1,903.04	0.00	1,268.69	1,903.04
20 Jun 05										
30 Nov 05	Mark-to-Markets	USD	0.00	-400.00	0.00	-160.00	-240.00	0.00	-160.00	-240.00
30 Nov 05										
07 Dec 05	Mark-to-Markets	USD	0.00	-187.50	0.00	-75.00	-112.50	0.00	-75.00	-112.50
07 Dec 05										
31 Aug 05	Mark-to-Markets	USD	0.00	-6,375.02	0.00	-2,550.01	-3,825.01	0.00	-2,550.01	-3,825.01
31 Aug 05										
14 Jul 05	Mark-to-Markets	USD	0.00	-1,875.00	0.00	-750.00	-1,125.00	0.00	-750.00	-1,125.00
14 Jul 05										

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Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

02 Sep 05	Mark-to-Markets	USD		0.00	-2.00	0.00	-0.80	-1.20		0.00	-0.80	-1.20	-1.20
02 Sep 05													
17 May 05	Mark-to-Markets	USD		0.00	-1,031.25	0.00	-412.50	-618.75		0.00	-412.50	-618.75	-618.75
17 May 05													
30 Sep 05	Mark-to-Markets	USD		0.00	1,359.35	0.00	543.74	815.61		0.00	543.74	815.61	815.61
30 Sep 05													
23 Dec 05	Mark-to-Markets	USD		0.00	-1,390.62	0.00	-556.25	-834.37		0.00	-556.25	-834.37	-834.37
23 Dec 05													
19 Sep 05	Mark-to-Markets	USD		0.00	-781.25	0.00	-312.50	-468.75		0.00	-312.50	-468.75	-468.75
19 Sep 05													
19 May 05	Mark-to-Markets	USD		0.00	-31.24	0.00	-12.50	-18.74		0.00	-12.50	-18.74	-18.74
19 May 05													
30 Nov 05	Mark-to-Markets	USD		0.00	-281.25	0.00	-112.50	-168.75		0.00	-112.50	-168.75	-168.75
30 Nov 05													
08 Nov 05	Mark-to-Markets	USD		0.00	-5,640.53	0.00	-2,256.21	-3,384.32		0.00	-2,256.21	-3,384.32	-3,384.32
08 Nov 05													

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

Market _____ Total _____

Short Term _____ Long Term _____

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
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Mark-to-Markets

Futures

Futures

United States dollar

07 Nov 05	Mark-to-Markets	USD		0.00	1,406.20	0.00	562.48	843.72	0.00	562.48	843.72
07 Nov 05											
18 Aug 05	Mark-to-Markets	USD		0.00	6,562.50	0.00	2,625.00	3,937.50	0.00	2,625.00	3,937.50
18 Aug 05											
02 May 05	Mark-to-Markets	USD		0.00	-937.50	0.00	-375.00	-562.50	0.00	-375.00	-562.50
02 May 05											
01 Jun 05	Mark-to-Markets	USD		0.00	-12,937.50	0.00	-5,175.00	-7,762.50	0.00	-5,175.00	-7,762.50
01 Jun 05											
23 Sep 05	Mark-to-Markets	USD		0.00	-7,187.50	0.00	-2,875.00	-4,312.50	0.00	-2,875.00	-4,312.50
23 Sep 05											
14 Dec 05	Mark-to-Markets	USD		0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00
14 Dec 05											
30 Dec 05	Mark-to-Markets	USD		0.00	1,453.28	0.00	581.31	871.97	0.00	581.31	871.97
30 Dec 05											
21 Jan 05	Mark-to-Markets	USD		0.00	-5,031.25	0.00	-2,012.50	-3,018.75	0.00	-2,012.50	-3,018.75
21 Jan 05											

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

12 Jan 05	Mark-to-Markets	USD		0 00	-1,312 36	0 00	-524 94	-787 42	0 00	-524 94	-787 42	
12 Jan 05												
10 May 05	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	
10 May 05												
13 Jul 05	Mark-to-Markets	USD		0 00	-2,187 50	0 00	-875 00	-1,312 50	0 00	-875 00	-1,312 50	
13 Jul 05												
16 Mar 05	Mark-to-Markets	USD		0 00	42 92	0 00	17 17	25 75	0 00	17 17	25 75	
16 Mar 05												
11 Aug 05	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	
11 Aug 05												
13 Dec 05	Mark-to-Markets	USD		0 00	312 50	0 00	125 00	187 50	0 00	125 00	187 50	
13 Dec 05												
18 Jul 05	Mark-to-Markets	USD		0 00	-7,187 50	0 00	-2,875 00	-4,312 50	0 00	-2,875 00	-4,312 50	
18 Jul 05												
16 Sep 05	Mark-to-Markets	USD		0 00	-5,312 50	0 00	-2,125 00	-3,187 50	0 00	-2,125 00	-3,187 50	
16 Sep 05												

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
19 Apr 05	Mark-to-Markets	USD		0.00	-3,281.32	0.00	-1,312.53	-1,968.79		0.00	-1,312.53	-1,968.79	
19 Apr 05													
01 Jul 05	Mark-to-Markets	USD		0.00	-11,250.00	0.00	-4,500.00	-6,750.00		0.00	-4,500.00	-6,750.00	
01 Jul 05													
19 Jul 05	Mark-to-Markets	USD		0.00	2,109.33	0.00	843.73	1,265.60		0.00	843.73	1,265.60	
19 Jul 05													
12 Apr 05	Mark-to-Markets	USD		0.00	11,250.00	0.00	4,500.00	6,750.00		0.00	4,500.00	6,750.00	
12 Apr 05													
13 May 05	Mark-to-Markets	USD		0.00	-3,281.25	0.00	-1,312.50	-1,968.75		0.00	-1,312.50	-1,968.75	
13 May 05													
20 Dec 05	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	
20 Dec 05													
17 Mar 05	Mark-to-Markets	USD		0.00	-2,109.33	0.00	-843.73	-1,265.60		0.00	-843.73	-1,265.60	
17 Mar 05													
25 Apr 05	Mark-to-Markets	USD		0.00	875.00	0.00	350.00	525.00		0.00	350.00	525.00	
25 Apr 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			

Mark-to-Markets

Futures

Futures

United States dollar

21 Jul 05	Mark-to-Markets	USD	0 00	-13,437 50	0 00	-5,375 00	-8,062 50	0 00	-5,375 00	-8,062 50
21 Jul 05										
29 Dec 05	Mark-to-Markets	USD	0 00	-0 60	0 00	-0 24	-0 36	0 00	-0 24	-0 36
29 Dec 05										
23 Nov 05	Mark-to-Markets	USD	0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00	-300 00
23 Nov 05										
06 Jul 05	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
06 Jul 05										
13 Dec 05	Mark-to-Markets	USD	0 00	-281 26	0 00	-112 50	-168 76	0 00	-112 50	-168 76
13 Dec 05										
20 Sep 05	Mark-to-Markets	USD	0 00	234 40	0 00	93 76	140 64	0 00	93 76	140 64
20 Sep 05										
01 Mar 05	Mark-to-Markets	USD	0 00	-2,406 25	0 00	-962 50	-1,443 75	0 00	-962 50	-1,443 75
01 Mar 05										
02 Dec 05	Mark-to-Markets	USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
02 Dec 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

24 Jun 05	24 Jun 05	Mark-to-Markets USD	0.00	5,937.50	0.00	2,375.00	0.00	3,562.50	2,375.00	3,562.50
17 Nov 05	17 Nov 05	Mark-to-Markets USD	0.00	31.49	0.00	12.60	0.00	18.89	12.60	18.89
31 Oct 05	31 Oct 05	Mark-to-Markets USD	0.00	2,031.25	0.00	812.50	0.00	1,218.75	812.50	1,218.75
22 Dec 05	22 Dec 05	Mark-to-Markets USD	0.00	687.50	0.00	275.00	0.00	412.50	275.00	412.50
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00	-125.00	0.00	-50.00	0.00	-75.00	-50.00	-75.00
12 Oct 05	12 Oct 05	Mark-to-Markets USD	0.00	5,890.48	0.00	2,356.19	0.00	3,534.29	2,356.19	3,534.29
25 Jul 05	25 Jul 05	Mark-to-Markets USD	0.00	-2,500.00	0.00	-1,000.00	0.00	-1,500.00	-1,000.00	-1,500.00
09 May 05	09 May 05	Mark-to-Markets USD	0.00	375.00	0.00	150.00	0.00	225.00	150.00	225.00

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

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
28 Apr 05	Mark-to-Markets	USD		0 00	-2,343 75	0 00	-937 50	-1,406 25		0 00	-937 50	-1,406 25	
28 Apr 05													
18 Apr 05	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	
18 Apr 05													
31 May 05	Mark-to-Markets	USD		0 00	-2 40	0 00	-0 96	-1 44		0 00	-0 96	-1 44	
31 May 05													
20 Jul 05	Mark-to-Markets	USD		0 00	1,265 67	0 00	506 27	759 40		0 00	506 27	759 40	
20 Jul 05													
15 Sep 05	Mark-to-Markets	USD		0 00	72 74	0 00	29 10	43 64		0 00	29 10	43 64	
15 Sep 05													
08 Nov 05	Mark-to-Markets	USD		0 00	4,062 50	0 00	1,625 00	2,437 50		0 00	1,625 00	2,437 50	
08 Nov 05													
13 Sep 05	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	
13 Sep 05													
29 Jul 05	Mark-to-Markets	USD		0 00	142 64	0 00	57 06	85 58		0 00	57 06	85 58	
29 Jul 05													

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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	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
17 Nov 05	17 Nov 05	Mark-to-Markets USD	0 00	850 00	0 00	340 00	510 00	0 00	0 00
24 Jan 05	24 Jan 05	Mark-to-Markets USD	0 00	1,312 64	0 00	525 06	787 58	0 00	0 00
18 Oct 05	18 Oct 05	Mark-to-Markets USD	0 00	-1,781 26	0 00	-712 50	-1,068 76	0 00	0 00
14 Dec 05	14 Dec 05	Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	0 00
21 Oct 05	21 Oct 05	Mark-to-Markets USD	0 00	2,328 14	0 00	931 26	1,396 88	0 00	0 00
07 Mar 05	07 Mar 05	Mark-to-Markets USD	0 00	-500 00	0 00	-200 00	-300 00	0 00	0 00
27 Jul 05	27 Jul 05	Mark-to-Markets USD	0 00	3,625 00	0 00	1,450 00	2,175 00	0 00	0 00
26 May 05	26 May 05	Mark-to-Markets USD	0 00	141 46	0 00	56 58	84 88	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Translation	Short Term	Long Term	

Mark-to-Markets

Futures

Futures

United States dollar

14 Nov 05	14 Nov 05	Mark-to-Markets USD	0.00		328.12	0.00	131.25	196.87	0.00	131.25	196.87	
22 Nov 05	22 Nov 05	Mark-to-Markets USD	0.00		650.00	0.00	260.00	390.00	0.00	260.00	390.00	
09 Feb 05	09 Feb 05	Mark-to-Markets USD	0.00		5,625.00	0.00	2,250.00	3,375.00	0.00	2,250.00	3,375.00	
17 Nov 05	17 Nov 05	Mark-to-Markets USD	0.00		700.00	0.00	280.00	420.00	0.00	280.00	420.00	
31 Mar 05	31 Mar 05	Mark-to-Markets USD	0.00		56.45	0.00	22.58	33.87	0.00	22.58	33.87	
09 Dec 05	09 Dec 05	Mark-to-Markets USD	0.00		-1,062.50	0.00	-425.00	-637.50	0.00	-425.00	-637.50	
23 Nov 05	23 Nov 05	Mark-to-Markets USD	0.00		656.24	0.00	262.50	393.74	0.00	262.50	393.74	
06 Apr 05	06 Apr 05	Mark-to-Markets USD	0.00		-937.52	0.00	-375.01	-562.51	0.00	-375.01	-562.51	

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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	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
26 May 05	26 May 05	Mark-to-Markets USD	0.00	-421.92	0.00	-168.77	-253.15	-168.77	-253.15
01 Feb 05	01 Feb 05	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	-150.00	-225.00
22 Nov 05	22 Nov 05	Mark-to-Markets USD	0.00	843.75	0.00	337.50	506.25	337.50	506.25
28 Nov 05	28 Nov 05	Mark-to-Markets USD	0.00	100.00	0.00	40.00	60.00	40.00	60.00
02 Jun 05	02 Jun 05	Mark-to-Markets USD	0.00	375.00	0.00	150.00	225.00	150.00	225.00
10 Jan 05	10 Jan 05	Mark-to-Markets USD	0.00	1,937.52	0.00	775.01	1,162.51	775.01	1,162.51
14 Jun 05	14 Jun 05	Mark-to-Markets USD	0.00	17.86	0.00	7.14	10.72	7.14	10.72
16 Aug 05	16 Aug 05	Mark-to-Markets USD	0.00	5,000.00	0.00	2,000.00	3,000.00	2,000.00	3,000.00

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

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

23 Feb 05	23 Feb 05	Mark-to-Markets USD	0 00	2,062 50	0 00	825 00	1,237 50	0 00	0 00	825 00	1,237 50
02 Dec 05	02 Dec 05	Mark-to-Markets USD	0 00	-50 00	0 00	-20 00	-30 00	0 00	0 00	-20 00	-30 00
17 Nov 05	17 Nov 05	Mark-to-Markets USD	0 00	3,937 50	0 00	1,575 00	2,362 50	0 00	0 00	1,575 00	2,362 50
15 Dec 05	15 Dec 05	Mark-to-Markets USD	0 00	-250 00	0 00	-100 00	-150 00	0 00	0 00	-100 00	-150 00
25 Oct 05	25 Oct 05	Mark-to-Markets USD	0 00	-656 25	0 00	-262 50	-393 75	0 00	0 00	-262 50	-393 75
04 May 05	04 May 05	Mark-to-Markets USD	0 00	2,250 00	0 00	900 00	1,350 00	0 00	0 00	900 00	1,350 00
28 Mar 05	28 Mar 05	Mark-to-Markets USD	0 00	-3,468 75	0 00	-1,387 50	-2,081 25	0 00	0 00	-1,387 50	-2,081 25
05 Apr 05	05 Apr 05	Mark-to-Markets USD	0 00	375 00	0 00	150 00	225 00	0 00	0 00	150 00	225 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

07 Sep 05	07 Sep 05	Mark-to-Markets USD	0.00	4,156.25	0.00	1,662.50	2,493.75	0.00	0.00	1,662.50	2,493.75
22 Jul 05	22 Jul 05	Mark-to-Markets USD	0.00	6,875.00	0.00	2,750.00	4,125.00	0.00	0.00	2,750.00	4,125.00
27 Jan 05	27 Jan 05	Mark-to-Markets USD	0.00	2,515.51	0.00	1,006.20	1,509.31	0.00	0.00	1,006.20	1,509.31
26 Jul 05	26 Jul 05	Mark-to-Markets USD	0.00	453.27	0.00	181.31	271.96	0.00	0.00	181.31	271.96
29 Nov 05	29 Nov 05	Mark-to-Markets USD	0.00	-900.00	0.00	-360.00	-540.00	0.00	0.00	-360.00	-540.00
06 May 05	06 May 05	Mark-to-Markets USD	0.00	-10,875.00	0.00	-4,350.00	-6,525.00	0.00	0.00	-4,350.00	-6,525.00
09 Nov 05	09 Nov 05	Mark-to-Markets USD	0.00	5,343.75	0.00	2,137.50	3,206.25	0.00	0.00	2,137.50	3,206.25
01 Mar 05	01 Mar 05	Mark-to-Markets USD	0.00	107.75	0.00	43.10	64.65	0.00	0.00	43.10	64.65

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Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

26 Aug 05	26 Aug 05	Mark-to-Markets USD	0 00	-3,125 00	0 00	-1,250 00	-1,875 00	0 00	-1,250 00	-1,875 00
17 Aug 05	17 Aug 05	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
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50
12 Sep 05	12 Sep 05	Mark-to-Markets USD	0 00	-2,515 66	0 00	-1,006 26	-1,509 40	0 00	-1,006 26	-1,509 40
29 Nov 05	29 Nov 05	Mark-to-Markets USD	0 00	-843 75	0 00	-337 50	-506 25	0 00	-337 50	-506 25
07 Jun 05	07 Jun 05	Mark-to-Markets USD	0 00	7,562 50	0 00	3,025 00	4,537 50	0 00	3,025 00	4,537 50
17 Jun 05	17 Jun 05	Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00
19 Dec 05	19 Dec 05	Mark-to-Markets USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>													
Futures													
Futures													
United States dollar													
09 Feb 05	Mark-to-Markets	USD		0.00	-7,109.31	0.00	-2,843.72		-4,265.59	0.00	-2,843.72	-4,265.59	
09 Feb 05													
27 Sep 05	Mark-to-Markets	USD		0.00	-937.50	0.00	-375.00		-562.50	0.00	-375.00	-562.50	
27 Sep 05													
17 Feb 05	Mark-to-Markets	USD		0.00	-5,156.25	0.00	-2,062.50		-3,093.75	0.00	-2,062.50	-3,093.75	
17 Feb 05													
25 May 05	Mark-to-Markets	USD		0.00	75.79	0.00	30.32		45.47	0.00	30.32	45.47	
25 May 05													
24 Aug 05	Mark-to-Markets	USD		0.00	625.00	0.00	250.00		375.00	0.00	250.00	375.00	
24 Aug 05													
04 Aug 05	Mark-to-Markets	USD		0.00	-156.25	0.00	-62.50		-93.75	0.00	-62.50	-93.75	
04 Aug 05													
12 Jul 05	Mark-to-Markets	USD		0.00	-2,250.00	0.00	-900.00		-1,350.00	0.00	-900.00	-1,350.00	
12 Jul 05													
17 May 05	Mark-to-Markets	USD		0.00	216.74	0.00	87.50		131.24	0.00	87.50	131.24	
17 May 05													

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
13 Oct 05		Mark-to-Markets USD	0 00	2,718 75	0 00	1,087 50	1,631 25	1,087 50	1,631 25	
13 Oct 05										
30 Sep 05		Mark-to-Markets USD	0 00	-3,750 00	0 00	-1,500 00	-2,250 00	-1,500 00	-2,250 00	
30 Sep 05										
04 May 05		Mark-to-Markets USD	0 00	-1,625 04	0 00	-650 02	-975 02	-650 02	-975 02	
04 May 05										
23 Dec 05		Mark-to-Markets USD	0 00	4 62	0 00	1 85	2 77	1 85	2 77	
23 Dec 05										
19 Sep 05		Mark-to-Markets USD	0 00	937 50	0 00	375 00	562 50	375 00	562 50	
19 Sep 05										
12 May 05		Mark-to-Markets USD	0 00	343 74	0 00	137 50	206 24	137 50	206 24	
12 May 05										
07 Nov 05		Mark-to-Markets USD	0 00	3,500 00	0 00	1,400 00	2,100 00	1,400 00	2,100 00	
07 Nov 05										
25 May 05		Mark-to-Markets USD	0 00	359 38	0 00	143 75	215 63	143 75	215 63	
25 May 05										

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

DD - BLACKROCK CORE

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	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											
03 May 05	Mark-to-Markets	USD		0.00	1,000.00	0.00	400.00	600.00	0.00	0.00	600.00
03 May 05											600.00
14 Feb 05	Mark-to-Markets	USD		0.00	-125.00	0.00	-50.00	-75.00	0.00	0.00	-75.00
14 Feb 05											-75.00
17 Aug 05	Mark-to-Markets	USD		0.00	-5,625.00	0.00	-2,250.00	-3,375.00	0.00	0.00	-3,375.00
17 Aug 05											-3,375.00
20 Dec 05	Mark-to-Markets	USD		0.00	-625.00	0.00	-250.00	-375.00	0.00	0.00	-375.00
20 Dec 05											-375.00
22 Feb 05	Mark-to-Markets	USD		0.00	125.00	0.00	50.00	75.00	0.00	0.00	75.00
22 Feb 05											75.00
14 Dec 05	Mark-to-Markets	USD		0.00	1,125.00	0.00	450.00	675.00	0.00	0.00	675.00
14 Dec 05											675.00
12 Dec 05	Mark-to-Markets	USD		0.00	1,874.88	0.00	749.95	1,124.93	0.00	0.00	1,124.93
12 Dec 05											1,124.93
28 Oct 05	Mark-to-Markets	USD		0.00	1,187.50	0.00	475.00	712.50	0.00	0.00	712.50
28 Oct 05											712.50

STMT 155

Tax Package

01 Jan 05 - 31 Dec 05

13704360802
Account Number

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets											
Futures											
Futures											
United States dollar											
19 Oct 05	Mark-to-Markets USD	0 00	-1,937 50	0 00	-775 00	-1,162 50	0 00	0 00	-775 00	-1,162 50	-1,162 50
19 Oct 05											
26 Oct 05	Mark-to-Markets USD	0 00	5,640 53	0 00	2,256 21	3,384 32	0 00	0 00	2,256 21	3,384 32	3,384 32
26 Oct 05											
16 Nov 05	Mark-to-Markets USD	0 00	-406 26	0 00	-162 50	-243 76	0 00	0 00	-162 50	-243 76	-243 76
16 Nov 05											
21 Jan 05	Mark-to-Markets USD	0 00	2,625 00	0 00	1,050 00	1,575 00	0 00	0 00	1,050 00	1,575 00	1,575 00
21 Jan 05											
12 Jan 05	Mark-to-Markets USD	0 00	-1,375 00	0 00	-550 00	-825 00	0 00	0 00	-550 00	-825 00	-825 00
12 Jan 05											
01 Jun 05	Mark-to-Markets USD	0 00	2,578 07	0 00	1,031 23	1,546 84	0 00	0 00	1,031 23	1,546 84	1,546 84
01 Jun 05											
10 May 05	Mark-to-Markets USD	0 00	812 50	0 00	325 00	487 50	0 00	0 00	325 00	487 50	487 50
10 May 05											
09 Dec 05	Mark-to-Markets USD	0 00	-12,500 00	0 00	-5,000 00	-7,500 00	0 00	0 00	-5,000 00	-7,500 00	-7,500 00
09 Dec 05											

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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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

Mark-to-Markets

Futures

Futures

United States dollar

05 Dec 05	Mark-to-Markets USD	0 00	4,874 88	0 00	1,949 95	2,924 93	0 00	1,949 95	2,924 93
05 Dec 05									
05 Jul 05	Mark-to-Markets USD	0 00	-5,343 75	0 00	-2,137 50	-3,206 25	0 00	-2,137 50	-3,206 25
05 Jul 05									
03 Jan 05	Mark-to-Markets USD	0 00	4,125 00	0 00	1,650 00	2,475 00	0 00	1,650 00	2,475 00
03 Jan 05									
19 Jul 05	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
19 Jul 05									
06 Jun 05	Mark-to-Markets USD	0 00	-453 27	0 00	-181 31	-271 96	0 00	-181 31	-271 96
06 Jun 05									
04 Apr 05	Mark-to-Markets USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00
04 Apr 05									
01 Sep 05	Mark-to-Markets USD	0 00	-2,062 50	0 00	-825 00	-1,237 50	0 00	-825 00	-1,237 50
01 Sep 05									
14 Jan 05	Mark-to-Markets USD	0 00	3,781 14	0 00	1,512 46	2,268 68	0 00	1,512 46	2,268 68
14 Jan 05									

SMT 155

Tax Package

01 Jan 05 - 31 Dec 05

13-7043679
Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
<i>Mark-to-Markets</i>			
Futures			
Futures			
United States dollar			
04 Aug 05	Mark-to-Markets USD	-1,000 00	-1,500 00
04 Aug 05		0 00	-1,500 00
07 Feb 05	Mark-to-Markets USD	2,700 00	4,050 00
07 Feb 05		0 00	4,050 00
29 Dec 05	Mark-to-Markets USD	-0 40	-0 60
29 Dec 05		0 00	-0 60
23 Nov 05	Mark-to-Markets USD	-240 00	-360 00
23 Nov 05		0 00	-360 00
05 Dec 05	Mark-to-Markets USD	10 83	16 24
05 Dec 05		0 00	16 24
19 May 05	Mark-to-Markets USD	1,131 24	1,696 87
19 May 05		0 00	1,696 87
20 Sep 05	Mark-to-Markets USD	875 00	1,312 50
20 Sep 05		0 00	1,312 50
14 Oct 05	Mark-to-Markets USD	906 31	1,359 46
14 Oct 05		0 00	1,359 46

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

02 Mar 05	Mark-to-Markets USD	0 00	-250 00	0 00	-100 00	-150 00	0 00	-100 00	-150 00
02 Mar 05									
29 Aug 05	Mark-to-Markets USD	0 00	-703 20	0 00	-281 28	-421 92	0 00	-281 28	-421 92
29 Aug 05									
16 Feb 05	Mark-to-Markets USD	0 00	-3,093 75	0 00	-1,237 50	-1,856 25	0 00	-1,237 50	-1,856 25
16 Feb 05									
11 Oct 05	Mark-to-Markets USD	0 00	1,812 50	0 00	725 00	1,087 50	0 00	725 00	1,087 50
11 Oct 05									
06 Sep 05	Mark-to-Markets USD	0 00	-2 20	0 00	-0 88	-1 32	0 00	-0 88	-1 32
06 Sep 05									
01 Dec 05	Mark-to-Markets USD	0 00	434 27	0 00	173 71	260 56	0 00	173 71	260 56
01 Dec 05									
15 Feb 05	Mark-to-Markets USD	0 00	2,187 50	0 00	875 00	1,312 50	0 00	875 00	1,312 50
15 Feb 05									
22 Dec 05	Mark-to-Markets USD	0 00	-7,750 00	0 00	-3,100 00	-4,650 00	0 00	-3,100 00	-4,650 00
22 Dec 05									

STMT (SS)

Tax Package

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

03 Feb 05	Mark-to-Markets	USD		0.00	2,843.75	0.00	1,137.50	1,706.25		0.00	1,137.50	1,706.25	
03 Feb 05													
28 Apr 05	Mark-to-Markets	USD		0.00	1,031.26	0.00	412.50	618.76		0.00	412.50	618.76	
28 Apr 05													
20 Jul 05	Mark-to-Markets	USD		0.00	4,687.50	0.00	1,875.00	2,812.50		0.00	1,875.00	2,812.50	
20 Jul 05													
13 Jan 05	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	
13 Jan 05													
08 Nov 05	Mark-to-Markets	USD		0.00	11,812.50	0.00	4,725.00	7,087.50		0.00	4,725.00	7,087.50	
08 Nov 05													
26 Nov 04	Mark-to-Markets	USD		0.00	50.12	0.00	20.05	30.07		0.00	20.05	30.07	
26 Nov 04													
24 Jan 05	Mark-to-Markets	USD		0.00	-1,437.50	0.00	-575.00	-862.50		0.00	-575.00	-862.50	
24 Jan 05													
14 Dec 05	Mark-to-Markets	USD		0.00	16,000.00	0.00	6,400.00	9,600.00		0.00	6,400.00	9,600.00	
14 Dec 05													

STMT ISS

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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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	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
10 Feb 05	10 Feb 05	Mark-to-Markets USD	0.00	18.74	0.00	7.50	11.24	7.50	11.24
21 Oct 05	21 Oct 05	Mark-to-Markets USD	0.00	8,937.50	0.00	3,575.00	5,362.50	3,575.00	5,362.50
18 Feb 05	18 Feb 05	Mark-to-Markets USD	0.00	531.25	0.00	212.50	318.75	212.50	318.75
14 Nov 05	14 Nov 05	Mark-to-Markets USD	0.00	-8,750.00	0.00	-3,500.00	-5,250.00	-3,500.00	-5,250.00
04 Feb 05	04 Feb 05	Mark-to-Markets USD	0.00	-9,843.82	0.00	-3,937.53	-5,906.29	-3,937.53	-5,906.29
20 Oct 05	20 Oct 05	Mark-to-Markets USD	0.00	484.53	0.00	193.81	290.72	193.81	290.72
08 Feb 05	08 Feb 05	Mark-to-Markets USD	0.00	2.40	0.00	0.96	1.44	0.96	1.44
01 Dec 05	01 Dec 05	Mark-to-Markets USD	0.00	28.53	0.00	11.41	17.12	11.41	17.12

STMT 655

Tax Package

01 Jan 05 - 31 Dec 05

13-7043678
Account Number

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Cost	Proceeds	Shares/Par	Short Term	Long Term	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
15 Mar 05	15 Mar 05	Mark-to-Markets USD	0 00	-3,093 75	0 00	-1,237 50	-1,856 25	-1,237 50	-1,856 25
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0 00	1,000 00	0 00	400 00	600 00	400 00	600 00
03 Aug 05	03 Aug 05	Mark-to-Markets USD	0 00	-2,578 05	0 00	-1,031 22	-1,546 83	-1,031 22	-1,546 83
23 Nov 05	23 Nov 05	Mark-to-Markets USD	0 00	-8,750 00	0 00	-3,500 00	-5,250 00	-3,500 00	-5,250 00
06 Apr 05	06 Apr 05	Mark-to-Markets USD	0 00	2,250 00	0 00	900 00	1,350 00	900 00	1,350 00
31 Jan 05	31 Jan 05	Mark-to-Markets USD	0 00	2,187 64	0 00	875 06	1,312 58	875 06	1,312 58
11 Jul 05	11 Jul 05	Mark-to-Markets USD	0 00	2,812 50	0 00	1,125 00	1,687 50	1,125 00	1,687 50
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0 00	140 64	0 00	56 26	84 38	56 26	84 38

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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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	Short Term	Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
28 Nov 05		Mark-to-Markets USD	0.00		100.00	0.00	40.00	60.00	40.00	60.00
28 Nov 05										
18 Nov 05		Mark-to-Markets USD	0.00		-400.00	0.00	-160.00	-240.00	-160.00	-240.00
18 Nov 05										
11 Feb 05		Mark-to-Markets USD	0.00		-2,406.25	0.00	-962.50	-1,443.75	-962.50	-1,443.75
11 Feb 05										
10 Jan 05		Mark-to-Markets USD	0.00		-343.86	0.00	-137.54	-206.32	-137.54	-206.32
10 Jan 05										
14 Jun 05		Mark-to-Markets USD	0.00		31.24	0.00	12.50	18.74	12.50	18.74
14 Jun 05										
04 Oct 05		Mark-to-Markets USD	0.00		-452.98	0.00	-181.19	-271.79	-181.19	-271.79
04 Oct 05										
03 Jun 05		Mark-to-Markets USD	0.00		9,078.27	0.00	3,631.31	5,446.96	3,631.31	5,446.96
03 Jun 05										
21 Apr 05		Mark-to-Markets USD	0.00		1,250.00	0.00	500.00	750.00	500.00	750.00
21 Apr 05										

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02
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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
08 Dec 05	Mark-to-Markets	USD		0 00	937 50	0 00	375 00	562 50		0 00	375 00	562 50	
08 Dec 05													
15 Dec 05	Mark-to-Markets	USD		0 00	-187 50	0 00	-75 00	-112 50		0 00	-75 00	-112 50	
15 Dec 05													
04 Nov 05	Mark-to-Markets	USD		0 00	-488 70	0 00	-187 48	-281 22		0 00	-187 48	-281 22	
04 Nov 05													
26 Apr 05	Mark-to-Markets	USD		0 00	625 07	0 00	250 03	375 04		0 00	250 03	375 04	
26 Apr 05													
25 Oct 05	Mark-to-Markets	USD		0 00	1,312 50	0 00	525 00	787 50		0 00	525 00	787 50	
25 Oct 05													
06 Oct 05	Mark-to-Markets	USD		0 00	-625 00	0 00	-250 00	-375 00		0 00	-250 00	-375 00	
06 Oct 05													
05 Apr 05	Mark-to-Markets	USD		0 00	-2,250 00	0 00	-900 00	-1,350 00		0 00	-900 00	-1,350 00	
05 Apr 05													
06 Dec 05	Mark-to-Markets	USD		0 00	9 78	0 00	3 91	5 87		0 00	3 91	5 87	
06 Dec 05													

STMT 655

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Value Date	Acquisition Date										

Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

04 Jan 05	04 Jan 05	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	
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0.00	10,000.00	0.00	4,000.00	6,000.00	0.00	4,000.00	6,000.00	
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0.00	85.20	0.00	34.08	51.12	0.00	34.08	51.12	
20 Jan 05	20 Jan 05	Mark-to-Markets USD	0.00	-0.30	0.00	-0.12	-0.18	0.00	-0.12	-0.18	
24 Oct 05	24 Oct 05	Mark-to-Markets USD	0.00	-421.86	0.00	-168.74	-253.12	0.00	-168.74	-253.12	
28 Jan 05	28 Jan 05	Mark-to-Markets USD	0.00	-484.37	0.00	-193.75	-290.62	0.00	-193.75	-290.62	
22 Jun 05	22 Jun 05	Mark-to-Markets USD	0.00	-14,500.00	0.00	-5,800.00	-8,700.00	0.00	-5,800.00	-8,700.00	
18 May 05	18 May 05	Mark-to-Markets USD	0.00	812.50	0.00	325.00	487.50	0.00	325.00	487.50	

STMT 155

Tax Package

01 Jan 05 - 31 Dec 05

13-7043678
Account Number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

02 Mar 05	02 Mar 05	Mark-to-Markets USD	0.00	127.37	0.00	50.95	76.42	0.00	0.00	50.95	76.42
08 Feb 05	08 Feb 05	Mark-to-Markets USD	0.00	3,375.00	0.00	1,350.00	2,025.00	0.00	0.00	1,350.00	2,025.00
29 Sep 05	29 Sep 05	Mark-to-Markets USD	0.00	4,531.25	0.00	1,812.50	2,718.75	0.00	0.00	1,812.50	2,718.75
07 Jul 05	07 Jul 05	Mark-to-Markets USD	0.00	-4,984.23	0.00	-1,993.69	-2,990.54	0.00	0.00	-1,993.69	-2,990.54
21 Nov 05	21 Nov 05	Mark-to-Markets USD	0.00	500.00	0.00	200.00	300.00	0.00	0.00	200.00	300.00
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0.00	625.00	0.00	250.00	375.00	0.00	0.00	250.00	375.00
01 Nov 05	01 Nov 05	Mark-to-Markets USD	0.00	15.62	0.00	6.25	9.37	0.00	0.00	6.25	9.37
31 May 05	31 May 05	Mark-to-Markets USD	0.00	47.96	0.00	19.18	28.78	0.00	0.00	19.18	28.78

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Cost	Market	Total			
Value Date	Acquisition Date		Short Term	Long Term	Short Term		
					Long Term		
				Translation			
Mark-to-Markets							
Futures							
Futures							
United States dollar							
19 Dec 05	Mark-to-Markets USD	0.00	-25.00	-37.50	0.00	-25.00	-37.50
19 Dec 05							
20 Jun 05	Mark-to-Markets USD	0.00	-675.00	-1,012.50	0.00	-675.00	-1,012.50
20 Jun 05							
30 Nov 05	Mark-to-Markets USD	0.00	-140.00	-210.00	0.00	-140.00	-210.00
30 Nov 05							
25 Nov 05	Mark-to-Markets USD	0.00	140.00	210.00	0.00	140.00	210.00
25 Nov 05							
07 Dec 05	Mark-to-Markets USD	0.00	-50.00	-75.00	0.00	-50.00	-75.00
07 Dec 05							
29 Mar 05	Mark-to-Markets USD	0.00	-562.50	-843.75	0.00	-562.50	-843.75
29 Mar 05							
14 Apr 05	Mark-to-Markets USD	0.00	-0.40	-0.60	0.00	-0.40	-0.60
14 Apr 05							
21 Nov 05	Mark-to-Markets USD	0.00	168.76	253.13	0.00	168.76	253.13
21 Nov 05							

S. MATIAS

Tax Package

01 Jan 05 - 31 Dec 05

13
Account 704389502

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

12 Jul 05	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
12 Jul 05										
05 Dec 05	Mark-to-Markets	USD	0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00
05 Dec 05										
27 Jun 05	Mark-to-Markets	USD	0 00	-1,812 50	0 00	-725 00	-1,087 50	0 00	-725 00	-1,087 50
27 Jun 05										
17 May 05	Mark-to-Markets	USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
17 May 05										
31 May 05	Mark-to-Markets	USD	0 00	-3,625 07	0 00	-1,450 03	-2,175 04	0 00	-1,450 03	-2,175 04
31 May 05										
04 May 05	Mark-to-Markets	USD	0 00	437 50	0 00	175 00	262 50	0 00	175 00	262 50
04 May 05										
19 May 05	Mark-to-Markets	USD	0 00	-4,125 00	0 00	-1,650 00	-2,475 00	0 00	-1,650 00	-2,475 00
19 May 05										
30 Nov 05	Mark-to-Markets	USD	0 00	312 50	0 00	125 00	187 50	0 00	125 00	187 50
30 Nov 05										

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Total	
Trade Date	Security Description	Market	Short Term	Long Term	Total
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

08 Nov 05	Mark-to-Markets	USD	0.00	468.75	0.00	187.50	281.25	0.00	187.50	281.25
08 Nov 05										
07 Dec 05	Mark-to-Markets	USD	0.00	-93.75	0.00	-37.50	-56.25	0.00	-37.50	-56.25
07 Dec 05										
25 Jan 05	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
25 Jan 05										
03 May 05	Mark-to-Markets	USD	0.00	-250.00	0.00	-100.00	-150.00	0.00	-100.00	-150.00
03 May 05										
29 Jun 05	Mark-to-Markets	USD	0.00	2,265.48	0.00	906.19	1,359.29	0.00	906.19	1,359.29
29 Jun 05										
01 Jun 05	Mark-to-Markets	USD	0.00	6.47	0.00	2.59	3.88	0.00	2.59	3.88
01 Jun 05										
20 Dec 05	Mark-to-Markets	USD	0.00	-687.50	0.00	-275.00	-412.50	0.00	-275.00	-412.50
20 Dec 05										
28 Dec 05	Mark-to-Markets	USD	0.00	-234.36	0.00	-93.74	-140.62	0.00	-93.74	-140.62
28 Dec 05										

STMT CSS

13-7043679

Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

14 Dec 05	14 Dec 05	Mark-to-Markets USD	0 00	-7,874 88	0 00	-3,149 95	-4,724 93	0 00	-3,149 95	-4,724 93
26 Sep 05	26 Sep 05	Mark-to-Markets USD	0 00	4,531 25	0 00	1,812 50	2,718 75	0 00	1,812 50	2,718 75
31 May 05	31 May 05	Mark-to-Markets USD	0 00	-624 94	0 00	-249 98	-374 96	0 00	-249 98	-374 96
15 Sep 05	15 Sep 05	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
12 Jan 05	12 Jan 05	Mark-to-Markets USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
10 May 05	10 May 05	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
13 Dec 05	13 Dec 05	Mark-to-Markets USD	0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00	-1,350 00
05 Jul 05	05 Jul 05	Mark-to-Markets USD	0 00	-8,125 00	0 00	-3,250 00	-4,875 00	0 00	-3,250 00	-4,875 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Cost	Proceeds	Shares/Par	Short Term	Market	Long Term	Translation	Short Term	Total	
Value Date	Acquisition Date										
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
05 Oct 05	Mark-to-Markets USD	0.00	-1,359.52	0.00	-543.81	-815.71	0.00	0.00	-543.81	-815.71	
05 Oct 05											
03 Jan 05	Mark-to-Markets USD	0.00	1,250.00	0.00	500.00	750.00	0.00	0.00	500.00	750.00	
03 Jan 05											
19 Apr 05	Mark-to-Markets USD	0.00	-656.24	0.00	-262.50	-393.74	0.00	0.00	-262.50	-393.74	
19 Apr 05											
30 Dec 05	Mark-to-Markets USD	0.00	-234.39	0.00	-93.76	-140.63	0.00	0.00	-93.76	-140.63	
30 Dec 05											
29 Apr 05	Mark-to-Markets USD	0.00	3,750.00	0.00	1,500.00	2,250.00	0.00	0.00	1,500.00	2,250.00	
29 Apr 05											
25 Apr 05	Mark-to-Markets USD	0.00	5.45	0.00	2.18	3.27	0.00	0.00	2.18	3.27	
25 Apr 05											
23 Nov 05	Mark-to-Markets USD	0.00	3,562.50	0.00	1,425.00	2,137.50	0.00	0.00	1,425.00	2,137.50	
23 Nov 05											
06 Jul 05	Mark-to-Markets USD	0.00	2,250.00	0.00	900.00	1,350.00	0.00	0.00	900.00	1,350.00	
06 Jul 05											

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

13 Dec 05	13 Dec 05	Mark-to-Markets USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
18 Jan 05	18 Jan 05	Mark-to-Markets USD	0 00	437 64	0 00	175 06	262 58	0 00	175 06	262 58
29 Aug 05	29 Aug 05	Mark-to-Markets USD	0 00	2,187 50	0 00	875 00	1,312 50	0 00	875 00	1,312 50
15 Jul 05	15 Jul 05	Mark-to-Markets USD	0 00	703 17	0 00	281 27	421 90	0 00	281 27	421 90
24 Mar 05	24 Mar 05	Mark-to-Markets USD	0 00	-281 25	0 00	-112 50	-168 75	0 00	-112 50	-168 75
01 Mar 05	01 Mar 05	Mark-to-Markets USD	0 00	152 31	0 00	60 92	91 39	0 00	60 92	91 39
10 Jun 05	10 Jun 05	Mark-to-Markets USD	0 00	-4,468 75	0 00	-1,787 50	-2,681 25	0 00	-1,787 50	-2,681 25
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00	-300 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
02 Nov 05	Mark-to-Markets USD	0 00	2,078 03	0 00	831 21	1,246 82	0 00	0 00	831 21	1,246 82	
02 Nov 05											
29 Dec 05	Mark-to-Markets USD	0 00	484 22	0 00	193 69	290 53	0 00	0 00	193 69	290 53	
29 Dec 05											
25 Oct 05	Mark-to-Markets USD	0 00	5,640 72	0 00	2,256 29	3,384 43	0 00	0 00	2,256 29	3,384 43	
25 Oct 05											
28 Apr 05	Mark-to-Markets USD	0 00	8,250 00	0 00	3,300 00	4,950 00	0 00	0 00	3,300 00	4,950 00	
28 Apr 05											
24 May 05	Mark-to-Markets USD	0 00	-3,750 00	0 00	-1,500 00	-2,250 00	0 00	0 00	-1,500 00	-2,250 00	
24 May 05											
23 Jun 05	Mark-to-Markets USD	0 00	2,718 75	0 00	1,087 50	1,631 25	0 00	0 00	1,087 50	1,631 25	
23 Jun 05											
06 Dec 05	Mark-to-Markets USD	0 00	609 36	0 00	243 74	365 62	0 00	0 00	243 74	365 62	
06 Dec 05											
13 Jan 05	Mark-to-Markets USD	0 00	-7,908 14	0 00	-3,162 46	-4,743 68	0 00	0 00	-3,162 46	-4,743 68	
13 Jan 05											

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

26 Nov 04	Mark-to-Markets	USD		0 00	170 43	0 00	68 17	102 26	0 00	68 17	102 26	102 26
26 Nov 04												
18 Mar 05	Mark-to-Markets	USD		0 00	750 00	0 00	300 00	450 00	0 00	300 00	450 00	450 00
18 Mar 05												
29 Jul 05	Mark-to-Markets	USD		0 00	8,000 07	0 00	3,200 03	4,800 04	0 00	3,200 03	4,800 04	4,800 04
29 Jul 05												
17 Nov 05	Mark-to-Markets	USD		0 00	31 10	0 00	12 44	18 66	0 00	12 44	18 66	18 66
17 Nov 05												
24 Jan 05	Mark-to-Markets	USD		0 00	4,125 00	0 00	1,650 00	2,475 00	0 00	1,650 00	2,475 00	2,475 00
24 Jan 05												
18 Oct 05	Mark-to-Markets	USD		0 00	468 75	0 00	187 50	281 25	0 00	187 50	281 25	281 25
18 Oct 05												
25 Feb 05	Mark-to-Markets	USD		0 00	-140 67	0 00	-56 27	-84 40	0 00	-56 27	-84 40	-84 40
25 Feb 05												
07 Mar 05	Mark-to-Markets	USD		0 00	-937 50	0 00	-375 00	-562 50	0 00	-375 00	-562 50	-562 50
07 Mar 05												

STMT (SS)

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

10 Nov 05	Mark-to-Markets	USD		0.00	203.12	0.00	81.25	121.87		0.00	81.25	121.87	
27 Jul 05	Mark-to-Markets	USD		0.00	-1,250.00	0.00	-500.00	-750.00		0.00	-500.00	-750.00	
22 Nov 05	Mark-to-Markets	USD		0.00	550.00	0.00	220.00	330.00		0.00	220.00	330.00	
20 Oct 05	Mark-to-Markets	USD		0.00	78.10	0.00	31.24	46.86		0.00	31.24	46.86	
08 Feb 05	Mark-to-Markets	USD		0.00	2.40	0.00	0.96	1.44		0.00	0.96	1.44	
28 Jul 05	Mark-to-Markets	USD		0.00	-5,890.77	0.00	-2,356.31	-3,534.46		0.00	-2,356.31	-3,534.46	
17 Nov 05	Mark-to-Markets	USD		0.00	-3,265.53	0.00	-1,306.21	-1,959.32		0.00	-1,306.21	-1,959.32	
09 Dec 05	Mark-to-Markets	USD		0.00	-1,062.50	0.00	-425.00	-637.50		0.00	-425.00	-637.50	

STMT (SS)

Tax Package

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

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

08 Mar 05	08 Mar 05	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
31 Jan 05	31 Jan 05	Mark-to-Markets USD	0.00	-203.19	0.00	-81.28	-121.91	0.00	-81.28	-121.91
10 Mar 05	10 Mar 05	Mark-to-Markets USD	0.00	250.00	0.00	100.00	150.00	0.00	100.00	150.00
28 Jan 05	28 Jan 05	Mark-to-Markets USD	0.00	-3.00	0.00	-1.20	-1.80	0.00	-1.20	-1.80
22 Nov 05	22 Nov 05	Mark-to-Markets USD	0.00	-531.24	0.00	-212.50	-318.74	0.00	-212.50	-318.74
07 Jan 05	07 Jan 05	Mark-to-Markets USD	0.00	5,500.00	0.00	2,200.00	3,300.00	0.00	2,200.00	3,300.00
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0.00	-343.74	0.00	-137.50	-206.24	0.00	-137.50	-206.24
28 Nov 05	28 Nov 05	Mark-to-Markets USD	0.00	100.00	0.00	40.00	60.00	0.00	40.00	60.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Proceeds		Shares/Par	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Short Term	Long Term	Total

Mark-to-Markets

Futures

Futures

United States dollar

02 Jun 05	02 Jun 05	Mark-to-Markets USD	4,125 00	0 00	0 00	0 00	1,650 00	2,475 00	0 00	0 00	1,650 00	2,475 00
10 Jan 05	10 Jan 05	Mark-to-Markets USD	3,000 00	0 00	0 00	0 00	1,200 00	1,800 00	0 00	0 00	1,200 00	1,800 00
02 Dec 05	02 Dec 05	Mark-to-Markets USD	187 59	0 00	0 00	0 00	75 04	112 55	0 00	0 00	75 04	112 55
21 Apr 05	21 Apr 05	Mark-to-Markets USD	-10,125 00	0 00	0 00	0 00	-4,050 00	-6,075 00	0 00	0 00	-4,050 00	-6,075 00
15 Dec 05	15 Dec 05	Mark-to-Markets USD	-187 50	0 00	0 00	0 00	-75 00	-112 50	0 00	0 00	-75 00	-112 50
04 Nov 05	04 Nov 05	Mark-to-Markets USD	-1,750 00	0 00	0 00	0 00	-700 00	-1,050 00	0 00	0 00	-700 00	-1,050 00
11 May 05	11 May 05	Mark-to-Markets USD	-484 36	0 00	0 00	0 00	-193 74	-290 62	0 00	0 00	-193 74	-290 62
01 Mar 05	01 Mar 05	Mark-to-Markets USD	-140 58	0 00	0 00	0 00	-56 23	-84 35	0 00	0 00	-56 23	-84 35

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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		Total		
<i>Mark-to-Markets</i>												
Futures												
Futures												
United States dollar												
28 Feb 05		Mark-to-Markets	USD	0 00	-3,375 00	0 00	-1,350 00	-2,025 00	0 00	0 00	-1,350 00	-2,025 00
28 Feb 05												
04 Jan 05		Mark-to-Markets	USD	0 00	9,375 00	0 00	3,750 00	5,625 00	0 00	0 00	3,750 00	5,625 00
04 Jan 05												
21 Sep 05		Mark-to-Markets	USD	0 00	-4,531 25	0 00	-1,812 50	-2,718 75	0 00	0 00	-1,812 50	-2,718 75
21 Sep 05												
26 Jul 05		Mark-to-Markets	USD	0 00	250 00	0 00	100 00	150 00	0 00	0 00	100 00	150 00
26 Jul 05												
29 Nov 05		Mark-to-Markets	USD	0 00	-900 00	0 00	-360 00	-540 00	0 00	0 00	-360 00	-540 00
29 Nov 05												
20 Jan 05		Mark-to-Markets	USD	0 00	-5,687 36	0 00	-2,274 94	-3,412 42	0 00	0 00	-2,274 94	-3,412 42
20 Jan 05												
23 Aug 05		Mark-to-Markets	USD	0 00	-1,875 00	0 00	-750 00	-1,125 00	0 00	0 00	-750 00	-1,125 00
23 Aug 05												
09 Nov 05		Mark-to-Markets	USD	0 00	-656 25	0 00	-262 50	-393 75	0 00	0 00	-262 50	-393 75
09 Nov 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
30 Mar 05		Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00
30 Mar 05										
27 Dec 05		Mark-to-Markets USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00	375 00
27 Dec 05										
12 Sep 05		Mark-to-Markets USD	0 00	-5,625 00	0 00	-2,250 00	-3,375 00	0 00	-2,250 00	-3,375 00
12 Sep 05										
16 Mar 05		Mark-to-Markets USD	0 00	-2,843 75	0 00	-1,137 50	-1,706 25	0 00	-1,137 50	-1,706 25
16 Mar 05										
16 Jun 05		Mark-to-Markets USD	0 00	-4,077 98	0 00	-1,631 19	-2,446 79	0 00	-1,631 19	-2,446 79
16 Jun 05										
29 Nov 05		Mark-to-Markets USD	0 00	1,031 24	0 00	412 50	618 74	0 00	412 50	618 74
29 Nov 05										
19 Dec 05		Mark-to-Markets USD	0 00	375 12	0 00	150 05	225 07	0 00	150 05	225 07
19 Dec 05										
25 Nov 05		Mark-to-Markets USD	0 00	350 00	0 00	140 00	210 00	0 00	140 00	210 00
25 Nov 05										

SSJ JMS
SMT 155

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Total	Realized gain/loss
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Mark-to-Markets

Futures

Futures

United States dollar

15 Apr 05	15 Apr 05	Mark-to-Markets	USD	0.00	-0.20	0.00	0.00	-0.08	-0.12	0.00	0.00	0.00	-0.08	-0.12
13 Oct 05	13 Oct 05	Mark-to-Markets	USD	0.00	-2,343.80	0.00	0.00	-937.52	-1,406.28	0.00	0.00	0.00	-937.52	-1,406.28
02 Aug 05	02 Aug 05	Mark-to-Markets	USD	0.00	468.75	0.00	0.00	187.50	281.25	0.00	0.00	0.00	187.50	281.25
04 May 05	04 May 05	Mark-to-Markets	USD	0.00	-1,625.04	0.00	0.00	-650.02	-975.02	0.00	0.00	0.00	-650.02	-975.02
23 Dec 05	23 Dec 05	Mark-to-Markets	USD	0.00	13,125.00	0.00	0.00	5,250.00	7,875.00	0.00	0.00	0.00	5,250.00	7,875.00
08 Nov 05	08 Nov 05	Mark-to-Markets	USD	0.00	39.52	0.00	0.00	15.81	23.71	0.00	0.00	0.00	15.81	23.71
12 May 05	12 May 05	Mark-to-Markets	USD	0.00	3,000.00	0.00	0.00	1,200.00	1,800.00	0.00	0.00	0.00	1,200.00	1,800.00
25 May 05	25 May 05	Mark-to-Markets	USD	0.00	-6,000.00	0.00	0.00	-2,400.00	-3,600.00	0.00	0.00	0.00	-2,400.00	-3,600.00

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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			Short Term	Long Term	Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
United States dollar										
03 May 05		Mark-to-Markets USD	0.00		-375.00	0.00	-150.00	-225.00	0.00	-150.00
03 May 05										-225.00
28 Dec 05		Mark-to-Markets USD	0.00		-375.00	0.00	-150.00	-225.00	0.00	-150.00
28 Dec 05										-225.00
14 Feb 05		Mark-to-Markets USD	0.00		4,468.75	0.00	1,787.50	2,681.25	0.00	1,787.50
14 Feb 05										2,681.25
02 May 05		Mark-to-Markets USD	0.00		-468.72	0.00	-187.49	-281.23	0.00	-187.49
02 May 05										-281.23
13 May 05		Mark-to-Markets USD	0.00		-3,437.50	0.00	-1,375.00	-2,062.50	0.00	-1,375.00
13 May 05										-2,062.50
20 Dec 05		Mark-to-Markets USD	0.00		-687.50	0.00	-275.00	-412.50	0.00	-275.00
20 Dec 05										-412.50
03 Oct 05		Mark-to-Markets USD	0.00		-1,843.77	0.00	-737.51	-1,106.26	0.00	-737.51
03 Oct 05										-1,106.26
22 Feb 05		Mark-to-Markets USD	0.00		-3,093.75	0.00	-1,237.50	-1,856.25	0.00	-1,237.50
22 Feb 05										-1,856.25

SMT/SS

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

26 Sep 05	Mark-to-Markets	USD	0 00	1,562 50	0 00	625 00	937 50	0 00	625 00	937 50	937 50
26 Sep 05											
28 Sep 05	Mark-to-Markets	USD	0 00	-1,812 50	0 00	-725 00	-1,087 50	0 00	-725 00	-1,087 50	-1,087 50
28 Sep 05											
05 Dec 05	Mark-to-Markets	USD	0 00	-450 00	0 00	-180 00	-270 00	0 00	-180 00	-270 00	-270 00
05 Dec 05											
26 Jan 05	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	1,575 00
26 Jan 05											
19 Oct 05	Mark-to-Markets	USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00	375 00	375 00
19 Oct 05											
08 Sep 05	Mark-to-Markets	USD	0 00	-0 20	0 00	-0 08	-0 12	0 00	-0 08	-0 12	-0 12
08 Sep 05											
16 Nov 05	Mark-to-Markets	USD	0 00	10,937 50	0 00	4,375 00	6,562 50	0 00	4,375 00	6,562 50	6,562 50
16 Nov 05											
16 Feb 05	Mark-to-Markets	USD	0 00	468 75	0 00	187 50	281 25	0 00	187 50	281 25	281 25
16 Feb 05											

STMT US

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

12 Aug 05	Mark-to-Markets	USD		0 00	10,625 00	0 00	4,250 00	6,375 00	0 00	4,250 00	6,375 00
03 Jan 05	Mark-to-Markets	USD		0 00	375 00	0 00	150 00	225 00	0 00	150 00	225 00
19 May 05	Mark-to-Markets	USD		0 00	5,937 60	0 00	2,375 04	3,562 56	0 00	2,375 04	3,562 56
19 Apr 05	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 Dec 05	Mark-to-Markets	USD		0 00	1,031 28	0 00	412 51	618 77	0 00	412 51	618 77
23 Mar 05	Mark-to-Markets	USD		0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00
14 Jan 05	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
03 Mar 05	Mark-to-Markets	USD		0 00	-374 96	0 00	-149 98	-224 98	0 00	-149 98	-224 98

STMT 155

Tax Package

01 Jan 05 - 31 Dec 05

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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				Short Term	Long Term	Total			

Mark-to-Markets

Futures

Futures

United States dollar

29 Dec 05	29 Dec 05	Mark-to-Markets	USD	0.00	-0.40	0.00	-0.16	-0.24	0.00	-0.16	-0.24
15 Apr 05	15 Apr 05	Mark-to-Markets	USD	0.00	-5,031.18	0.00	-2,012.47	-3,018.71	0.00	-2,012.47	-3,018.71
06 Jul 05	06 Jul 05	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
19 May 05	19 May 05	Mark-to-Markets	USD	0.00	36.04	0.00	14.42	21.62	0.00	14.42	21.62
02 Mar 05	02 Mar 05	Mark-to-Markets	USD	0.00	234.30	0.00	93.72	140.58	0.00	93.72	140.58
15 Jul 05	15 Jul 05	Mark-to-Markets	USD	0.00	1,875.00	0.00	750.00	1,125.00	0.00	750.00	1,125.00
24 Oct 05	24 Oct 05	Mark-to-Markets	USD	0.00	-937.49	0.00	-375.00	-562.49	0.00	-375.00	-562.49
16 Feb 05	16 Feb 05	Mark-to-Markets	USD	0.00	6,343.68	0.00	2,537.47	3,806.21	0.00	2,537.47	3,806.21

Tax Package

01 Jan 05 - 31 Dec 05

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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			Short Term	Long Term	Short Term	Long Term	Total

Mark-to-Markets

Futures

Futures

United States dollar

11 Oct 05	11 Oct 05	Mark-to-Markets USD	0.00		-1,640.70	0.00	-656.28	-984.42	0.00		-656.28	-984.42
06 Sep 05	06 Sep 05	Mark-to-Markets USD	0.00		-2.00	0.00	-0.80	-1.20	0.00		-0.80	-1.20
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00		-437.50	0.00	-175.00	-262.50	0.00		-175.00	-262.50
15 Feb 05	15 Feb 05	Mark-to-Markets USD	0.00		156.25	0.00	62.50	93.75	0.00		62.50	93.75
22 Dec 05	22 Dec 05	Mark-to-Markets USD	0.00		515.61	0.00	206.24	309.37	0.00		206.24	309.37
03 Feb 05	03 Feb 05	Mark-to-Markets USD	0.00		703.11	0.00	281.24	421.87	0.00		281.24	421.87
26 Apr 05	26 Apr 05	Mark-to-Markets USD	0.00		312.50	0.00	125.00	187.50	0.00		125.00	187.50
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00		-93.75	0.00	-37.50	-56.25	0.00		-37.50	-56.25

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		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										
12 Oct 05		Mark-to-Markets USD	0 00	-6,093 70	0 00	-2,437 48	-3,656 22	0 00	-2,437 48	-3,656 22
12 Oct 05										
22 Apr 05		Mark-to-Markets USD	0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50
22 Apr 05										
15 Nov 05		Mark-to-Markets USD	0 00	234 39	0 00	93 76	140 63	0 00	93 76	140 63
15 Nov 05										
09 Mar 05		Mark-to-Markets USD	0 00	15 64	0 00	6 26	9 38	0 00	6 26	9 38
09 Mar 05										
13 Jan 05		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
13 Jan 05										
05 May 05		Mark-to-Markets USD	0 00	-3,984 30	0 00	-1,593 72	-2,390 58	0 00	-1,593 72	-2,390 58
05 May 05										
01 Dec 05		Mark-to-Markets USD	0 00	-400 00	0 00	-160 00	-240 00	0 00	-160 00	-240 00
01 Dec 05										
06 Sep 05		Mark-to-Markets USD	0 00	1,656 25	0 00	662 50	993 75	0 00	662 50	993 75
06 Sep 05										

Tax Package

01 Jan 05 - 31 Dec 05

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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	Short Term	Long Term	Total

Mark-to-Markets

Futures

Futures

United States dollar

29 Jul 05	29 Jul 05	Mark-to-Markets USD	0.00	2.99	0.00	1.20	1.79	0.00	1.20	1.79
18 Oct 05	18 Oct 05	Mark-to-Markets USD	0.00	1,031.25	0.00	412.50	618.75	0.00	412.50	618.75
10 Nov 05	10 Nov 05	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
27 Jul 05	27 Jul 05	Mark-to-Markets USD	0.00	-2,187.50	0.00	-875.00	-1,312.50	0.00	-875.00	-1,312.50
18 Feb 05	18 Feb 05	Mark-to-Markets USD	0.00	-9,281.25	0.00	-3,712.50	-5,568.75	0.00	-3,712.50	-5,568.75
19 Aug 05	19 Aug 05	Mark-to-Markets USD	0.00	234.45	0.00	93.78	140.67	0.00	93.78	140.67
04 Feb 05	04 Feb 05	Mark-to-Markets USD	0.00	-8,125.00	0.00	-3,250.00	-4,875.00	0.00	-3,250.00	-4,875.00
20 Oct 05	20 Oct 05	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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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

08 Feb 05	Mark-to-Markets	USD	0.00	2.20	0.00	0.88	1.32	0.00	0.88	1.32
08 Feb 05										
23 May 05	Mark-to-Markets	USD	0.00	-4,687.40	-1,874.96	-2,812.44	0.00	0.00	-1,874.96	-2,812.44
23 May 05										
08 Dec 05	Mark-to-Markets	USD	0.00	937.50	375.00	562.50	0.00	0.00	375.00	562.50
08 Dec 05										
03 Aug 05	Mark-to-Markets	USD	0.00	234.38	93.75	140.63	0.00	0.00	93.75	140.63
03 Aug 05										
04 Mar 05	Mark-to-Markets	USD	0.00	2,000.00	800.00	1,200.00	0.00	0.00	800.00	1,200.00
04 Mar 05										
31 Jan 05	Mark-to-Markets	USD	0.00	8.74	3.50	5.24	0.00	0.00	3.50	5.24
31 Jan 05										
27 Apr 05	Mark-to-Markets	USD	0.00	-2,109.45	-843.78	-1,265.67	0.00	0.00	-843.78	-1,265.67
27 Apr 05										
07 Jan 05	Mark-to-Markets	USD	0.00	2,408.36	962.54	1,443.82	0.00	0.00	962.54	1,443.82
07 Jan 05										

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

16 Dec 05	Mark-to-Markets	USD		0 00	5,000 00	0 00	2,000 00	3,000 00		2,000 00	3,000 00	0 00	2,000 00	3,000 00	
16 Dec 05															
28 Nov 05	Mark-to-Markets	USD		0 00	50 00	0 00	20 00	30 00		20 00	30 00	0 00	20 00	30 00	
28 Nov 05															
18 Nov 05	Mark-to-Markets	USD		0 00	-450 00	0 00	-180 00	-270 00		-180 00	-270 00	0 00	-180 00	-270 00	
18 Nov 05															
03 Jun 05	Mark-to-Markets	USD		0 00	-5,187 52	0 00	-2,075 01	-3,112 51		-2,075 01	-3,112 51	0 00	-2,075 01	-3,112 51	
03 Jun 05															
03 Nov 05	Mark-to-Markets	USD		0 00	3,562 50	0 00	1,425 00	2,137 50		1,425 00	2,137 50	0 00	1,425 00	2,137 50	
03 Nov 05															
08 Dec 05	Mark-to-Markets	USD		0 00	-7,124 88	0 00	-2,849 95	-4,274 93		-2,849 95	-4,274 93	0 00	-2,849 95	-4,274 93	
08 Dec 05															
15 Dec 05	Mark-to-Markets	USD		0 00	1,500 00	0 00	600 00	900 00		600 00	900 00	0 00	600 00	900 00	
15 Dec 05															
07 Feb 05	Mark-to-Markets	USD		0 00	-2 20	0 00	-0 88	-1 32		-0 88	-1 32	0 00	-0 88	-1 32	
07 Feb 05															

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

25 Oct 05	25 Oct 05	Mark-to-Markets USD	0.00	-5,193.75	-3,462.50	0.00	-3,462.50	-5,193.75
11 May 05	11 May 05	Mark-to-Markets USD	0.00	131.26	87.50	0.00	87.50	131.26
18 Nov 05	18 Nov 05	Mark-to-Markets USD	0.00	-168.75	-112.50	0.00	-112.50	-168.75
14 Sep 05	14 Sep 05	Mark-to-Markets USD	0.00	-871.90	-581.26	0.00	-581.26	-871.90
04 Jan 05	04 Jan 05	Mark-to-Markets USD	0.00	-5,400.00	-3,600.00	0.00	-3,600.00	-5,400.00
26 Jul 05	26 Jul 05	Mark-to-Markets USD	0.00	625.00	250.00	0.00	250.00	375.00
08 Jul 05	08 Jul 05	Mark-to-Markets USD	0.00	8,609.23	3,443.69	0.00	3,443.69	5,165.54
28 Oct 05	28 Oct 05	Mark-to-Markets USD	0.00	-140.64	-56.26	0.00	-56.26	-84.38

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Total	
Value Date	Acquisition Date								
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
01 Nov 05	Mark-to-Markets USD	0.00	1,484.47	0.00	593.79	890.68	0.00	593.79	890.68
01 Nov 05									
05 Jan 05	Mark-to-Markets USD	0.00	1,375.00	0.00	550.00	825.00	0.00	550.00	825.00
05 Jan 05									
22 Jun 05	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
22 Jun 05									
18 May 05	Mark-to-Markets USD	0.00	6,750.00	0.00	2,700.00	4,050.00	0.00	2,700.00	4,050.00
18 May 05									
06 Dec 05	Mark-to-Markets USD	0.00	762.50	0.00	305.00	457.50	0.00	305.00	457.50
06 Dec 05									
09 Nov 05	Mark-to-Markets USD	0.00	-421.87	0.00	-168.75	-253.12	0.00	-168.75	-253.12
09 Nov 05									
09 Sep 05	Mark-to-Markets USD	0.00	437.50	0.00	175.00	262.50	0.00	175.00	262.50
09 Sep 05									
29 Sep 05	Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	0.00	375.00	562.50
29 Sep 05									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

07 Jul 05	07 Jul 05	Mark-to-Markets USD	0.00	1,968.75	0.00	1,181.25	787.50	0.00	787.50	1,181.25
21 Nov 05	21 Nov 05	Mark-to-Markets USD	0.00	500.00	0.00	300.00	200.00	0.00	200.00	300.00
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0.00	-546.84	0.00	-328.10	-218.74	0.00	-218.74	-328.10
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0.00	-4,359.53	0.00	-2,615.72	-1,743.81	0.00	-1,743.81	-2,615.72
25 Aug 05	25 Aug 05	Mark-to-Markets USD	0.00	4,062.50	0.00	2,437.50	1,625.00	0.00	1,625.00	2,437.50
19 Dec 05	19 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-112.50	-75.00	0.00	-75.00	-112.50
20 Jun 05	20 Jun 05	Mark-to-Markets USD	0.00	-3,593.75	0.00	-2,156.25	-1,437.50	0.00	-1,437.50	-2,156.25
30 Nov 05	30 Nov 05	Mark-to-Markets USD	0.00	-400.00	0.00	-240.00	-160.00	0.00	-160.00	-240.00

Tax Package

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>												
Futures												
Futures												
United States dollar												
24 Feb 05	Mark-to-Markets	USD		0 00	-1,265 58	0 00	-506 23	-759 35	0 00	-506 23	-759 35	
24 Feb 05												
09 Mar 05	Mark-to-Markets	USD		0 00	11,234 32	0 00	4,493 73	6,740 59	0 00	4,493 73	6,740 59	
09 Mar 05												
25 Nov 05	Mark-to-Markets	USD		0 00	400 00	0 00	160 00	240 00	0 00	160 00	240 00	
25 Nov 05												
07 Dec 05	Mark-to-Markets	USD		0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50	
07 Dec 05												
14 Apr 05	Mark-to-Markets	USD		0 00	-1,609 40	0 00	-643 76	-965 64	0 00	-643 76	-965 64	
14 Apr 05												
03 Nov 05	Mark-to-Markets	USD		0 00	-328 11	0 00	-131 24	-196 87	0 00	-131 24	-196 87	
03 Nov 05												
01 Sep 05	Mark-to-Markets	USD		0 00	1,421 84	0 00	568 74	853 10	0 00	568 74	853 10	
01 Sep 05												
21 Nov 05	Mark-to-Markets	USD		0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50	
21 Nov 05												

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

02 Sep 05	Mark-to-Markets	USD		0 00	-1,250 00	0 00	-500 00	-750 00		0 00	-500 00	-750 00	
02 Sep 05													
05 Dec 05	Mark-to-Markets	USD		0 00	8 17	0 00	3 27	4 90		0 00	3 27	4 90	
05 Dec 05													
27 Jun 05	Mark-to-Markets	USD		0 00	984 33	0 00	393 73	590 60		0 00	393 73	590 60	
27 Jun 05													
26 May 05	Mark-to-Markets	USD		0 00	156 25	0 00	62 50	93 75		0 00	62 50	93 75	
26 May 05													
13 Oct 05	Mark-to-Markets	USD		0 00	-5,500 00	0 00	-2,200 00	-3,300 00		0 00	-2,200 00	-3,300 00	
13 Oct 05													
04 May 05	Mark-to-Markets	USD		0 00	437 50	0 00	175 00	262 50		0 00	175 00	262 50	
04 May 05													
30 Nov 05	Mark-to-Markets	USD		0 00	38 76	0 00	15 50	23 26		0 00	15 50	23 26	
30 Nov 05													
16 Nov 05	Mark-to-Markets	USD		0 00	-5,640 72	0 00	-2,256 29	-3,384 43		0 00	-2,256 29	-3,384 43	
16 Nov 05													

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Proceeds		Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date		Shares/Par			Short Term	Long Term	Translation	Short Term	Long Term	

Mark-to-Markets

Futures

Futures

United States dollar

07 Dec 05	07 Dec 05	Mark-to-Markets USD	0.00	250.00	0.00	100.00	150.00	0.00	100.00	150.00	
25 Jan 05	25 Jan 05	Mark-to-Markets USD	0.00	9,343.75	0.00	3,737.50	5,606.25	0.00	3,737.50	5,606.25	
27 May 05	27 May 05	Mark-to-Markets USD	0.00	-234.45	0.00	-93.78	-140.67	0.00	-93.78	-140.67	
02 May 05	02 May 05	Mark-to-Markets USD	0.00	187.50	0.00	75.00	112.50	0.00	75.00	112.50	
13 May 05	13 May 05	Mark-to-Markets USD	0.00	656.26	0.00	262.50	393.76	0.00	262.50	393.76	
29 Jun 05	29 Jun 05	Mark-to-Markets USD	0.00	-1,546.83	0.00	-618.73	-928.10	0.00	-618.73	-928.10	
01 Jun 05	01 Jun 05	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	
20 Dec 05	20 Dec 05	Mark-to-Markets USD	0.00	89.78	0.00	35.91	53.87	0.00	35.91	53.87	

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Tax Package

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation		Total		
Value Date	Acquisition Date				Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	

Mark-to-Markets

Futures

Futures

United States dollar

28 Dec 05	Mark-to-Markets	USD	0.00	750.00	0.00	450.00	300.00	450.00	0.00	300.00	450.00
28 Dec 05											
06 Sep 05	Mark-to-Markets	USD	0.00	-2,408.25	0.00	-1,443.75	-962.50	-1,443.75	0.00	-962.50	-1,443.75
06 Sep 05											
26 Sep 05	Mark-to-Markets	USD	0.00	-5,000.00	0.00	-3,000.00	-2,000.00	-3,000.00	0.00	-2,000.00	-3,000.00
26 Sep 05											
27 Oct 05	Mark-to-Markets	USD	0.00	-2,078.03	0.00	-1,246.82	-831.21	-1,246.82	0.00	-831.21	-1,246.82
27 Oct 05											
31 May 05	Mark-to-Markets	USD	0.00	12,375.00	0.00	7,425.00	4,950.00	7,425.00	0.00	4,950.00	7,425.00
31 May 05											
19 Oct 05	Mark-to-Markets	USD	0.00	1,375.00	0.00	825.00	550.00	825.00	0.00	550.00	825.00
19 Oct 05											
22 Sep 05	Mark-to-Markets	USD	0.00	-2,265.48	0.00	-1,359.29	-906.19	-1,359.29	0.00	-906.19	-1,359.29
22 Sep 05											
23 Dec 05	Mark-to-Markets	USD	0.00	750.00	0.00	450.00	300.00	450.00	0.00	300.00	450.00
23 Dec 05											

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Mark-to-Markets

Futures

Futures

United States dollar

16 Jun 05	16 Jun 05	Mark-to-Markets USD	0.00	1,181.27	1,771.90	0.00	1,181.27	1,771.90
08 Mar 05	08 Mar 05	Mark-to-Markets USD	0.00	-900.00	-1,350.00	0.00	-900.00	-1,350.00
11 Jan 05	11 Jan 05	Mark-to-Markets USD	0.00	-700.00	-1,050.00	0.00	-700.00	-1,050.00
07 Oct 05	07 Oct 05	Mark-to-Markets USD	0.00	-181.19	-271.79	0.00	-181.19	-271.79
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0.00	-2,000.00	-3,000.00	0.00	-2,000.00	-3,000.00
10 Jun 05	10 Jun 05	Mark-to-Markets USD	0.00	4,168.69	6,253.04	0.00	4,168.69	6,253.04
18 Aug 05	18 Aug 05	Mark-to-Markets USD	0.00	-1,593.78	-2,390.67	0.00	-1,593.78	-2,390.67
29 Apr 05	29 Apr 05	Mark-to-Markets USD	0.00	0.18	0.26	0.00	0.18	0.26

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
31 Oct 05	Mark-to-Markets	USD		0 00	-296 97	0 00	-118 79	-178 18	0 00	-118 79	-178 18	
31 Oct 05												
25 Apr 05	Mark-to-Markets	USD		0 00	-156 24	0 00	-62 50	-93 74	0 00	-62 50	-93 74	
25 Apr 05												
23 Nov 05	Mark-to-Markets	USD		0 00	-609 39	0 00	-243 76	-365 63	0 00	-243 76	-365 63	
23 Nov 05												
18 Jan 05	Mark-to-Markets	USD		0 00	-1,718 64	0 00	-687 46	-1,031 18	0 00	-687 46	-1,031 18	
18 Jan 05												
24 Oct 05	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	
24 Oct 05												
13 Sep 05	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	
13 Sep 05												
10 Jun 05	Mark-to-Markets	USD		0 00	-10,656 25	0 00	-4,262 50	-6,393 75	0 00	-4,262 50	-6,393 75	
10 Jun 05												
11 Oct 05	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	
11 Oct 05												

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date Security Description Value Date Acquisition Date Shares/Par Proceeds Cost Short Term Market Long Term Total Short Term Long Term

Mark-to-Markets

Futures

Futures

United States dollar

21 Dec 05	Mark-to-Markets	USD	0 00	-437 50	0 00	-175 00	-262 50	0 00	-175 00	-262 50
21 Dec 05										
17 Nov 05	Mark-to-Markets	USD	0 00	800 00	0 00	320 00	480 00	0 00	320 00	480 00
17 Nov 05										
02 Nov 05	Mark-to-Markets	USD	0 00	-93 75	0 00	-37 50	-56 25	0 00	-37 50	-56 25
02 Nov 05										
21 Oct 05	Mark-to-Markets	USD	0 00	-2 40	0 00	-0 96	-1 44	0 00	-0 96	-1 44
21 Oct 05										
26 Apr 05	Mark-to-Markets	USD	0 00	-62 50	0 00	-25 00	-37 50	0 00	-25 00	-37 50
26 Apr 05										
11 May 05	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
11 May 05										
22 Apr 05	Mark-to-Markets	USD	0 00	29 99	0 00	12 00	17 99	0 00	12 00	17 99
22 Apr 05										
23 Jun 05	Mark-to-Markets	USD	0 00	-1,265 67	0 00	-506 27	-759 40	0 00	-506 27	-759 40
23 Jun 05										

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
20 Apr 05	Mark-to-Markets	USD		0 00	93 74	0 00	37 50	56 24		0 00	37 50	56 24	
20 Apr 05													
28 Jun 05	Mark-to-Markets	USD		0 00	9 062 50	0 00	3 625 00	5 437 50		0 00	3 625 00	5 437 50	
28 Jun 05													
30 Jun 05	Mark-to-Markets	USD		0 00	-4 531 25	0 00	-1 812 50	-2 718 75		0 00	-1 812 50	-2 718 75	
30 Jun 05													
27 Sep 05	Mark-to-Markets	USD		0 00	1 812 50	0 00	725 00	1 087 50		0 00	725 00	1 087 50	
27 Sep 05													
06 Dec 05	Mark-to-Markets	USD		0 00	-1 062 50	0 00	-425 00	-637 50		0 00	-425 00	-637 50	
06 Dec 05													
18 Mar 05	Mark-to-Markets	USD		0 00	-4 468 75	0 00	-1 787 50	-2 681 25		0 00	-1 787 50	-2 681 25	
18 Mar 05													
10 Aug 05	Mark-to-Markets	USD		0 00	-234 30	0 00	-93 72	-140 58		0 00	-93 72	-140 58	
10 Aug 05													
15 Aug 05	Mark-to-Markets	USD		0 00	2 343 75	0 00	937 50	1 406 25		0 00	937 50	1 406 25	
15 Aug 05													

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date Security Description Value Date Acquisition Date Shares/Par Proceeds Cost Short Term Market Long Term Total

Mark-to-Markets

Futures

Futures

United States dollar

22 Dec 05	Mark-to-Markets	USD	0.00	-750.00	0.00	-300.00	-450.00	0.00	-300.00	-450.00
22 Dec 05										
25 Feb 05	Mark-to-Markets	USD	0.00	-1,312.50	0.00	-525.00	-787.50	0.00	-525.00	-787.50
25 Feb 05										
07 Mar 05	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 Mar 05										
26 May 05	Mark-to-Markets	USD	0.00	3,047.00	0.00	1,218.80	1,828.20	0.00	1,218.80	1,828.20
26 May 05										
22 Nov 05	Mark-to-Markets	USD	0.00	950.00	0.00	380.00	570.00	0.00	380.00	570.00
22 Nov 05										
09 Nov 05	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
09 Nov 05										
08 Feb 05	Mark-to-Markets	USD	0.00	2.20	0.00	0.88	1.32	0.00	0.88	1.32
08 Feb 05										
28 Jul 05	Mark-to-Markets	USD	0.00	27.46	0.00	10.98	16.48	0.00	10.98	16.48
28 Jul 05										

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
31 Mar 05	Mark-to-Markets	USD		0 00	6,687 50	0 00	2,675 00	4,012 50		0 00	2,675 00	4,012 50	
31 Mar 05													
09 Dec 05	Mark-to-Markets	USD		0 00	8,250 00	0 00	3,300 00	4,950 00		0 00	3,300 00	4,950 00	
09 Dec 05													
03 Aug 05	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	
03 Aug 05													
08 Apr 05	Mark-to-Markets	USD		0 00	984 33	0 00	393 73	590 60		0 00	393 73	590 60	
08 Apr 05													
10 Mar 05	Mark-to-Markets	USD		0 00	-3,265 57	0 00	-1,306 23	-1,959 34		0 00	-1,306 23	-1,959 34	
10 Mar 05													
26 May 05	Mark-to-Markets	USD		0 00	1,374 96	0 00	549 98	824 98		0 00	549 98	824 98	
26 May 05													
22 Nov 05	Mark-to-Markets	USD		0 00	2,187 50	0 00	875 00	1,312 50		0 00	875 00	1,312 50	
22 Nov 05													
28 Nov 05	Mark-to-Markets	USD		0 00	-890 72	0 00	-356 29	-534 43		0 00	-356 29	-534 43	
28 Nov 05													

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Proceeds		Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date		Shares/Par			Short Term	Long Term	Translation	Short Term	Long Term	

Mark-to-Markets

Futures

Futures

United States dollar

29 Jul 05		Mark-to-Markets USD	0 00	109 34	0 00	43 74	65 60	0 00	43 74	65 60	
03 Jun 05		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	
28 Jan 05		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	
07 Sep 05		Mark-to-Markets USD	0 00	-2,406 25	0 00	-962 50	-1,443 75	0 00	-962 50	-1,443 75	
22 Mar 05		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	
01 Mar 05		Mark-to-Markets USD	0 00	152 41	0 00	60 96	91 45	0 00	60 96	91 45	
28 Feb 05		Mark-to-Markets USD	0 00	7,437 50	0 00	2,975 00	4,462 50	0 00	2,975 00	4,462 50	
21 Sep 05		Mark-to-Markets USD	0 00	-1,953 15	0 00	-781 26	-1,171 89	0 00	-781 26	-1,171 89	

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
28 Oct 05	Mark-to-Markets USD			0 00	-140 61	0 00	-56 24	-84 37	0 00	-56 24	-84 37	-84 37
28 Oct 05												
29 Nov 05	Mark-to-Markets USD			0 00	-850 00	0 00	-340 00	-510 00	0 00	-340 00	-510 00	-510 00
29 Nov 05												
07 Jun 05	Mark-to-Markets USD			0 00	-4,984 23	0 00	-1,993 69	-2,990 54	0 00	-1,993 69	-2,990 54	-2,990 54
07 Jun 05												
20 Jan 05	Mark-to-Markets USD			0 00	-3,468 75	0 00	-1,387 50	-2,081 25	0 00	-1,387 50	-2,081 25	-2,081 25
20 Jan 05												
05 Jan 05	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	2,025 00
05 Jan 05												
22 Jun 05	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	7,125 00
22 Jun 05												
01 Mar 05	Mark-to-Markets USD			0 00	-156 18	0 00	-62 47	-93 71	0 00	-62 47	-93 71	-93 71
01 Mar 05												
17 Feb 05	Mark-to-Markets USD			0 00	140 58	0 00	56 23	84 35	0 00	56 23	84 35	84 35
17 Feb 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par	Cost	Proceeds	Shares/Par

Mark-to-Markets

Futures

Futures

United States dollar

29 Sep 05	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
29 Sep 05										
07 Jul 05	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
07 Jul 05										
16 Mar 05	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
16 Mar 05										
28 Jan 05	Mark-to-Markets	USD	0.00	9,375.00	0.00	3,750.00	5,625.00	0.00	3,750.00	5,625.00
28 Jan 05										
19 Dec 05	Mark-to-Markets	USD	0.00	1,000.00	0.00	400.00	600.00	0.00	400.00	600.00
19 Dec 05										
24 Feb 05	Mark-to-Markets	USD	0.00	1,531.32	0.00	612.53	918.79	0.00	612.53	918.79
24 Feb 05										
25 Nov 05	Mark-to-Markets	USD	0.00	300.00	0.00	120.00	180.00	0.00	120.00	180.00
25 Nov 05										
12 May 05	Mark-to-Markets	USD	0.00	-1,875.00	0.00	-750.00	-1,125.00	0.00	-750.00	-1,125.00
12 May 05										

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Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
08 Jun 05	Mark-to-Markets	USD		0 00	4,077 98	0 00	1,631 19	2,446 79	0 00	1,631 19	2,446 79	2,446 79
08 Jun 05												
25 May 05	Mark-to-Markets	USD		0 00	2,109 25	0 00	843 70	1,265 55	0 00	843 70	1,265 55	1,265 55
25 May 05												
31 Mar 05	Mark-to-Markets	USD		0 00	-3,656 25	0 00	-1,462 50	-2,193 75	0 00	-1,462 50	-2,193 75	-2,193 75
31 Mar 05												
14 Feb 05	Mark-to-Markets	USD		0 00	140 58	0 00	56 23	84 35	0 00	56 23	84 35	84 35
14 Feb 05												
03 Nov 05	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	-2,250 00
03 Nov 05												
27 Jun 05	Mark-to-Markets	USD		0 00	3,125 00	0 00	1,250 00	1,875 00	0 00	1,250 00	1,875 00	1,875 00
27 Jun 05												
02 Aug 05	Mark-to-Markets	USD		0 00	-93 75	0 00	-37 50	-56 25	0 00	-37 50	-56 25	-56 25
02 Aug 05												
04 May 05	Mark-to-Markets	USD		0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00	-1,350 00	-1,350 00
04 May 05												

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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	Short Term	Long Term	Total
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
02 Feb 05		Mark-to-Markets USD	0.00		2,187.64	0.00	875.06	1,312.58	875.06	0.00	1,312.58
02 Feb 05											
05 Aug 05		Mark-to-Markets USD	0.00		5,390.70	0.00	2,156.28	3,234.42	2,156.28	0.00	3,234.42
05 Aug 05											
27 May 05		Mark-to-Markets USD	0.00		-281.25	0.00	-112.50	-168.75	-112.50	0.00	-168.75
27 May 05											
01 Aug 05		Mark-to-Markets USD	0.00		1,406.25	0.00	562.50	843.75	562.50	0.00	843.75
01 Aug 05											
28 Dec 05		Mark-to-Markets USD	0.00		-437.50	0.00	-175.00	-262.50	-175.00	0.00	-262.50
28 Dec 05											
02 May 05		Mark-to-Markets USD	0.00		375.00	0.00	150.00	225.00	150.00	0.00	225.00
02 May 05											
13 May 05		Mark-to-Markets USD	0.00		6,000.00	0.00	2,400.00	3,600.00	2,400.00	0.00	3,600.00
13 May 05											
Total United States dollar					88,882.22	0.00	35,552.90	53,329.32	0.00	0.00	53,329.32

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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	Total	Short Term	Translation	Long Term	
<i>Mark-to-Markets</i>											
	Total S/T translation gain/loss for futures							0.00			
	Total LT translation gain/loss for futures							0.00			
	Total realized gains for futures					649,978.72	974,967.94	0.00		649,978.72	974,967.94
	Total realized losses for futures					-623,649.47	-935,474.04	0.00		-623,649.47	-935,474.04
	Total Futures		65,823.15	0.00		26,329.25	39,493.90	0.00		26,329.25	39,493.90
	Total Mark-to-Markets		65,823.15	0.00		26,329.25	39,493.90	0.00		26,329.25	39,493.90

Future Commissions

Futures

Futures

Euro

01 Dec 05	Mark-to-Markets	EUR	0.00	-7.07	0.00	-2.83	-4.24	0.00	-2.83	-4.24
01 Dec 05										
02 Sep 05	Mark-to-Markets	EUR	0.00	-2.49	0.00	-1.00	-1.49	0.00	-1.00	-1.49
02 Sep 05										
02 Jun 05	Mark-to-Markets	EUR	0.00	-14.71	0.00	-5.88	-8.83	0.00	-5.88	-8.83
02 Jun 05										
01 Sep 05	Mark-to-Markets	EUR	0.00	-33.45	0.00	-13.38	-20.07	0.00	-13.38	-20.07
01 Sep 05										
02 Jun 05	Mark-to-Markets	EUR	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94
02 Jun 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss	Total
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Future Commissions

Futures

Futures

Euro

16 Mar 05	16 Mar 05	Mark-to-Markets	EUR	0.00	-13.57	0.00	0.00	-5.43	-8.14	0.00	-5.43	-8.14		
01 Dec 05	01 Dec 05	Mark-to-Markets	EUR	0.00	-7.07	0.00	0.00	-2.83	-4.24	0.00	-2.83	-4.24		
06 Apr 05	06 Apr 05	Mark-to-Markets	EUR	0.00	-17.46	0.00	0.00	-6.98	-10.48	0.00	-6.98	-10.48		
03 Jun 05	03 Jun 05	Mark-to-Markets	EUR	0.00	-12.28	0.00	0.00	-4.91	-7.37	0.00	-4.91	-7.37		
01 Sep 05	01 Sep 05	Mark-to-Markets	EUR	0.00	-2.09	0.00	0.00	-0.84	-1.25	0.00	-0.84	-1.25		
01 Dec 05	01 Dec 05	Mark-to-Markets	EUR	0.00	-7.07	0.00	0.00	-2.83	-4.24	0.00	-2.83	-4.24		
02 Sep 05	02 Sep 05	Mark-to-Markets	EUR	0.00	-2.49	0.00	0.00	-1.00	-1.49	0.00	-1.00	-1.49		
01 Sep 05	01 Sep 05	Mark-to-Markets	EUR	0.00	-2.09	0.00	0.00	-0.84	-1.25	0.00	-0.84	-1.25		

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term

Future Commissions

Futures

Futures

02 Jun 05	Mark-to-Markets	EUR	0.00	-5.88	-8.83	0.00	-5.88	-8.83
02 Jun 05								
01 Dec 05	Mark-to-Markets	EUR	0.00	-3.77	-5.66	0.00	-3.77	-5.66
01 Dec 05								
03 Jun 05	Mark-to-Markets	EUR	0.00	-4.91	-7.37	0.00	-4.91	-7.37
03 Jun 05								
03 Jun 05	Mark-to-Markets	EUR	0.00	-2.95	-4.42	0.00	-2.95	-4.42
03 Jun 05								
01 Dec 05	Mark-to-Markets	EUR	0.00	-2.83	-4.24	0.00	-2.83	-4.24
01 Dec 05								
01 Dec 05	Mark-to-Markets	EUR	0.00	-2.83	-4.24	0.00	-2.83	-4.24
01 Dec 05								
01 Dec 05	Mark-to-Markets	EUR	0.00	-0.94	-1.41	0.00	-0.94	-1.41
01 Dec 05								
17 Mar 05	Mark-to-Markets	EUR	0.00	-3.65	-5.48	0.00	-3.65	-5.48
17 Mar 05								

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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Future Commissions												
Futures												
Futures												
Euro												
01 Dec 05	Mark-to-Markets	EUR		0.00	-9.43	0.00	-3.77	-5.66	0.00	-3.77	-5.66	-5.66
01 Dec 05												
03 Jun 05	Mark-to-Markets	EUR		0.00	-7.37	0.00	-2.95	-4.42	0.00	-2.95	-4.42	-4.42
03 Jun 05												
03 Jun 05	Mark-to-Markets	EUR		0.00	-4.91	0.00	-1.96	-2.95	0.00	-1.96	-2.95	-2.95
03 Jun 05												
01 Sep 05	Mark-to-Markets	EUR		0.00	-33.45	0.00	-13.38	-20.07	0.00	-13.38	-20.07	-20.07
01 Sep 05												
01 Dec 05	Mark-to-Markets	EUR		0.00	-7.07	0.00	-2.83	-4.24	0.00	-2.83	-4.24	-4.24
01 Dec 05												
01 Dec 05	Mark-to-Markets	EUR		0.00	-9.43	0.00	-3.77	-5.66	0.00	-3.77	-5.66	-5.66
01 Dec 05												
02 Jun 05	Mark-to-Markets	EUR		0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94	-2.94
02 Jun 05												
01 Dec 05	Mark-to-Markets	EUR		0.00	-11.78	0.00	-4.71	-7.07	0.00	-4.71	-7.07	-7.07
01 Dec 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Future Commissions

Futures

Futures

Euro

03 Jun 05		Mark-to-Markets EUR	0.00	-4.91	0.00	-2.95	-1.96	0.00	-2.95
03 Jun 05									
Total Euro				-289.40	0.00	-173.64	-115.76	0.00	-173.64

United States dollar

05 Dec 05
05 Dec 05

Mark-to-Markets USD

05 Dec 05			0.00	-4.40	0.00	-2.64	-1.76	0.00	-2.64
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04 Oct 05
04 Oct 05

Mark-to-Markets USD

04 Oct 05			0.00	-4.00	0.00	-2.40	-1.60	0.00	-2.40
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20 Dec 05
20 Dec 05

Mark-to-Markets USD

20 Dec 05			0.00	-15.40	0.00	-9.24	-6.16	0.00	-9.24
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08 Sep 05
08 Sep 05

Mark-to-Markets USD

08 Sep 05			0.00	-2.00	0.00	-1.20	-0.80	0.00	-1.20
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14 Jun 05
14 Jun 05

Mark-to-Markets USD

14 Jun 05			0.00	-5.60	0.00	-3.36	-2.24	0.00	-3.36
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15 Sep 05
15 Sep 05

Mark-to-Markets USD

15 Sep 05			0.00	-2.00	0.00	-1.20	-0.80	0.00	-1.20
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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
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Future Commissions

Futures

Futures

United States dollar

29 Apr 05	Mark-to-Markets	USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	0.00	-0.88	-1.32
29 Apr 05											
15 Apr 05	Mark-to-Markets	USD	0.00	-2.00	0.00	-0.80	-1.20	0.00	0.00	-0.80	-1.20
15 Apr 05											
19 May 05	Mark-to-Markets	USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	0.00	-0.88	-1.32
19 May 05											
14 Oct 05	Mark-to-Markets	USD	0.00	-11.00	0.00	-4.40	-6.60	0.00	0.00	-4.40	-6.60
14 Oct 05											
06 Sep 05	Mark-to-Markets	USD	0.00	-22.00	0.00	-8.80	-13.20	0.00	0.00	-8.80	-13.20
06 Sep 05											
21 Oct 05	Mark-to-Markets	USD	0.00	-24.00	0.00	-9.60	-14.40	0.00	0.00	-9.60	-14.40
21 Oct 05											
29 Dec 05	Mark-to-Markets	USD	0.00	-6.00	0.00	-2.40	-3.60	0.00	0.00	-2.40	-3.60
29 Dec 05											
22 Apr 05	Mark-to-Markets	USD	0.00	-4.40	0.00	-1.76	-2.64	0.00	0.00	-1.76	-2.64
22 Apr 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total						
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term	Total	
<i>Future Commissions</i>												
Futures												
Futures												
United States dollar												
09 Mar 05	Mark-to-Markets USD	09 Mar 05		0 00	-13 20	0 00	-5 28	-7 92	0 00	0 00	-5 28	-7 92
26 Nov 04	Mark-to-Markets USD	26 Nov 04		0 00	5 10	0 00	2 04	3 06	0 00	0 00	2 04	3 06
28 Jul 05	Mark-to-Markets USD	28 Jul 05		0 00	-2 20	0 00	-0 88	-1 32	0 00	0 00	-0 88	-1 32
01 Dec 05	Mark-to-Markets USD	01 Dec 05		0 00	-11 00	0 00	-4 40	-6 60	0 00	0 00	-4 40	-6 60
22 Jul 05	Mark-to-Markets USD	22 Jul 05		0 00	-8 40	0 00	-3 36	-5 04	0 00	0 00	-3 36	-5 04
26 Aug 05	Mark-to-Markets USD	26 Aug 05		0 00	-57 36	0 00	-22 94	-34 42	0 00	0 00	-22 94	-34 42
03 Jun 05	Mark-to-Markets USD	03 Jun 05		0 00	-28 00	0 00	-11 20	-16 80	0 00	0 00	-11 20	-16 80
14 Apr 05	Mark-to-Markets USD	14 Apr 05		0 00	-2 00	0 00	-0 80	-1 20	0 00	0 00	-0 80	-1 20

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term	

Future Commissions

Futures

Futures

United States dollar

01 Jun 05	01 Jun 05	Mark-to-Markets USD		0.00	-15.40	0.00	-6.16	-9.24	0.00	-6.16	-9.24	
29 Dec 05	29 Dec 05	Mark-to-Markets USD		0.00	-4.00	0.00	-1.60	-2.40	0.00	-1.60	-2.40	
28 Jul 05	28 Jul 05	Mark-to-Markets USD		0.00	-11.00	0.00	-4.40	-6.60	0.00	-4.40	-6.60	
01 Mar 05	01 Mar 05	Mark-to-Markets USD		0.00	-30.80	0.00	-12.32	-18.48	0.00	-12.32	-18.48	
17 May 05	17 May 05	Mark-to-Markets USD		0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76	-2.64	
14 Feb 05	14 Feb 05	Mark-to-Markets USD		0.00	-2.20	0.00	-0.88	-1.32	0.00	-0.88	-1.32	
02 Sep 05	02 Sep 05	Mark-to-Markets USD		0.00	-20.00	0.00	-8.00	-12.00	0.00	-8.00	-12.00	
05 Dec 05	05 Dec 05	Mark-to-Markets USD		0.00	-6.60	0.00	-2.64	-3.96	0.00	-2.64	-3.96	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total
Value Date	Acquisition Date						Short Term	Long Term	Short Term	Long Term	

Future Commissions

Futures

Futures

United States dollar

05 Nov 04	05 Nov 04	Mark-to-Markets	USD	0.00	1.50	0.00	0.60	0.90	0.00	0.00	0.60	0.90
24 Nov 04	24 Nov 04	Mark-to-Markets	USD	0.00	3.75	0.00	1.50	2.25	0.00	0.00	1.50	2.25
10 Feb 05	10 Feb 05	Mark-to-Markets	USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	0.00	-0.88	-1.32
08 Apr 05	08 Apr 05	Mark-to-Markets	USD	0.00	-8.00	0.00	-3.20	-4.80	0.00	0.00	-3.20	-4.80
13 Jun 05	13 Jun 05	Mark-to-Markets	USD	0.00	-22.40	0.00	-8.96	-13.44	0.00	0.00	-8.96	-13.44
06 Dec 05	06 Dec 05	Mark-to-Markets	USD	0.00	-3.15	0.00	-1.28	-1.89	0.00	0.00	-1.28	-1.89
26 Aug 05	26 Aug 05	Mark-to-Markets	USD	0.00	-133.56	0.00	-53.42	-80.14	0.00	0.00	-53.42	-80.14
28 Jan 05	28 Jan 05	Mark-to-Markets	USD	0.00	-24.50	0.00	-9.80	-14.70	0.00	0.00	-9.80	-14.70

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
<i>Future Commissions</i>												
Futures												
Futures												
United States dollar												
06 Dec 05	Mark-to-Markets USD			0.00	-3.15	0.00	-1.26	-1.89	0.00	-1.26	-1.89	-1.26
06 Dec 05												
06 Jan 05	Mark-to-Markets USD			0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94	-2.94
06 Jan 05												
31 Aug 05	Mark-to-Markets USD			0.00	-8.80	0.00	-3.52	-5.28	0.00	-3.52	-5.28	-5.28
31 Aug 05												
30 Sep 05	Mark-to-Markets USD			0.00	-8.80	0.00	-3.52	-5.28	0.00	-3.52	-5.28	-5.28
30 Sep 05												
19 May 05	Mark-to-Markets USD			0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76	-2.64	-2.64
19 May 05												
31 May 05	Mark-to-Markets USD			0.00	-24.20	0.00	-9.68	-14.52	0.00	-9.68	-14.52	-14.52
31 May 05												
01 Jun 05	Mark-to-Markets USD			0.00	-26.40	0.00	-10.56	-15.84	0.00	-10.56	-15.84	-15.84
01 Jun 05												
16 Sep 05	Mark-to-Markets USD			0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76	-2.64	-2.64
16 Sep 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term

Future Commissions

Futures

Futures

United States dollar

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
05 Nov 04	Mark-to-Markets USD	0.00	1.50	0.00	0.60	0.90	0.00	0.60	0.90
05 Nov 04									
31 Oct 05	Mark-to-Markets USD	0.00	-14.00	0.00	-5.60	-8.40	0.00	-5.60	-8.40
31 Oct 05									
24 Nov 04	Mark-to-Markets USD	0.00	3.75	0.00	1.50	2.25	0.00	1.50	2.25
24 Nov 04									
17 Nov 05	Mark-to-Markets USD	0.00	-12.60	0.00	-5.04	-7.56	0.00	-5.04	-7.56
17 Nov 05									
21 Oct 05	Mark-to-Markets USD	0.00	-6.00	0.00	-2.40	-3.60	0.00	-2.40	-3.60
21 Oct 05									
29 Dec 05	Mark-to-Markets USD	0.00	-6.00	0.00	-2.40	-3.60	0.00	-2.40	-3.60
29 Dec 05									
11 Aug 05	Mark-to-Markets USD	0.00	-2.00	0.00	-0.80	-1.20	0.00	-0.80	-1.20
11 Aug 05									
17 Nov 05	Mark-to-Markets USD	0.00	-12.60	0.00	-5.04	-7.56	0.00	-5.04	-7.56
17 Nov 05									

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Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		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										
26 May 05		Mark-to-Markets USD	0.00	-19.80	0.00	-7.92	-11.88	0.00	-7.92	-11.88
26 May 05										
10 Jan 05		Mark-to-Markets USD	0.00	-9.80	0.00	-3.92	-5.88	0.00	-3.92	-5.88
10 Jan 05										
03 Jun 05		Mark-to-Markets USD	0.00	1.20	0.00	0.48	0.72	0.00	0.48	0.72
03 Jun 05										
14 Jun 05		Mark-to-Markets USD	0.00	-5.60	0.00	-2.24	-3.36	0.00	-2.24	-3.36
14 Jun 05										
22 Jul 05		Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	-0.88	-1.32
22 Jul 05										
01 Mar 05		Mark-to-Markets USD	0.00	-24.20	0.00	-9.68	-14.52	0.00	-9.68	-14.52
01 Mar 05										
30 Sep 05		Mark-to-Markets USD	0.00	-11.00	0.00	-4.40	-6.60	0.00	-4.40	-6.60
30 Sep 05										
23 Dec 05		Mark-to-Markets USD	0.00	-2.00	0.00	-0.80	-1.20	0.00	-0.80	-1.20
23 Dec 05										

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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	Total	
					Short Term	Long Term			Short Term	Long Term
<i>Future Commissions</i>										
Futures										
Futures										
United States dollar										
16 Nov 05	Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	0.00	-0.88	-1.32
16 Nov 05										
26 Oct 05	Mark-to-Markets USD	0.00	-8.80	0.00	-3.52	-5.28	0.00	0.00	-3.52	-5.28
26 Oct 05										
19 May 05	Mark-to-Markets USD	0.00	-6.60	0.00	-2.64	-3.96	0.00	0.00	-2.64	-3.96
19 May 05										
02 Mar 05	Mark-to-Markets USD	0.00	-17.60	0.00	-7.04	-10.56	0.00	0.00	-7.04	-10.56
02 Mar 05										
05 Nov 04	Mark-to-Markets USD	0.00	1.50	0.00	0.60	0.90	0.00	0.00	0.60	0.90
05 Nov 04										
08 Nov 05	Mark-to-Markets USD	0.00	-11.00	0.00	-4.40	-6.60	0.00	0.00	-4.40	-6.60
08 Nov 05										
24 Nov 04	Mark-to-Markets USD	0.00	3.50	0.00	1.40	2.10	0.00	0.00	1.40	2.10
24 Nov 04										
30 Nov 05	Mark-to-Markets USD	0.00	-30.80	0.00	-12.32	-18.48	0.00	0.00	-12.32	-18.48
30 Nov 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Cost	Proceeds	Shares/Par	Short Term	Long Term	Short Term	Long Term
Future Commissions									
Futures									
Futures									
United States dollar									
18 Oct 05	18 Oct 05	Mark-to-Markets USD	0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76
21 Oct 05	21 Oct 05	Mark-to-Markets USD	0.00	-6.00	0.00	-2.40	-3.60	0.00	-2.40
04 Feb 05	04 Feb 05	Mark-to-Markets USD	0.00	-30.80	0.00	-12.32	-18.48	0.00	-12.32
04 Feb 05	04 Feb 05	Mark-to-Markets USD	0.00	2.80	0.00	1.12	1.68	0.00	1.12
10 Jan 05	10 Jan 05	Mark-to-Markets USD	0.00	-29.40	0.00	-11.76	-17.64	0.00	-11.76
03 Jun 05	03 Jun 05	Mark-to-Markets USD	0.00	1.20	0.00	0.48	0.72	0.00	0.48
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0.00	-15.75	0.00	-6.30	-9.45	0.00	-6.30
28 Mar 05	28 Mar 05	Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	-0.88

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	

Future Commissions

Futures

Futures

United States dollar

07 Feb 05	07 Feb 05	Mark-to-Markets USD	0.00	-24.20	0.00	-9.68	-14.52	0.00	0.00	-9.68	-14.52
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	-4.40	0.00	-1.76	-2.64	0.00	0.00	-1.76	-2.64
31 May 05	31 May 05	Mark-to-Markets USD	0.00	-30.80	0.00	-12.32	-18.48	0.00	0.00	-12.32	-18.48
31 May 05	31 May 05	Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	-1.32	0.00	0.00	-0.88	-1.32
01 Jun 05	01 Jun 05	Mark-to-Markets USD	0.00	-24.20	0.00	-9.68	-14.52	0.00	0.00	-9.68	-14.52
08 Nov 04	08 Nov 04	Mark-to-Markets USD	0.00	46.88	0.00	18.75	28.13	0.00	0.00	18.75	28.13
10 Jun 05	10 Jun 05	Mark-to-Markets USD	0.00	-4.40	0.00	-1.76	-2.64	0.00	0.00	-1.76	-2.64
24 Nov 04	24 Nov 04	Mark-to-Markets USD	0.00	3.50	0.00	1.40	2.10	0.00	0.00	1.40	2.10

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Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Future Commissions													
Futures													
Futures													
United States dollar													
10 Nov 05	Mark-to-Markets	USD		0 00	-2 00	0 00	-0 80	-1 20		0 00	-0 80	-1 20	
10 Nov 05													
04 Feb 05	Mark-to-Markets	USD		0 00	2 80	0 00	1 12	1 68		0 00	1 12	1 68	
04 Feb 05													
03 Jun 05	Mark-to-Markets	USD		0 00	-13 20	0 00	-5 28	-7 92		0 00	-5 28	-7 92	
03 Jun 05													
29 Jul 05	Mark-to-Markets	USD		0 00	-19 60	0 00	-7 84	-11 76		0 00	-7 84	-11 76	
29 Jul 05													
26 Apr 05	Mark-to-Markets	USD		0 00	-2 20	0 00	-0 88	-1 32		0 00	-0 88	-1 32	
26 Apr 05													
02 Dec 05	Mark-to-Markets	USD		0 00	-41 80	0 00	-16 72	-25 08		0 00	-16 72	-25 08	
02 Dec 05													
16 Mar 05	Mark-to-Markets	USD		0 00	-15 40	0 00	-6 16	-9 24		0 00	-6 16	-9 24	
16 Mar 05													
03 Oct 05	Mark-to-Markets	USD		0 00	-26 00	0 00	-10 40	-15 60		0 00	-10 40	-15 60	
03 Oct 05													

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
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Future Commissions

Futures

Futures

United States dollar

26 Oct 05	Mark-to-Markets	USD		0.00	-6.60	0.00	-2.64		-3.96	0.00	-2.64	-3.96	
26 Oct 05													
10 Nov 04	Mark-to-Markets	USD		0.00	2.25	0.00	0.80		1.35	0.00	0.80	1.35	
10 Nov 04													
15 Sep 05	Mark-to-Markets	USD		0.00	-18.00	0.00	-7.20		-10.80	0.00	-7.20	-10.80	
15 Sep 05													
06 Sep 05	Mark-to-Markets	USD		0.00	-20.00	0.00	-8.00		-12.00	0.00	-8.00	-12.00	
06 Sep 05													
29 Jul 05	Mark-to-Markets	USD		0.00	-30.80	0.00	-12.32		-18.48	0.00	-12.32	-18.48	
29 Jul 05													
10 Nov 05	Mark-to-Markets	USD		0.00	-2.00	0.00	-0.80		-1.20	0.00	-0.80	-1.20	
10 Nov 05													
29 Jul 05	Mark-to-Markets	USD		0.00	-19.60	0.00	-7.84		-11.76	0.00	-7.84	-11.76	
29 Jul 05													
11 May 05	Mark-to-Markets	USD		0.00	-6.00	0.00	-2.40		-3.60	0.00	-2.40	-3.60	
11 May 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Cost		Proceeds		Shares/Par		Market		Total	
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<i>Future Commissions</i>											
Futures											
Futures											
United States dollar											
14 Sep 05	Mark-to-Markets USD	0 00	-7 92	-13 20	0 00	0 00	0 00	-5 28	-7 92	0 00	-7 92
14 Sep 05											-7 92
07 Feb 05	Mark-to-Markets USD	0 00	-11 88	-19 80	0 00	0 00	0 00	-7 92	-11 88	0 00	-7 92
07 Feb 05											-11 88
08 Dec 05	Mark-to-Markets USD	0 00	-1 89	-3 15	0 00	0 00	0 00	-1 26	-1 89	0 00	-1 89
06 Dec 05											-1 89
09 Mar 05	Mark-to-Markets USD	0 00	-5 28	-8 80	0 00	0 00	0 00	-3 52	-5 28	0 00	-5 28
09 Mar 05											-5 28
02 Sep 05	Mark-to-Markets USD	0 00	-12 00	-20 00	0 00	0 00	0 00	-8 00	-12 00	0 00	-12 00
02 Sep 05											-12 00
23 Dec 05	Mark-to-Markets USD	0 00	-1 20	-2 00	0 00	0 00	0 00	-0 80	-1 20	0 00	-1 20
23 Dec 05											-1 20
02 May 05	Mark-to-Markets USD	0 00	-2 64	-4 40	0 00	0 00	0 00	-1 76	-2 64	0 00	-2 64
02 May 05											-2 64
16 May 05	Mark-to-Markets USD	0 00	-1 32	-2 20	0 00	0 00	0 00	-0 88	-1 32	0 00	-1 32
16 May 05											-1 32

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Total
Future Commissions											
Futures											
Futures											
United States dollar											
16 Mar 05	Mark-to-Markets USD			0.00	-19.80	0.00	-7.92	-11.88	0.00	-7.92	-11.88
16 Mar 05											
10 Nov 04	Mark-to-Markets USD			0.00	2.25	0.00	0.90	1.35	0.00	0.90	1.35
10 Nov 04											
17 Nov 05	Mark-to-Markets USD			0.00	-12.60	0.00	-5.04	-7.56	0.00	-5.04	-7.56
17 Nov 05											
12 Oct 05	Mark-to-Markets USD			0.00	-10.00	0.00	-4.00	-6.00	0.00	-4.00	-6.00
12 Oct 05											
26 May 05	Mark-to-Markets USD			0.00	-22.00	0.00	-8.80	-13.20	0.00	-8.80	-13.20
26 May 05											
31 Mar 05	Mark-to-Markets USD			0.00	-4.00	0.00	-1.60	-2.40	0.00	-1.60	-2.40
31 Mar 05											
14 Jun 05	Mark-to-Markets USD			0.00	5.60	0.00	2.24	3.36	0.00	2.24	3.36
14 Jun 05											
03 Jun 05	Mark-to-Markets USD			0.00	-6.60	0.00	-2.64	-3.96	0.00	-2.64	-3.96
03 Jun 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Future Commissions												
Futures												
Futures												
United States dollar												
25 Oct 05	Mark-to-Markets	USD		0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76	-2.64	-4.40
25 Oct 05												
24 Oct 05	Mark-to-Markets	USD		0.00	-6.60	0.00	-2.64	-3.96	0.00	-2.64	-3.96	-6.60
24 Oct 05												
01 Mar 05	Mark-to-Markets	USD		0.00	-30.80	0.00	-12.32	-18.48	0.00	-12.32	-18.48	-30.80
01 Mar 05												
20 Jun 05	Mark-to-Markets	USD		0.00	-2.20	0.00	-0.88	-1.32	0.00	-0.88	-1.32	-2.20
20 Jun 05												
25 May 05	Mark-to-Markets	USD		0.00	-11.00	0.00	-4.40	-6.60	0.00	-4.40	-6.60	-11.00
25 May 05												
14 Apr 05	Mark-to-Markets	USD		0.00	-10.00	0.00	-4.00	-6.00	0.00	-4.00	-6.00	-10.00
14 Apr 05												
01 Jun 05	Mark-to-Markets	USD		0.00	-17.60	0.00	-7.04	-10.56	0.00	-7.04	-10.56	-17.60
01 Jun 05												
16 May 05	Mark-to-Markets	USD		0.00	-2.20	0.00	-0.88	-1.32	0.00	-0.88	-1.32	-2.20
16 May 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Future Commissions

Futures

Futures

United States dollar

26 Oct 05	26 Oct 05	Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	0.00	-1.32	-0.88	-1.32
25 Apr 05	25 Apr 05	Mark-to-Markets USD	0.00	-6.00	0.00	-2.40	0.00	-3.60	-2.40	-3.60
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	-6.60	0.00	-2.64	0.00	-3.96	-2.64	-3.96
10 Nov 04	10 Nov 04	Mark-to-Markets USD	0.00	2.25	0.00	0.90	0.00	1.35	0.90	1.35
30 Nov 05	30 Nov 05	Mark-to-Markets USD	0.00	-30.80	0.00	-12.32	0.00	-18.48	-12.32	-18.48
26 Nov 04	26 Nov 04	Mark-to-Markets USD	0.00	1.50	0.00	0.60	0.00	0.90	0.60	0.90
10 Feb 05	10 Feb 05	Mark-to-Markets USD	0.00	-4.40	0.00	-1.76	0.00	-2.64	-1.76	-2.64
01 Dec 05	01 Dec 05	Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	0.00	-1.32	-0.88	-1.32

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Short Term	Long Term	Total	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term

Future Commissions

Futures

Futures

United States dollar

30 Nov 05	Mark-to-Markets	USD	0.00	-1.76	0.00	-1.76	-2.64
30 Nov 05							
14 Jun 05	Mark-to-Markets	USD	0.00	2.24	0.00	2.24	3.36
14 Jun 05							
06 Dec 05	Mark-to-Markets	USD	0.00	-1.26	0.00	-1.26	-1.89
06 Dec 05							
02 Sep 05	Mark-to-Markets	USD	0.00	-7.20	0.00	-7.20	-10.80
02 Sep 05							
07 Feb 05	Mark-to-Markets	USD	0.00	-2.64	0.00	-2.64	-3.96
07 Feb 05							
20 Jan 05	Mark-to-Markets	USD	0.00	-0.98	0.00	-0.98	-1.47
20 Jan 05							
24 Oct 05	Mark-to-Markets	USD	0.00	-1.76	0.00	-1.76	-2.64
24 Oct 05							
02 Mar 05	Mark-to-Markets	USD	0.00	-7.92	0.00	-7.92	-11.88
02 Mar 05							

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
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Future Commissions

Futures

Futures

United States dollar

01 Nov 05	Mark-to-Markets	USD		0.00	-2.00	0.00	-0.80	-1.20		0.00	-0.80	-1.20	
01 Nov 05													
31 May 05	Mark-to-Markets	USD		0.00	-33.00	0.00	-13.20	-19.80		0.00	-13.20	-19.80	
31 May 05													
31 Aug 05	Mark-to-Markets	USD		0.00	-15.40	0.00	-6.16	-9.24		0.00	-6.16	-9.24	
31 Aug 05													
08 Nov 05	Mark-to-Markets	USD		0.00	-8.80	0.00	-3.52	-5.28		0.00	-3.52	-5.28	
08 Nov 05													
15 Sep 05	Mark-to-Markets	USD		0.00	-6.00	0.00	-2.40	-3.60		0.00	-2.40	-3.60	
15 Sep 05													
16 May 05	Mark-to-Markets	USD		0.00	-2.20	0.00	-0.88	-1.32		0.00	-0.88	-1.32	
16 May 05													
27 Jan 05	Mark-to-Markets	USD		0.00	-2.45	0.00	-0.98	-1.47		0.00	-0.98	-1.47	
27 Jan 05													
16 Mar 05	Mark-to-Markets	USD		0.00	-4.40	0.00	-1.76	-2.64		0.00	-1.76	-2.64	
16 Mar 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Value Date	Acquisition Date				Translation		
<i>Future Commissions</i>							
Futures							
Futures							
United States dollar							
01 Mar 05	Mark-to-Markets USD	0.00	-24.20	0.00	-9.68	-14.52	-9.68
01 Mar 05					0.00		-14.52
10 Nov 04	Mark-to-Markets USD	0.00	2.25	0.00	0.90	1.35	0.90
10 Nov 04					0.00		1.35
29 Dec 05	Mark-to-Markets USD	0.00	-4.00	0.00	-1.60	-2.40	-1.60
29 Dec 05					0.00		-2.40
12 Oct 05	Mark-to-Markets USD	0.00	-2.00	0.00	-0.80	-1.20	-0.80
12 Oct 05					0.00		-1.20
26 Nov 04	Mark-to-Markets USD	0.00	5.10	0.00	2.04	3.06	2.04
26 Nov 04					0.00		3.06
29 Jul 05	Mark-to-Markets USD	0.00	-2.20	0.00	-0.88	-1.32	-0.88
29 Jul 05					0.00		-1.32
17 Nov 05	Mark-to-Markets USD	0.00	-12.60	0.00	-5.04	-7.56	-5.04
17 Nov 05					0.00		-7.56
31 Jan 05	Mark-to-Markets USD	0.00	-4.40	0.00	-1.76	-2.64	-1.76
31 Jan 05					0.00		-2.64

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	

Future Commissions

Futures

Futures

United States dollar

02 Dec 05		Mark-to-Markets	USD	0.00	-39.60	0.00	-23.76	-15.84	0.00	0.00	-23.76	-23.76
02 Dec 05												

Total United States dollar

Total S/T translation gain/loss for futures

Total L/T translation gain/loss for futures

Total realized gains for futures

Total realized losses for futures

Total Futures

Total Future Commissions

					-1,611.19	0.00	-966.72	-644.47	0.00	0.00	-966.72	-966.72

Principal Paydowns

Fixed income

Asset backed securities

United States

25 Apr 05		CWABS INC SR 2004-13 CL AV4 FLT		-11,315.38	11,315.38	-11,315.38	0.00	0.00	0.00	0.00	0.00	0.00
25 Apr 05		RT 06-25-2035 REG SEDOL B052419										

13 Dec 04

				-11,315.38	11,315.38	-11,315.38	0.00	0.00	0.00	0.00	0.00	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	Total	Short Term	Long Term

Principal Paydowns

Fixed income

Asset backed securities

United States

25 Jun 05	CWABS INC SR 2004-13 CL AV-4 FLT		-19,321 52	19,321 52	-19,321 52	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 05	RT 06-25-2035 REG SEDOL B052419										
13 Dec 04			-19,321 52	19,321 52	-19,321 52	0 00	0 00	0 00	0 00	0 00	0 00
25 Dec 05	CWABS INC SR 2004-13 CL AV-4 FLT		-29,965 03	29,965 03	-29,965 03	0 00	0 00	0 00	0 00	0 00	0 00
27 Dec 05	RT 06-25-2035 REG SEDOL B052419										
13 Dec 04			-29,965 03	29,965 03	-29,965 03	0 00	0 00	0 00	0 00	0 00	0 00
25 Jan 05	CWABS INC SR 2004-13 CL AV-4 FLT		-4,754 82	4,754 82	-4,754 82	0 00	0 00	0 00	0 00	0 00	0 00
25 Jan 05	RT 06-25-2035 REG SEDOL B052419										
13 Dec 04			-4,754 82	4,754 82	-4,754 82	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	CWABS INC SR 2004-13 CL AV-4 FLT		-14,908 99	14,908 99	-14,908 99	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	RT 06-25-2035 REG SEDOL B052419										
13 Dec 04			-14,908 99	14,908 99	-14,908 99	0 00	0 00	0 00	0 00	0 00	0 00
25 Nov 05	CWABS INC SR 2004-13 CL AV-4 FLT		-30,344 40	30,344 40	-30,344 40	0 00	0 00	0 00	0 00	0 00	0 00
25 Nov 05	RT 06-25-2035 REG SEDOL B052419										
13 Dec 04			-30,344 40	30,344 40	-30,344 40	0 00	0 00	0 00	0 00	0 00	0 00
25 Mar 05	CWABS INC SR 2004-13 CL AV-4 FLT		-7,898 65	7,898 65	-7,898 65	0 00	0 00	0 00	0 00	0 00	0 00
25 Mar 05	RT 06-25-2035 REG SEDOL B052419										

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
13 Dec 04		-7,898 65	7,898 65	-7,898 65	0 00	0 00	0 00	0 00
25 Oct 05	CWABS INC SR 2004-13 CL AV-4 FLT	-26,387 11	26,387 11	-26,387 11	0 00	0 00	0 00	0 00
25 Oct 05	RT 06-25-2035 REG SEDOL B052419							
13 Dec 04		-26,387 11	26,387 11	-26,387 11	0 00	0 00	0 00	0 00
25 Feb 05	CWABS INC SR 2004-13 CL AV-4 FLT	-5,292 43	5,292 43	-5,292 43	0 00	0 00	0 00	0 00
25 Feb 05	RT 06-25-2035 REG SEDOL B052419							
13 Dec 04		-5,292 43	5,292 43	-5,292 43	0 00	0 00	0 00	0 00
25 Jul 05	CWABS INC SR 2004-13 CL AV-4 FLT	-22,994 76	22,994 76	-22,994 76	0 00	0 00	0 00	0 00
25 Jul 05	RT 06-25-2035 REG SEDOL B052419							
13 Dec 04		-22,994 76	22,994 76	-22,994 76	0 00	0 00	0 00	0 00
25 Aug 05	CWABS INC SR 2004-13 CL AV-4 FLT	-27,428 19	27,428 19	-27,428 19	0 00	0 00	0 00	0 00
25 Aug 05	RT 06-25-2035 REG SEDOL B052419							
13 Dec 04		-27,428 19	27,428 19	-27,428 19	0 00	0 00	0 00	0 00
25 Sep 05	CWABS INC SR 2004-13 CL AV-4 FLT	-28,467 85	28,467 85	-28,467 85	0 00	0 00	0 00	0 00
28 Sep 05	RT 06-25-2035 REG SEDOL B052419							
13 Dec 04		-28,467 85	28,467 85	-28,467 85	0 00	0 00	0 00	0 00

Principal Paydowns

Fixed income

Asset backed securities

United States

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market			Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Principal Paydowns									
Fixed income									
Asset backed securities									
United States									
25 Dec 05	STRUCTURED ADJ RATE MTG LN TR								
27 Dec 05	2005-19XS MTG PASSTHRU CTF 1-A1 10-25-2035 REG CUSIP 863579YR3	-13,368 40	13,368 40	-13,368 40	0 00	0 00	0 00	0 00	0 00
	10 Aug 05	-13,368 40	13,368 40	-13,368 40	0 00	0 00	0 00	0 00	0 00
25 Nov 05	STRUCTURED ADJ RATE MTG LN TR								
25 Nov 05	2005-19XS MTG PASSTHRU CTF 1-A1 10-25-2035 REG CUSIP 863579YR3	-7,262 25	7,262 25	-7,262 25	0 00	0 00	0 00	0 00	0 00
	10 Aug 05	-7,262 25	7,262 25	-7,262 25	0 00	0 00	0 00	0 00	0 00
25 Oct 05	STRUCTURED ADJ RATE MTG LN TR								
25 Oct 05	2005-19XS MTG PASSTHRU CTF 1-A1 10-25-2035 REG CUSIP 863579YR3	-8,899 49	8,899 49	-8,899 49	0 00	0 00	0 00	0 00	0 00
	10 Aug 05	-8,899 49	8,899 49	-8,899 49	0 00	0 00	0 00	0 00	0 00
25 Sep 05	STRUCTURED ADJ RATE MTG LN TR								
26 Sep 05	2005-19XS MTG PASSTHRU CTF 1-A1 10-25-2035 REG CUSIP 863579YR3	-2,838 44	2,838 44	-2,838 44	0 00	0 00	0 00	0 00	0 00
	10 Aug 05	-2,838 44	2,838 44	-2,838 44	0 00	0 00	0 00	0 00	0 00
Total United States			261,447.71	-261,447.71	0.00	0.00	0.00	0.00	0.00
Commercial mortgage-backed									
United States									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term

Principal Paydowns

Fixed income

Commercial mortgage-backed

United States

15 Feb 05	CMO GMAC COML MTG SECS INC			-534 19	534 19	-597 67	-63 48	0 00	0 00	0 00	-63 48	0 00
15 Feb 05	MTG PASSTHRU CTF SER 99-C3 CL											
	A2 7 179 08-15-2036 REG SEDOL											
	B08GZ59											
25 Aug 04				-534 19	534 19	-597 67	-63 48	0 00	0 00	0 00	-63 48	0 00
15 May 05	CMO GMAC COML MTG SECS INC			-649 83	649 83	-727 05	-77 22	0 00	0 00	0 00	-77 22	0 00
16 May 05	MTG PASSTHRU CTF SER 99-C3 CL											
	A2 7 179 08-15-2036 REG SEDOL											
	B08GZ59											
25 Aug 04				-649 83	649 83	-727 05	-77 22	0 00	0 00	0 00	-77 22	0 00
15 Aug 05	CMO GMAC COML MTG SECS INC			-560 83	560 83	-627 47	-66 64	0 00	0 00	0 00	-66 64	0 00
15 Aug 05	MTG PASSTHRU CTF SER 99-C3 CL											
	A2 7 179 08-15-2036 REG SEDOL											
	B08GZ59											
25 Aug 04				-560 83	560 83	-627 47	-66 64	0 00	0 00	0 00	-66 64	0 00
04 Jan 05	CMO GMAC COML MTG SECS INC			-3,626 31	3,626 31	-4,057 22	-430 91	0 00	0 00	0 00	-430 91	0 00
18 Jan 05	MTG PASSTHRU CTF SER 99-C3 CL											
	A2 7 179 08-15-2036 REG SEDOL											
	B08GZ59											
25 Aug 04				-3,626 31	3,626 31	-4,057 22	-430 91	0 00	0 00	0 00	-430 91	0 00
15 Mar 05	CMO GMAC COML MTG SECS INC			-843 86	843 86	-944 13	-100 27	0 00	0 00	0 00	-100 27	0 00
15 Mar 05	MTG PASSTHRU CTF SER 99-C3 CL											
	A2 7 179 08-15-2036 REG SEDOL											
	B08GZ59											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Short Term	Long Term	Translation	Short Term	Long Term	
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par	Market	Realized gain/loss	
Principal Paydowns							
Fixed income							
Commercial mortgage-backed							
United States							
25 Aug 04		-944 13	843 86	-943 86	-100 27	0 00	-100 27
15 Oct 05	CMO GMAC COML MTG SECS INC						
17 Oct 05	MTG PASSTHRU CTF SER 99-C3 CL	-749 08	669 52	-669 52	0 00	-79 56	-79 56
	A2 7 179 08-15-2036 REG SEDOL						
	B08GZ59						
25 Aug 04		-749 08	669 52	-669 52	0 00	-79 56	-79 56
15 Sep 05	CMO GMAC COML MTG SECS INC						
15 Sep 05	MTG PASSTHRU CTF SER 99-C3 CL	-631 70	564 61	-564 61	0 00	-67 09	-67 09
	A2 7 179 08-15-2036 REG SEDOL						
	B08GZ59						
25 Aug 04		-631 70	564 61	-564 61	0 00	-67 09	-67 09
15 Apr 05	CMO GMAC COML MTG SECS INC						
15 Apr 05	MTG PASSTHRU CTF SER 99-C3 CL	-1,130 84	1,010 74	-1,010 74	-120 10	0 00	-120 10
	A2 7 179 08-15-2036 REG SEDOL						
	B08GZ59						
25 Aug 04		-1,130 84	1,010 74	-1,010 74	-120 10	0 00	-120 10
15 Jul 05	CMO GMAC COML MTG SECS INC						
15 Jul 05	MTG PASSTHRU CTF SER 99-C3 CL	-736 01	657 84	-657 84	-78 17	0 00	-78 17
	A2 7 179 08-15-2036 REG SEDOL						
	B08GZ59						
25 Aug 04		-736 01	657 84	-657 84	-78 17	0 00	-78 17

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		Realized gain/loss									
Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total

Principal Paydowns

Fixed income

Commercial mortgage-backed

United States

15 Jun 05	CMO GMAC COML MTG SECS INC		-552 65	552 65	-618 32	-65 67	0 00	0 00	0 00	-65 67	0 00
15 Jun 05	MTG PASSTHRU CTF SER 99-C3 CL										
	A2 7 179 08-15-2036 REG SEDOL										
	B08GZ59										
25 Aug 04			-552 65	552 65	-618 32	-65 67	0 00	0 00	0 00	-65 67	0 00
15 Dec 05	CMO GMAC COML MTG SECS INC		-25,184 57	25,184 57	-28,177 21	0 00	-2,992 64	0 00	0 00	0 00	-2,992 64
15 Dec 05	MTG PASSTHRU CTF SER 99-C3 CL										
	A2 7 179 08-15-2036 REG SEDOL										
	B08GZ59										
25 Aug 04			-25,184 57	25,184 57	-28,177 21	0 00	-2,992 64	0 00	0 00	0 00	-2,992 64
15 Nov 05	CMO GMAC COML MTG SECS INC		-572 94	572 94	-641 02	0 00	-68 08	0 00	0 00	0 00	-68 08
15 Nov 05	MTG PASSTHRU CTF SER 99-C3 CL										
	A2 7 179 08-15-2036 REG SEDOL										
	B08GZ59										
25 Aug 04			-572 94	572 94	-641 02	0 00	-68 08	0 00	0 00	0 00	-68 08
18 Dec 05	CMO GS MTG SECS CORP II COML		-10,630 78	10,630 78	-11,916 86	0 00	-1,286 08	0 00	0 00	0 00	-1,286 08
19 Dec 05	MTG PASS THRU CTF CL A-2 6 62										
	DUE 10-18-2030 BEO SEDOL										
	B08GZP9										
21 Jan 04			-10,630 78	10,630 78	-11,916 86	0 00	-1,286 08	0 00	0 00	0 00	-1,286 08
18 Nov 05	CMO GS MTG SECS CORP II COML		-8,486 00	8,486 00	-9,512 61	0 00	-1,026 61	0 00	0 00	0 00	-1,026 61
18 Nov 05	MTG PASS THRU CTF CL A-2 6 62										
	DUE 10-18-2030 BEO SEDOL										
	B08GZP9										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Commercial mortgage-backed												
United States												
		21 Jan 04		-8,486 00	8,486 00	-9,512 61	0 00	-1,026 61	0 00	0 00	0 00	-1,026 61
18 Oct 05	CMO GS MTG SECS CORP II COML			-5,395 38	5,395 38	-6,048 09	0 00	-652 71	0 00	0 00	0 00	-652 71
18 Oct 05	MTG PASS THRU CTF CL A-2 6 62											
	DUE 10-18-2030 BEO SEDOL											
	B08GZP9											
		21 Jan 04		-5,395 38	5,395 38	-6,048 09	0 00	-652 71	0 00	0 00	0 00	-652 71
18 Nov 05	CMO GS MTG SECS CORP II SER			-2,890 07	2,890 07	-3,068 22	-178 15	0 00	0 00	-178 15	0 00	0 00
18 Nov 05	1998-C1 CL A3 6 135% DUE											
	10-18-2030 REG SEDOL B08GZQ0											
		28 Jan 05		-2,890 07	2,890 07	-3,068 22	-178 15	0 00	0 00	-178 15	0 00	0 00
18 Oct 05	CMO GS MTG SECS CORP II SER			-734 92	734 92	-780 22	-45 30	0 00	0 00	-45 30	0 00	0 00
18 Oct 05	1998-C1 CL A3 6 135% DUE											
	10-18-2030 REG SEDOL B08GZQ0											
		28 Jan 05		-734 92	734 92	-780 22	-45 30	0 00	0 00	-45 30	0 00	0 00
18 Jun 05	CMO GS MTG SECS CORP II SER			-2,107 28	2,107 28	-2,237 17	-129 89	0 00	0 00	-129 89	0 00	0 00
20 Jun 05	1998-C1 CL A3 6 135% DUE											
	10-18-2030 REG SEDOL B08GZQ0											
		28 Jan 05		-2,107 28	2,107 28	-2,237 17	-129 89	0 00	0 00	-129 89	0 00	0 00
18 Apr 05	CMO GS MTG SECS CORP II SER			-1,414 27	1,414 27	-1,501 45	-87 18	0 00	0 00	-87 18	0 00	0 00
18 Apr 05	1998-C1 CL A3 6 135% DUE											
	10-18-2030 REG SEDOL B08GZQ0											
		28 Jan 05		-1,414 27	1,414 27	-1,501 45	-87 18	0 00	0 00	-87 18	0 00	0 00

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		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	

Principal Paydowns

Fixed income

Commercial mortgage-backed

United States

18 Aug 05	CMO GS MTG SECS CORP II SER	-4,442.74	4,442.74	-4,716.59	-273.85	0.00	-273.85
18 Aug 05	1998-C1 CL A3 6 135% DUE						
	10-18-2030 REG SEDOL B08GZQ0						
28 Jan 05		-4,442.74	4,442.74	-4,716.59	-273.85	0.00	-273.85
18 Jul 05	CMO GS MTG SECS CORP II SER	-15,380.01	15,380.01	-16,328.04	-948.03	0.00	-948.03
18 Jul 05	1998-C1 CL A3 6 135% DUE						
	10-18-2030 REG SEDOL B08GZQ0						
28 Jan 05		-15,380.01	15,380.01	-16,328.04	-948.03	0.00	-948.03
18 May 05	CMO GS MTG SECS CORP II SER	-2,791.20	2,791.20	-2,963.25	-172.05	0.00	-172.05
18 May 05	1998-C1 CL A3 6 135% DUE						
	10-18-2030 REG SEDOL B08GZQ0						
28 Jan 05		-2,791.20	2,791.20	-2,963.25	-172.05	0.00	-172.05
18 Mar 05	CMO GS MTG SECS CORP II SER	-1,079.83	1,079.83	-1,146.39	-66.56	0.00	-66.56
18 Mar 05	1998-C1 CL A3 6 135% DUE						
	10-18-2030 REG SEDOL B08GZQ0						
28 Jan 05		-1,079.83	1,079.83	-1,146.39	-66.56	0.00	-66.56
18 Dec 05	CMO GS MTG SECS CORP II SER	-2,202.15	2,202.15	-2,337.89	-135.74	0.00	-135.74
19 Dec 05	1998-C1 CL A3 6 135% DUE						
	10-18-2030 REG SEDOL B08GZQ0						
28 Jan 05		-2,202.15	2,202.15	-2,337.89	-135.74	0.00	-135.74
18 Sep 05	CMO GS MTG SECS CORP II SER	-1,193.09	1,193.09	-1,266.63	-73.54	0.00	-73.54
19 Sep 05	1998-C1 CL A3 6 135% DUE						
	10-18-2030 REG SEDOL B08GZQ0						

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		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Principal Paydowns							
Fixed income							
Commercial mortgage-backed							
United States							
28 Jan 05		-1,266 63	1,193 09	-1,193 09	0 00	-73 54	0 00
20 Sep 05	CMO NATIONSLINK FDG CORP SER						
20 Sep 05	1999-1 CL-A2 6 316% DUE	-1,128 67	1,072 81	-1,072 81	0 00	-55 86	0 00
	01-20-2031 BEO SEDOL B08H2V7						
21 Mar 05		-1,128 67	1,072 81	-1,072 81	0 00	-55 86	0 00
20 Dec 05	CMO NATIONSLINK FDG CORP SER						
20 Dec 05	1999-1 CL-A2 6 316% DUE	-1,302 45	1,237 99	-1,237 99	0 00	-64 46	0 00
	01-20-2031 BEO SEDOL B08H2V7						
21 Mar 05		-1,302 45	1,237 99	-1,237 99	0 00	-64 46	0 00
20 Oct 05	CMO NATIONSLINK FDG CORP SER						
20 Oct 05	1999-1 CL-A2 6 316% DUE	-1,287 84	1,224 10	-1,224 10	0 00	-63 74	0 00
	01-20-2031 BEO SEDOL B08H2V7						
21 Mar 05		-1,287 84	1,224 10	-1,224 10	0 00	-63 74	0 00
20 Jun 05	CMO NATIONSLINK FDG CORP SER						
20 Jun 05	1999-1 CL-A2 6 316% DUE	-1,106 99	1,052 20	-1,052 20	0 00	-54 79	0 00
	01-20-2031 BEO SEDOL B08H2V7						
21 Mar 05		-1,106 99	1,052 20	-1,052 20	0 00	-54 79	0 00
20 Nov 05	CMO NATIONSLINK FDG CORP SER						
21 Nov 05	1999-1 CL-A2 6 316% DUE	-1,143 65	1,087 05	-1,087 05	0 00	-56 60	0 00
	01-20-2031 BEO SEDOL B08H2V7						
21 Mar 05		-1,143 65	1,087 05	-1,087 05	0 00	-56 60	0 00

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Commercial mortgage-backed												
United States												
20 Apr 05	CMO NATIONSLINK FDG CORP SER		-1,041 76	1,041 76	-1,096 00	-54 24	0 00	0 00	0 00	-54 24	0 00	0 00
20 Apr 05	1999-1 CL-A2 6 316% DUE											
	01-20-2031 BEO SEDOL B08H2V7											
21 Mar 05			-1,041 76	1,041 76	-1,096 00	-54 24	0 00	0 00	0 00	-54 24	0 00	0 00
20 May 05	CMO NATIONSLINK FDG CORP SER		-4,043 99	4,043 99	-4,254 56	-210 57	0 00	0 00	0 00	-210 57	0 00	0 00
20 May 05	1999-1 CL-A2 6 316% DUE											
	01-20-2031 BEO SEDOL B08H2V7											
21 Mar 05			-4,043 99	4,043 99	-4,254 56	-210 57	0 00	0 00	0 00	-210 57	0 00	0 00
20 Jul 05	CMO NATIONSLINK FDG CORP SER		-1,204 00	1,204 00	-1,266 69	-62 69	0 00	0 00	0 00	-62 69	0 00	0 00
20 Jul 05	1999-1 CL-A2 6 316% DUE											
	01-20-2031 BEO SEDOL B08H2V7											
21 Mar 05			-1,204 00	1,204 00	-1,266 69	-62 69	0 00	0 00	0 00	-62 69	0 00	0 00
20 Aug 05	CMO NATIONSLINK FDG CORP SER		-1,066 19	1,066 19	-1,121 71	-55 52	0 00	0 00	0 00	-55 52	0 00	0 00
22 Aug 05	1999-1 CL-A2 6 316% DUE											
	01-20-2031 BEO SEDOL B08H2V7											
21 Mar 05			-1,066 19	1,066 19	-1,121 71	-55 52	0 00	0 00	0 00	-55 52	0 00	0 00
Total United States				107,205.70	-117,169.69	-3,791.22		-6,172.77	0.00	-3,791.22	-6,172.77	-6,172.77
Government mortgage backed securities												
United States												
02 Dec 05	FHLMC GOLD M80813 4 04-01-2010		-2,351 69	2,351 69	-2,306 86	0 00	44 83	0 00	0 00	0 00	44 83	44 83
15 Dec 05	CUSIP 31282R3W2											

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Realized gain/loss

Trade Date Security Description Shares/Par Proceeds Cost Short Term Market Long Term Short Term Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

16 Jun 04			-2,351.69	2,351.69	-2,306.86	0.00	44.83	0.00	0.00	44.83
03 May 05	FHLMC GOLD M80813 4 04-01-2010		-4,264.96	4,264.96	-4,183.66	81.30	0.00	81.30	0.00	81.30
16 May 05	CUSIP 31282R3WZ									
16 Jun 04			-4,264.96	4,264.96	-4,183.66	81.30	0.00	81.30	0.00	81.30
02 Jun 05	FHLMC GOLD M80813 4 04-01-2010		-4,621.45	4,621.45	-4,533.35	88.10	0.00	88.10	0.00	88.10
15 Jun 05	CUSIP 31282R3WZ									
16 Jun 04			-4,621.45	4,621.45	-4,533.35	88.10	0.00	88.10	0.00	88.10
04 Apr 05	FHLMC GOLD M80813 4 04-01-2010		-4,577.97	4,577.97	-4,490.70	87.27	0.00	87.27	0.00	87.27
15 Apr 05	CUSIP 31282R3WZ									
16 Jun 04			-4,577.97	4,577.97	-4,490.70	87.27	0.00	87.27	0.00	87.27
02 Nov 05	FHLMC GOLD M80813 4 04-01-2010		-2,531.26	2,531.26	-2,483.01	0.00	48.25	0.00	0.00	48.25
15 Nov 05	CUSIP 31282R3WZ									
16 Jun 04			-2,531.26	2,531.26	-2,483.01	0.00	48.25	0.00	0.00	48.25
02 Mar 05	FHLMC GOLD M80813 4 04-01-2010		-2,187.90	2,187.90	-2,146.19	41.71	0.00	41.71	0.00	41.71
15 Mar 05	CUSIP 31282R3WZ									
16 Jun 04			-2,187.90	2,187.90	-2,146.19	41.71	0.00	41.71	0.00	41.71
02 Feb 05	FHLMC GOLD M80813 4 04-01-2010		-2,744.50	2,744.50	-2,692.18	52.32	0.00	52.32	0.00	52.32
15 Feb 05	CUSIP 31282R3WZ									
16 Jun 04			-2,744.50	2,744.50	-2,692.18	52.32	0.00	52.32	0.00	52.32

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Principal Paydowns

Fixed income

Government mortgage backed securities

United States

04 Oct 05	FHLMC GOLD M80813 4 04-01-2010	17 Oct 05	-2,744.50	2,744.50	-2,692.18	52.32	0.00	52.32	0.00	52.32	0.00	52.32
04 Jan 05	FHLMC GOLD M80813 4 04-01-2010	18 Jan 05	-3,566.79	3,566.79	-3,498.80	0.00	67.99	0.00	0.00	0.00	67.99	67.99
02 Sep 05	FHLMC GOLD M80813 4 04-01-2010	15 Sep 05	-3,320.80	3,320.80	-3,257.50	63.30	0.00	63.30	0.00	63.30	0.00	63.30
02 Aug 05	FHLMC GOLD M80813 4 04-01-2010	15 Aug 05	-4,263.76	4,263.76	-4,182.48	0.00	81.28	0.00	0.00	0.00	81.28	81.28
02 Jul 05	FHLMC GOLD M80813 4 04-01-2010	15 Jul 05	-4,851.31	4,851.31	-4,758.83	0.00	92.48	0.00	0.00	0.00	92.48	92.48
05 Jul 05	FHLMC GOLD M80813 4 04-01-2010	15 Jul 05	-4,498.18	4,498.18	-4,412.43	0.00	85.75	0.00	0.00	0.00	85.75	85.75
02 Dec 05	FHLMC MULTICLASS PREASSIGN	15 Dec 05	-1,458.10	1,458.10	-1,505.94	-47.84	0.00	-47.84	0.00	-47.84	0.00	-47.84
19 May 05	00550 5 5 06-15-2035 CUSIP 31395UYX3		-1,458.10	1,458.10	-1,505.94	-47.84	0.00	-47.84	0.00	-47.84	0.00	-47.84

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		Realized gain/loss											
Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Principal Paydowns													
Fixed income													
Government mortgage backed securities													
United States													
15 Jul 05	FHLMC MULTICLASS PREASSIGN	15 Jul 05	00550 5 5 06-15-2035 CUSIP	-1,020 71	1,020 71	-1,054 20	-33 49	0 00	0 00	0 00	-33 49	0 00	0 00
	31395UYX3												
	19 May 05			-1,020 71	1,020 71	-1,054 20	-33 49	0 00	0 00	0 00	-33 49	0 00	0 00
02 Aug 05	FHLMC MULTICLASS PREASSIGN	15 Aug 05	00550 5 5 06-15-2035 CUSIP	-1,109 03	1,109 03	-1,145 42	-36 39	0 00	0 00	0 00	-36 39	0 00	0 00
	31395UYX3												
	19 May 05			-1,109 03	1,109 03	-1,145 42	-36 39	0 00	0 00	0 00	-36 39	0 00	0 00
02 Sep 05	FHLMC MULTICLASS PREASSIGN	15 Sep 05	00550 5 5 06-15-2035 CUSIP	-1,196 98	1,196 98	-1,236 26	-39 28	0 00	0 00	0 00	-39 28	0 00	0 00
	31395UYX3												
	19 May 05			-1,196 98	1,196 98	-1,236 26	-39 28	0 00	0 00	0 00	-39 28	0 00	0 00
02 Nov 05	FHLMC MULTICLASS PREASSIGN	15 Nov 05	00550 5 5 06-15-2035 CUSIP	-1,371 56	1,371 56	-1,416 56	-45 00	0 00	0 00	0 00	-45 00	0 00	0 00
	31395UYX3												
	19 May 05			-1,371 56	1,371 56	-1,416 56	-45 00	0 00	0 00	0 00	-45 00	0 00	0 00
04 Oct 05	FHLMC MULTICLASS PREASSIGN	17 Oct 05	00550 5 5 06-15-2035 CUSIP	-1,284 50	1,284 50	-1,326 65	-42 15	0 00	0 00	0 00	-42 15	0 00	0 00
	31395UYX3												
	19 May 05			-1,284 50	1,284 50	-1,326 65	-42 15	0 00	0 00	0 00	-42 15	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

02 Dec 05		FHLMC MULTICLASS PREASSIGN	-3,679	15	3,679	-3,859	0	-180	0	0	0	-180
15 Dec 05		00771 5 5 01-15-2031 CUSIP 31395G2C5										
	20 Sep 04		-3,679	15	3,679	-3,859	0	-180	0	0	0	-180
02 Nov 05		FHLMC MULTICLASS PREASSIGN	-3,549	20	3,549	-3,723	0	-173	0	0	0	-173
15 Nov 05		00771 5 5 01-15-2031 CUSIP 31395G2C5										
	20 Sep 04		-3,549	20	3,549	-3,723	0	-173	0	0	0	-173
04 Oct 05		FHLMC MULTICLASS PREASSIGN	-3,417	73	3,417	-3,585	0	-167	0	0	0	-167
17 Oct 05		00771 5 5 01-15-2031 CUSIP 31395G2C5										
	20 Sep 04		-3,417	73	3,417	-3,585	0	-167	0	0	0	-167
05 Jul 05		FHLMC MULTICLASS SERIES 2973	-4	74	4	-4	-0	0	-0	0	-0	0
15 Jul 05		CLASS-EB 5 5 04-15-2035 CUSIP 31395TXY5										
	29 Apr 05		-4	74	4	-4	-0	0	-0	0	-0	0
02 Dec 05		FHLMC MULTICLASS SERIES 2973	-4	85	4	-5	-0	0	-0	0	-0	0
15 Dec 05		CLASS-EB 5 5 04-15-2035 CUSIP 31395TXY5										
	29 Apr 05		-4	85	4	-5	-0	0	-0	0	-0	0
02 Aug 05		FHLMC MULTICLASS SERIES 2973	-4	77	4	-4	-0	0	-0	0	-0	0
15 Aug 05		CLASS-EB 5 5 04-15-2035 CUSIP 31395TXY5										

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
15 Jun 05	FHLMC MULTICLASS SERIES 2973	-4 77	4 77	-4 95	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
15 Jun 05	CLASS-EB 5 04-15-2035 CUSIP 31395TXY5	-4 72	4 72	-4 90	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
29 Apr 05		-4 72	4 72	-4 90	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
02 Sep 05	FHLMC MULTICLASS SERIES 2973	-4 79	4 79	-4 97	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
15 Sep 05	CLASS-EB 5 04-15-2035 CUSIP 31395TXY5	-4 79	4 79	-4 97	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
29 Apr 05		-4 79	4 79	-4 97	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
02 Nov 05	FHLMC MULTICLASS SERIES 2973	-4 83	4 83	-5 01	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
15 Nov 05	CLASS-EB 5 04-15-2035 CUSIP 31395TXY5	-4 83	4 83	-5 01	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
29 Apr 05		-4 83	4 83	-5 01	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
04 Oct 05	FHLMC MULTICLASS SERIES 2973	-4 81	4 81	-4 99	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
17 Oct 05	CLASS-EB 5 04-15-2035 CUSIP 31395TXY5	-4 81	4 81	-4 99	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
29 Apr 05		-4 81	4 81	-4 99	-0 18	0 00	0 00	-0 18	0 00	-0 18	0 00
02 Dec 05	FHLMC POOL #A4-7255 5 5%	-678 00	678 00	-679 32	-1 32	0 00	0 00	-1 32	0 00	-1 32	0 00
15 Dec 05	10-01-2035 BEO CUSIP 3128K8BY1	-678 00	678 00	-679 32	-1 32	0 00	0 00	-1 32	0 00	-1 32	0 00
28 Sep 05		-678 00	678 00	-679 32	-1 32	0 00	0 00	-1 32	0 00	-1 32	0 00

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Realized gain/loss

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Principal Paydowns															
Fixed income															
Government mortgage backed securities															
United States															
02 Nov 05	FHLMC POOL #A4-7255 5 5%	15 Nov 05	10-01-2035 BEO CUSIP 3128K8B1	-12,092 52	12,092 52	-12,116 14	-23 62	0 00	-23 62	0 00	0 00	0 00	-23 62	0 00	0 00
28 Sep 05				-12,092 52	12,092 52	-12,116 14	-23 62	0 00	-23 62	0 00	0 00	0 00	-23 62	0 00	0 00
04 Oct 05	FHLMC POOL #B1-8104 5% 04-01-2020	17 Oct 05	BEO SEDOL B0GLY82	-10,020 63	10,020 63	-10,083 26	-62 63	0 00	-62 63	0 00	0 00	0 00	-62 63	0 00	0 00
13 Jun 05				-10,020 63	10,020 63	-10,083 26	-62 63	0 00	-62 63	0 00	0 00	0 00	-62 63	0 00	0 00
02 Dec 05	FHLMC POOL #B1-8104 5% 04-01-2020	15 Dec 05	BEO SEDOL B0GLY82	-4,027 81	4,027 81	-4,052 98	-25 17	0 00	-25 17	0 00	0 00	0 00	-25 17	0 00	0 00
13 Jun 05				-4,027 81	4,027 81	-4,052 98	-25 17	0 00	-25 17	0 00	0 00	0 00	-25 17	0 00	0 00
02 Aug 05	FHLMC POOL #B1-8104 5% 04-01-2020	15 Aug 05	BEO SEDOL B0GLY82	-3,892 09	3,892 09	-3,916 42	-24 33	0 00	-24 33	0 00	0 00	0 00	-24 33	0 00	0 00
13 Jun 05				-3,892 09	3,892 09	-3,916 42	-24 33	0 00	-24 33	0 00	0 00	0 00	-24 33	0 00	0 00
02 Sep 05	FHLMC POOL #B1-8104 5% 04-01-2020	15 Sep 05	BEO SEDOL B0GLY82	-2,201 87	2,201 87	-2,215 63	-13 76	0 00	-13 76	0 00	0 00	0 00	-13 76	0 00	0 00
13 Jun 05				-2,201 87	2,201 87	-2,215 63	-13 76	0 00	-13 76	0 00	0 00	0 00	-13 76	0 00	0 00
02 Nov 05	FHLMC POOL #B1-8104 5% 04-01-2020	15 Nov 05	BEO SEDOL B0GLY82	-6,747 39	6,747 39	-6,789 56	-42 17	0 00	-42 17	0 00	0 00	0 00	-42 17	0 00	0 00
13 Jun 05				-6,747 39	6,747 39	-6,789 56	-42 17	0 00	-42 17	0 00	0 00	0 00	-42 17	0 00	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Sep 05	FHLMC POOL #B1-8248 4 5%										
15 Sep 05	05-01-2020 BEO CUSIP 312971EV2		-4,542 16	4,542 16	-4,492 48	49 68	0 00	0 00	0 00	49 68	0 00
			-4,542 16	4,542 16	-4,492 48	49 68	0 00	0 00	0 00	49 68	0 00
02 Nov 05	FHLMC POOL #B1-8248 4 5%										
15 Nov 05	05-01-2020 BEO CUSIP 312971EV2		-2,029 48	2,029 48	-2,007 28	22 20	0 00	0 00	0 00	22 20	0 00
			-2,029 48	2,029 48	-2,007 28	22 20	0 00	0 00	0 00	22 20	0 00
04 Oct 05	FHLMC POOL #B1-8248 4 5%										
17 Oct 05	05-01-2020 BEO CUSIP 312971EV2		-3,337 65	3,337 65	-3,301 14	36 51	0 00	0 00	0 00	36 51	0 00
			-3,337 65	3,337 65	-3,301 14	36 51	0 00	0 00	0 00	36 51	0 00
02 Jun 05	FHLMC POOL #B1-8248 4 5%										
15 Jun 05	05-01-2020 BEO CUSIP 312971EV2		-818 84	818 84	-809 88	8 96	0 00	0 00	0 00	8 96	0 00
			-818 84	818 84	-809 88	8 96	0 00	0 00	0 00	8 96	0 00
02 Dec 05	FHLMC POOL #B1-8248 4 5%										
15 Dec 05	05-01-2020 BEO CUSIP 312971EV2		-2,351 59	2,351 59	-2,325 87	25 72	0 00	0 00	0 00	25 72	0 00
			-2,351 59	2,351 59	-2,325 87	25 72	0 00	0 00	0 00	25 72	0 00
05 Jul 05	FHLMC POOL #B1-8248 4 5%										
15 Jul 05	05-01-2020 BEO CUSIP 312971EV2		-809 74	809 74	-800 88	8 86	0 00	0 00	0 00	8 86	0 00
			-809 74	809 74	-800 88	8 86	0 00	0 00	0 00	8 86	0 00

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		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
02 Aug 05	FHLMC POOL #B1-8248 4 5%	-814 85	814 85	-805 94	8 91	0 00	8 91
15 Aug 05	05-01-2020 BEO CUSIP 312971F58						
	10 May 05	-814 85	814 85	-805 94	8 91	0 00	8 91
02 Aug 05	FHLMC POOL #B1-8288 5% 05-01-2020	-1,209 22	1,209 22	-1,222 26	-13 04	0 00	-13 04
15 Aug 05	BEO CUSIP 312971F58						
	22 Jun 05	-1,209 22	1,209 22	-1,222 26	-13 04	0 00	-13 04
02 Sep 05	FHLMC POOL #B1-8288 5% 05-01-2020	-1,268 08	1,268 08	-1,281 75	-13 67	0 00	-13 67
15 Sep 05	BEO CUSIP 312971F58						
	22 Jun 05	-1,268 08	1,268 08	-1,281 75	-13 67	0 00	-13 67
02 Nov 05	FHLMC POOL #B1-8288 5% 05-01-2020	-1,262 46	1,262 46	-1,276 07	-13 61	0 00	-13 61
15 Nov 05	BEO CUSIP 312971F58						
	22 Jun 05	-1,262 46	1,262 46	-1,276 07	-13 61	0 00	-13 61
04 Oct 05	FHLMC POOL #B1-8288 5% 05-01-2020	-1,285 73	1,285 73	-1,299 59	-13 86	0 00	-13 86
17 Oct 05	BEO CUSIP 312971F58						
	22 Jun 05	-1,285 73	1,285 73	-1,299 59	-13 86	0 00	-13 86
02 Dec 05	FHLMC POOL #B1-8288 5% 05-01-2020	-9,590 57	9,590 57	-9,693 97	-103 40	0 00	-103 40
15 Dec 05	BEO CUSIP 312971F58						
	22 Jun 05	-9,590 57	9,590 57	-9,693 97	-103 40	0 00	-103 40

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		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
02 Aug 05	FHLMC POOL #B1-8339 4 5%						
15 Aug 05	05-01-2020 BEO CUSIP 312971HQ0	-1,862 63	1,862 63	-1,841 97	20 66	0 00	20 66
	10 May 05	-1,862 63	1,862 63	-1,841 97	20 66	0 00	20 66
02 Sep 05	FHLMC POOL #B1-8339 4 5%						
15 Sep 05	05-01-2020 BEO CUSIP 312971HQ0	-1,113 42	1,113 42	-1,101 07	12 35	0 00	12 35
	10 May 05	-1,113 42	1,113 42	-1,101 07	12 35	0 00	12 35
02 Nov 05	FHLMC POOL #B1-8339 4 5%						
15 Nov 05	05-01-2020 BEO CUSIP 312971HQ0	-1,355 88	1,355 88	-1,340 84	15 04	0 00	15 04
	10 May 05	-1,355 88	1,355 88	-1,340 84	15 04	0 00	15 04
02 Jun 05	FHLMC POOL #B1-8339 4 5%						
15 Jun 05	05-01-2020 BEO CUSIP 312971HQ0	-814 05	814 05	-805 02	9 03	0 00	9 03
	10 May 05	-814 05	814 05	-805 02	9 03	0 00	9 03
04 Oct 05	FHLMC POOL #B1-8339 4 5%						
17 Oct 05	05-01-2020 BEO CUSIP 312971HQ0	-930 91	930 91	-920 58	10 33	0 00	10 33
	10 May 05	-930 91	930 91	-920 58	10 33	0 00	10 33
02 Dec 05	FHLMC POOL #B1-8339 4 5%						
15 Dec 05	05-01-2020 BEO CUSIP 312971HQ0	-1,142 42	1,142 42	-1,129 75	12 67	0 00	12 67
	10 May 05	-1,142 42	1,142 42	-1,129 75	12 67	0 00	12 67

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		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Short Term	Long Term	
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Translation	Realized gain/loss	
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
05 Jul 05	FHLMC POOL #B1-8339 4 5%	-989 16	989 16	-978 19	0 00	10 97	10 97
15 Jul 05	05-01-2020 BEO CUSIP 312971HQ0						0 00
10 May 05		-989 16	989 16	-978 19	0 00	10 97	10 97
02 Dec 05	FHLMC POOL #B1-9043 4 5%	-1,409 32	1,409 32	-1,391 81	0 00	17 51	17 51
15 Dec 05	03-01-2020 BEO CUSIP 312972BL5						0 00
22 Apr 05		-1,409 32	1,409 32	-1,391 81	0 00	17 51	17 51
05 Jul 05	FHLMC POOL #B1-9043 4 5%	-1,264 97	1,264 97	-1,249 26	0 00	15 71	15 71
15 Jul 05	03-01-2020 BEO CUSIP 312972BL5						0 00
22 Apr 05		-1,264 97	1,264 97	-1,249 26	0 00	15 71	15 71
02 Aug 05	FHLMC POOL #B1-9043 4 5%	-1,348 98	1,348 98	-1,332 22	0 00	16 76	16 76
15 Aug 05	03-01-2020 BEO CUSIP 312972BL5						0 00
22 Apr 05		-1,348 98	1,348 98	-1,332 22	0 00	16 76	16 76
02 Sep 05	FHLMC POOL #B1-9043 4 5%	-1,305 15	1,305 15	-1,288 94	0 00	16 21	16 21
15 Sep 05	03-01-2020 BEO CUSIP 312972BL5						0 00
22 Apr 05		-1,305 15	1,305 15	-1,288 94	0 00	16 21	16 21
02 Nov 05	FHLMC POOL #B1-9043 4 5%	-2,908 88	2,908 88	-2,872 75	0 00	36 13	36 13
15 Nov 05	03-01-2020 BEO CUSIP 312972BL5						0 00
22 Apr 05		-2,908 88	2,908 88	-2,872 75	0 00	36 13	36 13

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Jun 05	FHLMC POOL #B1-9043 4 5%		-1,270 71	1,270 71	-1,254 93	15 78	0 00	0 00	15 78	0 00	0 00
15 Jun 05	03-01-2020 BEO CUSIP 312972BL5										
22 Apr 05			-1,270 71	1,270 71	-1,254 93	15 78	0 00	0 00	15 78	0 00	0 00
04 Oct 05	FHLMC POOL #B1-9043 4 5%		-5,041 20	5,041 20	-4,978 58	62 62	0 00	0 00	62 62	0 00	0 00
17 Oct 05	03-01-2020 BEO CUSIP 312972BL5										
22 Apr 05			-5,041 20	5,041 20	-4,978 58	62 62	0 00	0 00	62 62	0 00	0 00
02 Dec 05	FHLMC POOL #B1-9266 4 5%		-990 82	990 82	-979 36	11 46	0 00	0 00	11 46	0 00	0 00
15 Dec 05	05-01-2020 BEO CUSIP 312972JK9										
21 Apr 05			-990 82	990 82	-979 36	11 46	0 00	0 00	11 46	0 00	0 00
05 Jul 05	FHLMC POOL #B1-9266 4 5%		-612 60	612 60	-605 52	7 08	0 00	0 00	7 08	0 00	0 00
15 Jul 05	05-01-2020 BEO CUSIP 312972JK9										
21 Apr 05			-612 60	612 60	-605 52	7 08	0 00	0 00	7 08	0 00	0 00
02 Aug 05	FHLMC POOL #B1-9266 4 5%		-413 26	413 26	-408 48	4 78	0 00	0 00	4 78	0 00	0 00
15 Aug 05	05-01-2020 BEO CUSIP 312972JK9										
21 Apr 05			-413 26	413 26	-408 48	4 78	0 00	0 00	4 78	0 00	0 00
02 Sep 05	FHLMC POOL #B1-9266 4 5%		-598 71	598 71	-591 79	6 92	0 00	0 00	6 92	0 00	0 00
15 Sep 05	05-01-2020 BEO CUSIP 312972JK9										
21 Apr 05			-598 71	598 71	-591 79	6 92	0 00	0 00	6 92	0 00	0 00

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		Realized gain/loss				Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term	Total
Settle Date	Acquisition Date								
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Nov 05	FHLMC POOL #B1-9266 4 5%	-2,382 40	2,382 40	-2,354 85	27 55	0 00	27 55	0 00	27 55
15 Nov 05	05-01-2020 BEO CUSIP 312972JK9								0 00
	21 Apr 05	-2,382 40	2,382 40	-2,354 85	27 55	0 00	27 55	0 00	0 00
02 Jun 05	FHLMC POOL #B1-9266 4 5%	-378 97	378 97	-374 59	4 38	0 00	4 38	0 00	4 38
15 Jun 05	05-01-2020 BEO CUSIP 312972JK9								0 00
	21 Apr 05	-378 97	378 97	-374 59	4 38	0 00	4 38	0 00	0 00
04 Oct 05	FHLMC POOL #B1-9266 4 5%	-902 67	902 67	-892 23	10 44	0 00	10 44	0 00	10 44
17 Oct 05	05-01-2020 BEO CUSIP 312972JK9								0 00
	21 Apr 05	-902 67	902 67	-892 23	10 44	0 00	10 44	0 00	0 00
02 Jun 05	FHLMC POOL #G01553 6 5%	-2,562 16	2,562 16	-2,673 45	-111 29	0 00	-111 29	0 00	-111 29
15 Jun 05	04-01-2033 BEO SEDOL B02RD65								0 00
	19 Jul 04	-2,562 16	2,562 16	-2,673 45	-111 29	0 00	-111 29	0 00	0 00
02 Dec 05	FHLMC POOL #G01553 6 5%	-1,286 21	1,286 21	-1,342 08	0 00	-55 87	0 00	-55 87	-55 87
15 Dec 05	04-01-2033 BEO SEDOL B02RD65								0 00
	19 Jul 04	-1,286 21	1,286 21	-1,342 08	0 00	-55 87	0 00	-55 87	-55 87
03 May 05	FHLMC POOL #G01553 6 5%	-2,365 90	2,365 90	-2,468 67	-102 77	0 00	-102 77	0 00	-102 77
16 May 05	04-01-2033 BEO SEDOL B02RD65								0 00
	19 Jul 04	-2,365 90	2,365 90	-2,468 67	-102 77	0 00	-102 77	0 00	0 00

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Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
04 Apr 05	15 Apr 05	FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65		-3,173 40	3,173 40	-3,311 24	-137 84	0 00	0 00	0 00	-137 84	0 00
				-3,173 40	3,173 40	-3,311 24	-137 84	0 00	0 00	0 00	-137 84	0 00
02 Nov 05	15 Nov 05	FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65		-2,332 07	2,332 07	-2,433 37	0 00	-101 30	0 00	0 00	0 00	-101 30
				-2,332 07	2,332 07	-2,433 37	0 00	-101 30	0 00	0 00	0 00	-101 30
02 Mar 05	15 Mar 05	FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65		-2,690 19	2,690 19	-2,807 05	-116 86	0 00	0 00	0 00	-116 86	0 00
				-2,690 19	2,690 19	-2,807 05	-116 86	0 00	0 00	0 00	-116 86	0 00
02 Feb 05	15 Feb 05	FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65		-2,328 61	2,328 61	-2,429 76	-101 15	0 00	0 00	0 00	-101 15	0 00
				-2,328 61	2,328 61	-2,429 76	-101 15	0 00	0 00	0 00	-101 15	0 00
04 Oct 05	17 Oct 05	FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65		-2,082 09	2,082 09	-2,172 53	0 00	-90 44	0 00	0 00	0 00	-90 44
				-2,082 09	2,082 09	-2,172 53	0 00	-90 44	0 00	0 00	0 00	-90 44
04 Jan 05	18 Jan 05	FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65		-3,358 11	3,358 11	-3,503 98	-145 87	0 00	0 00	0 00	-145 87	0 00
				-3,358 11	3,358 11	-3,503 98	-145 87	0 00	0 00	0 00	-145 87	0 00

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Sep 05	FHLMC POOL #G01553 6 5%	-2,607 80	2,607 80	-2,721 08	0 00	0 00	-113 28	0 00	0 00	-113 28	
15 Sep 05	04-01-2033 BEO SEDOL B02RD65										
19 Jul 04		-2,607 80	2,607 80	-2,721 08	0 00	0 00	-113 28	0 00	0 00	-113 28	
02 Aug 05	FHLMC POOL #G01553 6 5%	-2,531 30	2,531 30	-2,641 25	0 00	0 00	-109 95	0 00	0 00	-109 95	
15 Aug 05	04-01-2033 BEO SEDOL B02RD65										
19 Jul 04		-2,531 30	2,531 30	-2,641 25	0 00	0 00	-109 95	0 00	0 00	-109 95	
05 Jul 05	FHLMC POOL #G01553 6 5%	-2,600 64	2,600 64	-2,713 61	-112 97	0 00	0 00	0 00	-112 97	0 00	
15 Jul 05	04-01-2033 BEO SEDOL B02RD65										
19 Jul 04		-2,600 64	2,600 64	-2,713 61	-112 97	0 00	0 00	0 00	-112 97	0 00	
02 Nov 05	FHLMC POOL #G01912 5% 09-01-2035	-2,565 50	2,565 50	-2,532 83	32 67	0 00	0 00	0 00	32 67	0 00	
15 Nov 05	BEO CUSIP 3128LXDR8										
14 Sep 05		-2,565 50	2,565 50	-2,532 83	32 67	0 00	0 00	0 00	32 67	0 00	
02 Dec 05	FHLMC POOL #G01912 5% 09-01-2035	-2,298 61	2,298 61	-2,269 34	29 27	0 00	0 00	0 00	29 27	0 00	
15 Dec 05	BEO CUSIP 3128LXDR8										
14 Sep 05		-2,298 61	2,298 61	-2,269 34	29 27	0 00	0 00	0 00	29 27	0 00	
02 Dec 05	FHLMC POOL #G1-1681 5%	-1,306 85	1,306 85	-1,319 20	-12 35	0 00	0 00	0 00	-12 35	0 00	
15 Dec 05	04-01-2020 BEO SEDOL B0F11C8										
10 Jun 05		-1,306 85	1,306 85	-1,319 20	-12 35	0 00	0 00	0 00	-12 35	0 00	

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date				Market	Market		Total	Total
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Nov 05	FHLMC POOL #G1-1681 5%	-1,380 13	1,380 13	-1,393 18	-13 05	0 00	0 00	-13 05	0 00
15 Nov 05	04-01-2020 BEO SEDOL B0F11C6								
10 Jun 05		-1,380 13	1,380 13	-1,393 18	-13 05	0 00	0 00	-13 05	0 00
04 Oct 05	FHLMC POOL #G1-1681 5%	-1,427 73	1,427 73	-1,441 23	-13 50	0 00	0 00	-13 50	0 00
17 Oct 05	04-01-2020 BEO SEDOL B0F11C6								
10 Jun 05		-1,427 73	1,427 73	-1,441 23	-13 50	0 00	0 00	-13 50	0 00
02 Sep 05	FHLMC POOL #G1-1681 5%	-1,709 18	1,709 18	-1,725 34	-16 16	0 00	0 00	-16 16	0 00
15 Sep 05	04-01-2020 BEO SEDOL B0F11C6								
10 Jun 05		-1,709 18	1,709 18	-1,725 34	-16 16	0 00	0 00	-16 16	0 00
02 Aug 05	FHLMC POOL #G1-1681 5%	-1,396 93	1,396 93	-1,410 14	-13 21	0 00	0 00	-13 21	0 00
15 Aug 05	04-01-2020 BEO SEDOL B0F11C6								
10 Jun 05		-1,396 93	1,396 93	-1,410 14	-13 21	0 00	0 00	-13 21	0 00
02 Dec 05	FHLMC POOL #G1-1720 4 5%	-5,019 43	5,019 43	-4,947 28	72 15	0 00	0 00	72 15	0 00
15 Dec 05	08-01-2020 BEO CUSIP 31283K4D7								
24 Aug 05		-5,019 43	5,019 43	-4,947 28	72 15	0 00	0 00	72 15	0 00
02 Nov 05	FHLMC POOL #G1-1720 4 5%	-5,309 65	5,309 65	-5,233 32	76 33	0 00	0 00	76 33	0 00
15 Nov 05	08-01-2020 BEO CUSIP 31283K4D7								
24 Aug 05		-5,309 65	5,309 65	-5,233 32	76 33	0 00	0 00	76 33	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
04 Oct 05	FHLMC POOL #G1-1720 4 5%						
17 Oct 05	08-01-2020 BEO CUSIP 31283K4D7	-5,099 12	5,173 49	-5,173 49	0 00	74 37	0 00
24 Aug 05		-5,099 12	5,173 49	-5,173 49	0 00	74 37	0 00
02 Sep 05	FHLMC POOL #G1-1720 4 5%						
15 Sep 05	08-01-2020 BEO CUSIP 31283K4D7	-5,390 81	5,469 43	-5,469 43	0 00	78 62	0 00
24 Aug 05		-5,390 81	5,469 43	-5,469 43	0 00	78 62	0 00
02 Dec 05	FHLMC POOL #G11769 5% 10-01-2020						
15 Dec 05	BEO SEDOL B0MDQ64	-8,210 53	8,172 54	-8,172 54	0 00	-37 99	0 00
13 Sep 05		-8,210 53	8,172 54	-8,172 54	0 00	-37 99	0 00
02 Nov 05	FHLMC POOL #G11769 5% 10-01-2020						
15 Nov 05	BEO SEDOL B0MDQ64	-8,760 74	8,720 20	-8,720 20	0 00	-40 54	0 00
13 Sep 05		-8,760 74	8,720 20	-8,720 20	0 00	-40 54	0 00
04 Oct 05	FHLMC POOL #G11769 5% 10-01-2020						
17 Oct 05	BEO SEDOL B0MDQ64	-9,415 07	9,371 51	-9,371 51	0 00	-43 56	0 00
13 Sep 05		-9,415 07	9,371 51	-9,371 51	0 00	-43 56	0 00
02 Dec 05	FHLMC POOL #G1-1777 5 10-01-2020						
15 Dec 05	BEO SEDOL B0MDQ86	-1,764 66	1,756 63	-1,756 63	0 00	-8 03	0 00
14 Sep 05		-1,764 66	1,756 63	-1,756 63	0 00	-8 03	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Nov 05	FHLMC POOL #G1-1777 5 10-01-2020	15 Nov 05		-1,935 41	1,935 41	-1,944 26	-8 85	0 00	0 00	0 00	-8 85	0 00
	BEO SEDOL B0MDQ86											
14 Sep 05				-1,935 41	1,935 41	-1,944 26	-8 85	0 00	0 00	0 00	-8 85	0 00
04 Oct 05	FHLMC POOL #G1-1777 5 10-01-2020	17 Oct 05		-1,686 80	1,686 80	-1,694 51	-7 71	0 00	0 00	0 00	-7 71	0 00
	BEO SEDOL B0MDQ86											
14 Sep 05				-1,686 80	1,686 80	-1,694 51	-7 71	0 00	0 00	0 00	-7 71	0 00
02 Jun 05	FHLMC POOL #G1-8020 4 5%	15 Jun 05		-2,098 32	2,098 32	-2,070 12	28 20	0 00	0 00	0 00	28 20	0 00
	11-01-2019 BEO CUSIP 3128MMAW3											
26 Apr 05				-2,098 32	2,098 32	-2,070 12	28 20	0 00	0 00	0 00	28 20	0 00
02 Nov 05	FHLMC POOL #G1-8020 4 5%	15 Nov 05		-1,898 39	1,898 39	-1,872 88	25 51	0 00	0 00	0 00	25 51	0 00
	11-01-2019 BEO CUSIP 3128MMAW3											
26 Apr 05				-1,898 39	1,898 39	-1,872 88	25 51	0 00	0 00	0 00	25 51	0 00
04 Oct 05	FHLMC POOL #G1-8020 4 5%	17 Oct 05		-2,487 15	2,487 15	-2,453 73	33 42	0 00	0 00	0 00	33 42	0 00
	11-01-2019 BEO CUSIP 3128MMAW3											
26 Apr 05				-2,487 15	2,487 15	-2,453 73	33 42	0 00	0 00	0 00	33 42	0 00
02 Sep 05	FHLMC POOL #G1-8020 4 5%	15 Sep 05		-2,310 57	2,310 57	-2,279 52	31 05	0 00	0 00	0 00	31 05	0 00
	11-01-2019 BEO CUSIP 3128MMAW3											
26 Apr 05				-2,310 57	2,310 57	-2,279 52	31 05	0 00	0 00	0 00	31 05	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date					Short Term	Long Term	Short Term	Translation	Short Term	Long Term
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Aug 05		FHLMC POOL #G1-8020 4 5%	-1,861 09	1,861 09	-1,838 08	25 01	0 00	25 01	0 00	25 01	0 00
15 Aug 05	11-01-2019	BEO CUSIP 3128MMAW3									
	26 Apr 05		-1,861 09	1,861 09	-1,836 08	25 01	0 00	25 01	0 00	25 01	0 00
05 Jul 05		FHLMC POOL #G1-8020 4 5%	-2,504 93	2,504 93	-2,471 27	33 66	0 00	33 66	0 00	33 66	0 00
15 Jul 05	11-01-2019	BEO CUSIP 3128MMAW3									
	26 Apr 05		-2,504 93	2,504 93	-2,471 27	33 66	0 00	33 66	0 00	33 66	0 00
02 Dec 05		FHLMC POOL #G1-8020 4 5%	-1,758 12	1,758 12	-1,734 50	23 62	0 00	23 62	0 00	23 62	0 00
15 Dec 05	11-01-2019	BEO CUSIP 3128MMAW3									
	26 Apr 05		-1,758 12	1,758 12	-1,734 50	23 62	0 00	23 62	0 00	23 62	0 00
02 Dec 05		FNMA POOL #254239 6 5% DUE	-593 68	593 68	-609 26	-15 58	0 00	-15 58	0 00	-15 58	0 00
27 Dec 05	03-01-2032	REG SEDOL 2680295									
	08 Nov 05		-593 68	593 68	-609 26	-15 58	0 00	-15 58	0 00	-15 58	0 00
02 Aug 05		FNMA POOL #254516 6 5% DUE	-2,138 31	2,138 31	-2,241 62	-103 31	0 00	-103 31	0 00	-103 31	0 00
25 Aug 05	11-01-2032	REG SEDOL B03BN55									
	14 Sep 04		-2,138 31	2,138 31	-2,241 62	-103 31	0 00	-103 31	0 00	-103 31	0 00
02 Feb 05		FNMA POOL #254516 6 5% DUE	-3,168 26	3,168 26	-3,321 33	-153 07	0 00	-153 07	0 00	-153 07	0 00
25 Feb 05	11-01-2032	REG SEDOL B03BN55									
	14 Sep 04		-3,168 26	3,168 26	-3,321 33	-153 07	0 00	-153 07	0 00	-153 07	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Jun 05	FNMA POOL #254516 6 5% DUE	27 Jun 05	11-01-2032 REG SEDOL B03BN55	-2,388 92	2,388 92	-2,504 34	-115 42	0 00	0 00	0 00	-115 42	0 00
				14 Sep 04	2,388 92	-2,504 34	-115 42	0 00	0 00	0 00	-115 42	0 00
04 Oct 05	FNMA POOL #254516 6 5% DUE	25 Oct 05	11-01-2032 REG SEDOL B03BN55	-2,088 75	2,088 75	-2,189 66	0 00	-100 91	0 00	0 00	0 00	-100 91
				14 Sep 04	2,088 75	-2,189 66	0 00	-100 91	0 00	0 00	0 00	-100 91
04 Jan 05	FNMA POOL #254516 6 5% DUE	25 Jan 05	11-01-2032 REG SEDOL B03BN55	-2,740 30	2,740 30	-2,872 69	-132 39	0 00	0 00	0 00	-132 39	0 00
				14 Sep 04	2,740 30	-2,872 69	-132 39	0 00	0 00	0 00	-132 39	0 00
02 Mar 05	FNMA POOL #254516 6 5% DUE	25 Mar 05	11-01-2032 REG SEDOL B03BN55	-1,685 80	1,685 80	-1,767 25	-81 45	0 00	0 00	0 00	-81 45	0 00
				14 Sep 04	1,685 80	-1,767 25	-81 45	0 00	0 00	0 00	-81 45	0 00
02 Sep 05	FNMA POOL #254516 6 5% DUE	26 Sep 05	11-01-2032 REG SEDOL B03BN55	-2,597 46	2,597 46	-2,722 95	-125 49	0 00	0 00	0 00	-125 49	0 00
				14 Sep 04	2,597 46	-2,722 95	-125 49	0 00	0 00	0 00	-125 49	0 00
05 Jul 05	FNMA POOL #254516 6 5% DUE	25 Jul 05	11-01-2032 REG SEDOL B03BN55	-2,759 71	2,759 71	-2,893 04	-133 33	0 00	0 00	0 00	-133 33	0 00
				14 Sep 04	2,759 71	-2,893 04	-133 33	0 00	0 00	0 00	-133 33	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
02 Dec 05	FNMA POOL #254516 6 5% DUE	-1,670 26	1,670 26	-1,750 95	0 00	-80 69	0 00	-80 69
27 Dec 05	11-01-2032 REG SEDOL B03BN55							
	14 Sep 04	-1,670 26	1,670 26	-1,750 95	0 00	-80 69	0 00	-80 69
04 Apr 05	FNMA POOL #254516 6 5% DUE	-2,962 77	2,962 77	-3,105 91	-143 14	0 00	-143 14	0 00
25 Apr 05	11-01-2032 REG SEDOL B03BN55							
	14 Sep 04	-2,962 77	2,962 77	-3,105 91	-143 14	0 00	-143 14	0 00
03 May 05	FNMA POOL #254516 6 5% DUE	-1,682 54	1,682 54	-1,763 83	-81 29	0 00	-81 29	0 00
25 May 05	11-01-2032 REG SEDOL B03BN55							
	14 Sep 04	-1,682 54	1,682 54	-1,763 83	-81 29	0 00	-81 29	0 00
02 Nov 05	FNMA POOL #254516 6 5% DUE	-2,179 31	2,179 31	-2,284 60	0 00	-105 29	0 00	-105 29
25 Nov 05	11-01-2032 REG SEDOL B03BN55							
	14 Sep 04	-2,179 31	2,179 31	-2,284 60	0 00	-105 29	0 00	-105 29
03 May 05	FNMA POOL #254693 5 5% 04-01-2033	-31,052 13	31,052 13	-31,709 56	-657 43	0 00	-657 43	0 00
25 May 05	BEO CUSIP 31371K3A7							
	08 Feb 05	-31,052 13	31,052 13	-31,709 56	-657 43	0 00	-657 43	0 00
02 Nov 05	FNMA POOL #254693 5 5% 04-01-2033	-22,649 68	22,649 68	-23,129 22	-479 54	0 00	-479 54	0 00
25 Nov 05	BEO CUSIP 31371K3A7							
	08 Feb 05	-22,649 68	22,649 68	-23,129 22	-479 54	0 00	-479 54	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total		
						Short Term	Long Term			Short Term	Long Term	
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Aug 05	FNMA POOL #254693 5 5% 04-01-2033		-35,011 98	35,011 98	-35,753 25	-741 27	0 00	0 00	0 00	-741 27	0 00	
25 Aug 05	BEO CUSIP 31371K3A7											
08 Feb 05			-35,011 98	35,011 98	-35,753 25	-741 27	0 00	0 00	0 00	-741 27	0 00	
02 Jun 05	FNMA POOL #254693 5 5% 04-01-2033		-34,809 45	34,809 45	-35,546 43	-736 98	0 00	0 00	0 00	-736 98	0 00	
27 Jun 05	BEO CUSIP 31371K3A7											
08 Feb 05			-34,809 45	34,809 45	-35,546 43	-736 98	0 00	0 00	0 00	-736 98	0 00	
04 Oct 05	FNMA POOL #254693 5 5% 04-01-2033		-27,675 68	27,675 68	-28,261 63	-585 95	0 00	0 00	0 00	-585 95	0 00	
25 Oct 05	BEO CUSIP 31371K3A7											
08 Feb 05			-27,675 68	27,675 68	-28,261 63	-585 95	0 00	0 00	0 00	-585 95	0 00	
02 Mar 05	FNMA POOL #254693 5 5% 04-01-2033		-35,200 57	35,200 57	-35,945 83	-745 26	0 00	0 00	0 00	-745 26	0 00	
25 Mar 05	BEO CUSIP 31371K3A7											
08 Feb 05			-35,200 57	35,200 57	-35,945 83	-745 26	0 00	0 00	0 00	-745 26	0 00	
02 Sep 05	FNMA POOL #254693 5 5% 04-01-2033		-35,460 50	35,460 50	-36,211 27	-750 77	0 00	0 00	0 00	-750 77	0 00	
26 Sep 05	BEO CUSIP 31371K3A7											
08 Feb 05			-35,460 50	35,460 50	-36,211 27	-750 77	0 00	0 00	0 00	-750 77	0 00	
05 Jul 05	FNMA POOL #254693 5 5% 04-01-2033		-38,610 27	38,610 27	-39,427 72	-817 45	0 00	0 00	0 00	-817 45	0 00	
25 Jul 05	BEO CUSIP 31371K3A7											
08 Feb 05			-38,610 27	38,610 27	-39,427 72	-817 45	0 00	0 00	0 00	-817 45	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Dec 05	FNMA POOL #254693 5 5% 04-01-2033										
27 Dec 05	BEO CUSIP 31371K3A7		-22,444 53	22,444 53	-22,919 72	-475 19	0 00	0 00	-475 19	0 00	0 00
<hr/>											
04 Apr 05	FNMA POOL #254693 5 5% 04-01-2033										
25 Apr 05	BEO CUSIP 31371K3A7		-41,203 46	41,203 46	-42,075 81	-872 35	0 00	0 00	-872 35	0 00	0 00
<hr/>											
08 Feb 05			-41,203 46	41,203 46	-42,075 81	-872 35	0 00	0 00	-872 35	0 00	0 00
<hr/>											
04 Jan 05	FNMA POOL #254997 6% 11-01-2018										
25 Jan 05	BEO CUSIP 31371LGE3		-6,316 82	6,316 62	-6,525 36	-208 74	0 00	0 00	-208 74	0 00	0 00
<hr/>											
10 Jun 04			-6,316 82	6,316 62	-6,525 36	-208 74	0 00	0 00	-208 74	0 00	0 00
<hr/>											
02 Feb 05	FNMA POOL #255294 5 5% 06-01-2019										
25 Feb 05	BEO CUSIP 31371LRP6		-641 12	641 12	-681 26	-20 14	0 00	0 00	-20 14	0 00	0 00
<hr/>											
14 Apr 04			-641 12	641 12	-661 26	-20 14	0 00	0 00	-20 14	0 00	0 00
<hr/>											
04 Jan 05	FNMA POOL #255294 5 5% 06-01-2019										
25 Jan 05	BEO CUSIP 31371LRP6		-353 09	353 09	-364 18	-11 09	0 00	0 00	-11 09	0 00	0 00
<hr/>											
14 Apr 04			-353 09	353 09	-364 18	-11 09	0 00	0 00	-11 09	0 00	0 00
<hr/>											
02 Mar 05	FNMA POOL #255294 5 5% 06-01-2019										
25 Mar 05	BEO CUSIP 31371LRP6		-653 31	653 31	-673 83	-20 52	0 00	0 00	-20 52	0 00	0 00
<hr/>											
14 Apr 04			-653 31	653 31	-673 83	-20 52	0 00	0 00	-20 52	0 00	0 00

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Principal Paydowns</i>												
Fixed income												
Government mortgage backed securities												
United States												
02 Nov 05	FNMA POOL #357327 5% 01-01-2018			-3,903 46	3,903 46	-3,910 17	-6 71	0 00	0 00	0 00	-6 71	0 00
25 Nov 05	BEO CUSIP 31376J4L0											
18 Aug 05				-3,903 46	3,903 46	-3,910 17	-6 71	0 00	0 00	0 00	-6 71	0 00
04 Oct 05	FNMA POOL #357327 5% 01-01-2018			-4,424 82	4,424 82	-4,432 43	-7 61	0 00	0 00	0 00	-7 61	0 00
25 Oct 05	BEO CUSIP 31376J4L0											
18 Aug 05				-4,424 82	4,424 82	-4,432 43	-7 61	0 00	0 00	0 00	-7 61	0 00
02 Dec 05	FNMA POOL #357327 5% 01-01-2018			-2,312 91	2,312 91	-2,316 89	-3 98	0 00	0 00	0 00	-3 98	0 00
27 Dec 05	BEO CUSIP 31376J4L0											
18 Aug 05				-2,312 91	2,312 91	-2,316 89	-3 98	0 00	0 00	0 00	-3 98	0 00
02 Feb 05	FNMA POOL #357414 4% 07-01-2018			-3,068 75	3,068 75	-2,930 18	138 57	0 00	0 00	0 00	138 57	0 00
25 Feb 05	BEO SEDOL B01T878											
01 Jul 04				-3,068 75	3,068 75	-2,930 18	138 57	0 00	0 00	0 00	138 57	0 00
04 Jan 05	FNMA POOL #357414 4% 07-01-2018			-4,632 50	4,632 50	-4,423 31	209 19	0 00	0 00	0 00	209 19	0 00
25 Jan 05	BEO SEDOL B01T878											
01 Jul 04				-4,632 50	4,632 50	-4,423 31	209 19	0 00	0 00	0 00	209 19	0 00
02 Mar 05	FNMA POOL #357414 4% 07-01-2018			-2,061 73	2,061 73	-1,968 63	93 10	0 00	0 00	0 00	93 10	0 00
25 Mar 05	BEO SEDOL B01T878											
01 Jul 04				-2,061 73	2,061 73	-1,968 63	93 10	0 00	0 00	0 00	93 10	0 00

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		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
04 Apr 05	FNMA POOL #555987 7% 10-01-2033						
25 Apr 05	BEO CUSIP 31385XUL9	-32,864 04	31,022 10	-31,022 10	0 00	0 00	-1,841 94
	12 Dec 03	-32,864 04	31,022 10	-31,022 10	0 00	0 00	-1,841 94
02 Mar 05	FNMA POOL #555987 7% 10-01-2033						
25 Mar 05	BEO CUSIP 31385XUL9	-23,285 30	21,980 22	-21,980 22	0 00	0 00	-1,305 08
	12 Dec 03	-23,285 30	21,980 22	-21,980 22	0 00	0 00	-1,305 08
02 Nov 05	FNMA POOL #555987 7% 10-01-2033						
25 Nov 05	BEO CUSIP 31385XUL9	-18,043 58	17,032 29	-17,032 29	0 00	0 00	-1,011 29
	12 Dec 03	-18,043 58	17,032 29	-17,032 29	0 00	0 00	-1,011 29
02 Aug 05	FNMA POOL #555987 7% 10-01-2033						
25 Aug 05	BEO CUSIP 31385XUL9	-20,476 14	19,328 51	-19,328 51	0 00	0 00	-1,147 63
	12 Dec 03	-20,476 14	19,328 51	-19,328 51	0 00	0 00	-1,147 63
03 May 05	FNMA POOL #555987 7% 10-01-2033						
25 May 05	BEO CUSIP 31385XUL9	-12,054 28	11,378 67	-11,378 67	0 00	0 00	-675 61
	12 Dec 03	-12,054 28	11,378 67	-11,378 67	0 00	0 00	-675 61
02 Jun 05	FNMA POOL #555987 7% 10-01-2033						
27 Jun 05	BEO CUSIP 31385XUL9	-17,264 58	16,296 95	-16,296 95	0 00	0 00	-967 63
	12 Dec 03	-17,264 58	16,296 95	-16,296 95	0 00	0 00	-967 63

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Feb 05	FNMA POOL #555987 7% 10-01-2033	25 Feb 05	BEO CUSIP 31385XUL9	-18,260 10	18,260 10	-19,344 29	0 00	-1,084 19	0 00	0 00	-1,084 19	
				-16,260 10	18,260 10	-19,344 29	0 00	-1,084 19	0 00	0 00	-1,084 19	
04 Oct 05	FNMA POOL #555987 7% 10-01-2033	25 Oct 05	BEO CUSIP 31385XUL9	-13,799 82	13,799 82	-14,619 18	0 00	-819 36	0 00	0 00	-819 36	
				-13,799 82	13,799 82	-14,619 18	0 00	-819 36	0 00	0 00	-819 36	
02 Sep 05	FNMA POOL #555987 7% 10-01-2033	26 Sep 05	BEO CUSIP 31385XUL9	-20,882 26	20,882 26	-22,122 14	0 00	-1,239 88	0 00	0 00	-1,239 88	
				-20,882 26	20,882 26	-22,122 14	0 00	-1,239 88	0 00	0 00	-1,239 88	
05 Jul 05	FNMA POOL #555987 7% 10-01-2033	25 Jul 05	BEO CUSIP 31385XUL9	-20,242 94	20,242 94	-21,444 86	0 00	-1,201 92	0 00	0 00	-1,201 92	
				-20,242 94	20,242 94	-21,444 86	0 00	-1,201 92	0 00	0 00	-1,201 92	
04 Jan 05	FNMA POOL #555987 7% 10-01-2033	25 Jan 05	BEO CUSIP 31385XUL9	-20,452 76	20,452 76	-21,667 14	0 00	-1,214 38	0 00	0 00	-1,214 38	
				-20,452 76	20,452 76	-21,667 14	0 00	-1,214 38	0 00	0 00	-1,214 38	
02 Dec 05	FNMA POOL #555987 7% 10-01-2033	27 Dec 05	BEO CUSIP 31385XUL9	-15,613 65	15,613 65	-16,540 71	0 00	-927 06	0 00	0 00	-927 06	
				-15,613 65	15,613 65	-16,540 71	0 00	-927 06	0 00	0 00	-927 06	

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Principal Paydowns</i>												
Fixed income												
Government mortgage backed securities												
United States												
04 Jan 05	FNMA POOL #576411 6% DUE	25 Jan 05	03-01-2016 REG CUSIP 31386XKY1	-25,685 33	25,685 33	-26,534 15	-848 82	0 00	0 00	0 00	-848 82	0 00
				10 Jun 04	25,685 33	-26,534 15	-848 82	0 00	0 00	0 00	-848 82	0 00
02 Dec 05	FNMA POOL #576411 6% DUE	27 Dec 05	03-01-2016 REG CUSIP 31386XKY1	-16,846 65	16,846 65	-17,403 38	0 00	-556 73	0 00	0 00	0 00	-556 73
				10 Jun 04	16,846 65	-17,403 38	0 00	-556 73	0 00	0 00	0 00	-556 73
04 Apr 05	FNMA POOL #576411 6% DUE	25 Apr 05	03-01-2016 REG CUSIP 31386XKY1	-17,292 60	17,292 60	-17,864 07	-571 47	0 00	0 00	0 00	-571 47	0 00
				10 Jun 04	17,292 60	-17,864 07	-571 47	0 00	0 00	0 00	-571 47	0 00
02 Mar 05	FNMA POOL #576411 6% DUE	25 Mar 05	03-01-2016 REG CUSIP 31386XKY1	-11,957 14	11,957 14	-12,352 29	-395 15	0 00	0 00	0 00	-395 15	0 00
				10 Jun 04	11,957 14	-12,352 29	-395 15	0 00	0 00	0 00	-395 15	0 00
02 Nov 05	FNMA POOL #576411 6% DUE	25 Nov 05	03-01-2016 REG CUSIP 31386XKY1	-12,691 54	12,691 54	-13,110 96	0 00	-419 42	0 00	0 00	0 00	-419 42
				10 Jun 04	12,691 54	-13,110 96	0 00	-419 42	0 00	0 00	0 00	-419 42
02 Aug 05	FNMA POOL #576411 6% DUE	25 Aug 05	03-01-2016 REG CUSIP 31386XKY1	-27,861 53	27,861 53	-28,782 27	0 00	-920 74	0 00	0 00	0 00	-920 74
				10 Jun 04	27,861 53	-28,782 27	0 00	-920 74	0 00	0 00	0 00	-920 74

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
03 May 05	FNMA POOL #576411 6% DUE	-22,392 73	22,392 73	-23,132 74	-740 01	0 00	0 00	-740 01	0 00
25 May 05	03-01-2016 REG CUSIP 31386XKY1								
10 Jun 04		-22,392 73	22,392 73	-23,132 74	-740 01	0 00	0 00	-740 01	0 00
02 Jun 05	FNMA POOL #576411 6% DUE	-8,067 24	8,067 24	-8,333 84	-266 60	0 00	0 00	-266 60	0 00
27 Jun 05	03-01-2016 REG CUSIP 31386XKY1								
10 Jun 04		-8,067 24	8,067 24	-8,333 84	-266 60	0 00	0 00	-266 60	0 00
02 Feb 05	FNMA POOL #576411 6% DUE	-28,647 15	28,647 15	-29,593 85	-946 70	0 00	0 00	-946 70	0 00
25 Feb 05	03-01-2016 REG CUSIP 31386XKY1								
10 Jun 04		-28,647 15	28,647 15	-29,593 85	-946 70	0 00	0 00	-946 70	0 00
04 Oct 05	FNMA POOL #576411 6% DUE	-12,878 91	12,878 91	-13,304 52	0 00	-425 61	0 00	0 00	-425 61
25 Oct 05	03-01-2016 REG CUSIP 31386XKY1								
10 Jun 04		-12,878 91	12,878 91	-13,304 52	0 00	-425 61	0 00	0 00	-425 61
02 Sep 05	FNMA POOL #576411 6% DUE	-29,032 36	29,032 36	-29,991 79	0 00	-959 43	0 00	0 00	-959 43
26 Sep 05	03-01-2016 REG CUSIP 31386XKY1								
10 Jun 04		-29,032 36	29,032 36	-29,991 79	0 00	-959 43	0 00	0 00	-959 43
05 Jul 05	FNMA POOL #576411 6% DUE	-26,081 75	26,081 75	-26,943 67	0 00	-861 92	0 00	0 00	-861 92
25 Jul 05	03-01-2016 REG CUSIP 31386XKY1								
10 Jun 04		-26,081 75	26,081 75	-26,943 67	0 00	-861 92	0 00	0 00	-861 92

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss
							Short Term	Long Term	Total	
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
05 Jul 05	FNMA POOL #584829 6% DUE	25 Jul 05	05-01-2016 REG CUSIP 31387HWW7	-88 46	88 46	-91 38	0 00	-2 92	0 00	-2 92
				10 Jun 04	88 46	-91 38	0 00	-2 92	0 00	-2 92
04 Jan 05	FNMA POOL #584829 6% DUE	25 Jan 05	05-01-2016 REG CUSIP 31387HWW7	-565 81	565 81	-584 51	-18 70	0 00	-18 70	0 00
				10 Jun 04	565 81	-584 51	-18 70	0 00	-18 70	0 00
02 Dec 05	FNMA POOL #584829 6% DUE	27 Dec 05	05-01-2016 REG CUSIP 31387HWW7	-392 67	392 67	-405 65	0 00	-12 98	0 00	-12 98
				10 Jun 04	392 67	-405 65	0 00	-12 98	0 00	-12 98
04 Apr 05	FNMA POOL #584829 6% DUE	25 Apr 05	05-01-2016 REG CUSIP 31387HWW7	-333 61	333 61	-344 63	-11 02	0 00	-11 02	0 00
				10 Jun 04	333 61	-344 63	-11 02	0 00	-11 02	0 00
02 Mar 05	FNMA POOL #584829 6% DUE	25 Mar 05	05-01-2016 REG CUSIP 31387HWW7	-262 38	262 38	-271 05	-8 67	0 00	-8 67	0 00
				10 Jun 04	262 38	-271 05	-8 67	0 00	-8 67	0 00
02 Nov 05	FNMA POOL #584829 6% DUE	25 Nov 05	05-01-2016 REG CUSIP 31387HWW7	-92 51	92 51	-95 57	0 00	-3 06	0 00	-3 06
				10 Jun 04	92 51	-95 57	0 00	-3 06	0 00	-3 06

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
						Short Term	Long Term	Translation	Short Term	
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
02 Aug 05	FNMA POOL #584829 6% DUE									
25 Aug 05	05-01-2016 REG CUSIP 31387HVV7		-92 42	92 42	-95 47	0 00	-3 05	0 00	0 00	-3 05
		10 Jun 04	-92 42	92 42	-95 47	0 00	-3 05	0 00	0 00	-3 05
03 May 05	FNMA POOL #584829 6% DUE									
25 May 05	05-01-2016 REG CUSIP 31387HVV7		-295 34	295 34	-305 10	-9 76	0 00	0 00	-9 76	0 00
		10 Jun 04	-295 34	295 34	-305 10	-9 76	0 00	0 00	-9 76	0 00
02 Feb 05	FNMA POOL #584829 6% DUE									
25 Feb 05	05-01-2016 REG CUSIP 31387HVV7		-86 38	86 38	-89 23	-2 85	0 00	0 00	-2 85	0 00
		10 Jun 04	-86 38	86 38	-89 23	-2 85	0 00	0 00	-2 85	0 00
02 Jun 05	FNMA POOL #584829 6% DUE									
27 Jun 05	05-01-2016 REG CUSIP 31387HVV7		-206 81	206 81	-213 64	-6 83	0 00	0 00	-6 83	0 00
		10 Jun 04	-206 81	206 81	-213 64	-6 83	0 00	0 00	-6 83	0 00
04 Oct 05	FNMA POOL #584829 6% DUE									
25 Oct 05	05-01-2016 REG CUSIP 31387HVV7		-583 02	583 02	-602 29	0 00	-19 27	0 00	0 00	-19 27
		10 Jun 04	-583 02	583 02	-602 29	0 00	-19 27	0 00	0 00	-19 27
02 Sep 05	FNMA POOL #584829 6% DUE									
26 Sep 05	05-01-2016 REG CUSIP 31387HVV7		-326 20	326 20	-336 98	0 00	-10 78	0 00	0 00	-10 78
		10 Jun 04	-326 20	326 20	-336 98	0 00	-10 78	0 00	0 00	-10 78

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
04 Jan 05	FNMA POOL #656490 6% DUE	-18,936 29	18,936 29	-19,562 08	-625 79	0 00	0 00	0 00	-625 79	0 00	0 00
25 Jan 05	09-01-2017 REG SEDOL B115H09										
10 Jun 04		-18,936 29	18,936 29	-19,562 08	-625 79	0 00	0 00	0 00	-625 79	0 00	0 00
02 Sep 05	FNMA POOL #656718 6 5% 08-01-2032	-20,427 24	20,427 24	-21,394 34	0 00	0 00	-967 10	0 00	0 00	0 00	-967 10
26 Sep 05	BEO CUSIP 31390USF4										
31 Aug 04		-20,427 24	20,427 24	-21,394 34	0 00	0 00	-967 10	0 00	0 00	0 00	-967 10
05 Jul 05	FNMA POOL #656718 6 5% 08-01-2032	-17,989 11	17,989 11	-18,840 78	-851 67	0 00	0 00	0 00	-851 67	0 00	0 00
25 Jul 05	BEO CUSIP 31390USF4										
31 Aug 04		-17,989 11	17,989 11	-18,840 78	-851 67	0 00	0 00	0 00	-851 67	0 00	0 00
04 Oct 05	FNMA POOL #656718 6 5% 08-01-2032	-324 47	324 47	-339 83	0 00	0 00	-15 36	0 00	0 00	0 00	-15 36
25 Oct 05	BEO CUSIP 31390USF4										
31 Aug 04		-324 47	324 47	-339 83	0 00	0 00	-15 36	0 00	0 00	0 00	-15 36
02 Dec 05	FNMA POOL #656718 6 5% 08-01-2032	-39,554 98	39,554 98	-41,427 66	0 00	0 00	-1,872 68	0 00	0 00	0 00	-1,872 68
27 Dec 05	BEO CUSIP 31390USF4										
31 Aug 04		-39,554 98	39,554 98	-41,427 66	0 00	0 00	-1,872 68	0 00	0 00	0 00	-1,872 68
04 Jan 05	FNMA POOL #656718 6 5% 08-01-2032	-39,390 87	39,390 87	-41,255 78	-1,864 91	0 00	0 00	0 00	-1,864 91	0 00	0 00
25 Jan 05	BEO CUSIP 31390USF4										
31 Aug 04		-39,390 87	39,390 87	-41,255 78	-1,864 91	0 00	0 00	0 00	-1,864 91	0 00	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	Short Term	Long Term	
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
04 Apr 05	FNMA POOL #656718 6 5% 08-01-2032		-376 80	376 80	-394 64	-17 84	0 00	0 00	-17 84	0 00
25 Apr 05	BEO CUSIP 31390USF4									
	31 Aug 04		-376 80	376 80	-394 64	-17 84	0 00	0 00	-17 84	0 00
02 Mar 05	FNMA POOL #656718 6 5% 08-01-2032		-375 76	375 76	-393 55	-17 79	0 00	0 00	-17 79	0 00
25 Mar 05	BEO CUSIP 31390USF4									
	31 Aug 04		-375 76	375 76	-393 55	-17 79	0 00	0 00	-17 79	0 00
02 Nov 05	FNMA POOL #656718 6 5% 08-01-2032		-330 22	330 22	-345 85	0 00	-15 63	0 00	0 00	-15 63
25 Nov 05	BEO CUSIP 31390USF4									
	31 Aug 04		-330 22	330 22	-345 85	0 00	-15 63	0 00	0 00	-15 63
02 Aug 05	FNMA POOL #656718 6 5% 08-01-2032		-511 46	511 46	-535 67	-24 21	0 00	0 00	-24 21	0 00
25 Aug 05	BEO CUSIP 31390USF4									
	31 Aug 04		-511 46	511 46	-535 67	-24 21	0 00	0 00	-24 21	0 00
03 May 05	FNMA POOL #656718 6 5% 08-01-2032		-18,842 41	18,842 41	-19,734 48	-892 07	0 00	0 00	-892 07	0 00
25 May 05	BEO CUSIP 31390USF4									
	31 Aug 04		-18,842 41	18,842 41	-19,734 48	-892 07	0 00	0 00	-892 07	0 00
02 Feb 05	FNMA POOL #656718 6 5% 08-01-2032		-365 22	365 22	-382 51	-17 29	0 00	0 00	-17 29	0 00
25 Feb 05	BEO CUSIP 31390USF4									
	31 Aug 04		-365 22	365 22	-382 51	-17 29	0 00	0 00	-17 29	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Jun 05	FNMA POOL #656718 6 5% 08-01-2032		-378 88	378 88	-396 82	-17 94	0 00	0 00	0 00	-17 94	0 00
27 Jun 05	BEO CUSIP 31390USF4										
		31 Aug 04	-378 88	378 88	-396 82	-17 94	0 00	0 00	0 00	-17 94	0 00
02 Sep 05	FNMA POOL #662965 6 5% DUE		-9,934 51	9,934 51	-10,406 40	-471 89	0 00	0 00	0 00	-471 89	0 00
26 Sep 05	09-01-2032 REG CUSIP 31391CQS7										
		15 Sep 04	-9,934 51	9,934 51	-10,406 40	-471 89	0 00	0 00	0 00	-471 89	0 00
05 Jul 05	FNMA POOL #662965 6 5% DUE		-3,050 45	3,050 45	-3,195 35	-144 90	0 00	0 00	0 00	-144 90	0 00
25 Jul 05	09-01-2032 REG CUSIP 31391CQS7										
		15 Sep 04	-3,050 45	3,050 45	-3,195 35	-144 90	0 00	0 00	0 00	-144 90	0 00
04 Jan 05	FNMA POOL #662965 6 5% DUE		-13,483 33	13,483 33	-14,123 79	-640 46	0 00	0 00	0 00	-640 46	0 00
25 Jan 05	09-01-2032 REG CUSIP 31391CQS7										
		15 Sep 04	-13,483 33	13,483 33	-14,123 79	-640 46	0 00	0 00	0 00	-640 46	0 00
04 Apr 05	FNMA POOL #662965 6 5% DUE		-364 88	364 88	-382 21	-17 33	0 00	0 00	0 00	-17 33	0 00
25 Apr 05	09-01-2032 REG CUSIP 31391CQS7										
		15 Sep 04	-364 88	364 88	-382 21	-17 33	0 00	0 00	0 00	-17 33	0 00
02 Mar 05	FNMA POOL #662965 6 5% DUE		-354 25	354 25	-371 08	-16 83	0 00	0 00	0 00	-16 83	0 00
25 Mar 05	09-01-2032 REG CUSIP 31391CQS7										
		15 Sep 04	-354 25	354 25	-371 08	-16 83	0 00	0 00	0 00	-16 83	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Aug 05	FNMA POOL #662965 6 5% DUE										
25 Aug 05	09-01-2032 REG CUSIP 31391CQS7		-29,900 22	29,900 22	-31,320 48	-1,420 26	0 00	0 00	0 00	-1,420 26	0 00
			-29,900 22	29,900 22	-31,320 48	-1,420 26	0 00	0 00	0 00	-1,420 26	0 00
03 May 05	FNMA POOL #662965 6 5% DUE										
25 May 05	09-01-2032 REG CUSIP 31391CQS7		-450 56	450 56	-471 96	-21 40	0 00	0 00	0 00	-21 40	0 00
			-450 56	450 56	-471 96	-21 40	0 00	0 00	0 00	-21 40	0 00
02 Feb 05	FNMA POOL #662965 6 5% DUE										
25 Feb 05	09-01-2032 REG CUSIP 31391CQS7		-387 01	387 01	-405 39	-18 38	0 00	0 00	0 00	-18 38	0 00
			-387 01	387 01	-405 39	-18 38	0 00	0 00	0 00	-18 38	0 00
02 Jun 05	FNMA POOL #662965 6 5% DUE										
27 Jun 05	09-01-2032 REG CUSIP 31391CQS7		-376 47	376 47	-394 35	-17 88	0 00	0 00	0 00	-17 88	0 00
			-376 47	376 47	-394 35	-17 88	0 00	0 00	0 00	-17 88	0 00
04 Jan 05	FNMA POOL #678653 5 5% 02-01-2018										
25 Jan 05	BEO CUSIP 31391V5N9		-5,557 27	5,557 27	-5,750 91	-193 64	0 00	0 00	0 00	-193 64	0 00
			-5,557 27	5,557 27	-5,750 91	-193 64	0 00	0 00	0 00	-193 64	0 00
03 May 05	FNMA POOL #685461 5 5% 03-01-2018										
25 May 05	BEO CUSIP 31400EQN3		-351 50	351 50	-363 75	-12 25	0 00	0 00	0 00	-12 25	0 00
			-351 50	351 50	-363 75	-12 25	0 00	0 00	0 00	-12 25	0 00

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Realized gain/loss	Short Term	Long Term	Total
Settle Date	Acquisition Date											
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Aug 05		FNMA POOL #685461 5 5% 03-01-2018	-115 70	115 70	-119 73	-4 03	0 00	0 00	0 00	-4 03	0 00	0 00
25 Aug 05		BEO CUSIP 31400EQN3										
07 Dec 04			-115 70	115 70	-119 73	-4 03	0 00	0 00	0 00	-4 03	0 00	0 00
02 Nov 05		FNMA POOL #685461 5 5% 03-01-2018	-374 43	374 43	-387 48	-13 05	0 00	0 00	0 00	-13 05	0 00	0 00
25 Nov 05		BEO CUSIP 31400EQN3										
07 Dec 04			-374 43	374 43	-387 48	-13 05	0 00	0 00	0 00	-13 05	0 00	0 00
02 Feb 05		FNMA POOL #685461 5 5% 03-01-2018	-6,721 06	6,721 06	-6,955 25	-234 19	0 00	0 00	0 00	-234 19	0 00	0 00
25 Feb 05		BEO CUSIP 31400EQN3										
07 Dec 04			-6,721 06	6,721 06	-6,955 25	-234 19	0 00	0 00	0 00	-234 19	0 00	0 00
04 Oct 05		FNMA POOL #685461 5 5% 03-01-2018	-103 68	103 68	-107 29	-3 61	0 00	0 00	0 00	-3 61	0 00	0 00
25 Oct 05		BEO CUSIP 31400EQN3										
07 Dec 04			-103 68	103 68	-107 29	-3 61	0 00	0 00	0 00	-3 61	0 00	0 00
02 Jun 05		FNMA POOL #685461 5 5% 03-01-2018	-292 61	292 61	-302 81	-10 20	0 00	0 00	0 00	-10 20	0 00	0 00
27 Jun 05		BEO CUSIP 31400EQN3										
07 Dec 04			-292 61	292 61	-302 81	-10 20	0 00	0 00	0 00	-10 20	0 00	0 00
05 Jul 05		FNMA POOL #685461 5 5% 03-01-2018	-259 50	259 50	-268 54	-9 04	0 00	0 00	0 00	-9 04	0 00	0 00
25 Jul 05		BEO CUSIP 31400EQN3										
07 Dec 04			-259 50	259 50	-268 54	-9 04	0 00	0 00	0 00	-9 04	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
02 Sep 05	FNMA POOL #685461 5 5% 03-01-2018	-248 57	248 57	-257 23	-8 66	0 00	-8 66
26 Sep 05	BEO CUSIP 31400EQN3						
07 Dec 04		-248 57	248 57	-257 23	-8 66	0 00	-8 66
02 Mar 05	FNMA POOL #685461 5 5% 03-01-2018	-10,824 98	10,824 98	-11,202 16	-377 18	0 00	-377 18
25 Mar 05	BEO CUSIP 31400EQN3						
07 Dec 04		-10,824 98	10,824 98	-11,202 16	-377 18	0 00	-377 18
04 Apr 05	FNMA POOL #685461 5 5% 03-01-2018	-326 81	326 81	-338 20	-11 39	0 00	-11 39
25 Apr 05	BEO CUSIP 31400EQN3						
07 Dec 04		-326 81	326 81	-338 20	-11 39	0 00	-11 39
02 Dec 05	FNMA POOL #685461 5 5% 03-01-2018	-177 78	177 78	-183 97	-6 19	0 00	-6 19
27 Dec 05	BEO CUSIP 31400EQN3						
07 Dec 04		-177 78	177 78	-183 97	-6 19	0 00	-6 19
04 Jan 05	FNMA POOL #685461 5 5% 03-01-2018	-7,756 76	7,756 76	-8,027 03	-270 27	0 00	-270 27
25 Jan 05	BEO CUSIP 31400EQN3						
07 Dec 04		-7,756 76	7,756 76	-8,027 03	-270 27	0 00	-270 27
04 Jan 05	FNMA POOL #703721 4 5% 03-01-2018	-9,342 94	9,342 94	-9,087 65	255 29	0 00	255 29
25 Jan 05	BEO SEDOL B02FD14						
24 May 04		-9,342 94	9,342 94	-9,087 65	255 29	0 00	255 29

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Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
03 May 05		FNMA POOL #703721 4 5% 03-01-2018	42 33	0 00	42 33	0 00	42 33	0 00
25 May 05		BEO SEDOL B02FD14						
	24 May 04		42 33	0 00	42 33	0 00	42 33	0 00
02 Aug 05		FNMA POOL #703721 4 5% 03-01-2018	0 00	162 03	0 00	162 03	0 00	162 03
25 Aug 05		BEO SEDOL B02FD14						
	24 May 04		0 00	162 03	0 00	162 03	0 00	162 03
02 Nov 05		FNMA POOL #703721 4 5% 03-01-2018	0 00	111 80	0 00	111 80	0 00	111 80
25 Nov 05		BEO SEDOL B02FD14						
	24 May 04		0 00	111 80	0 00	111 80	0 00	111 80
02 Feb 05		FNMA POOL #703721 4 5% 03-01-2018	81 91	0 00	81 91	0 00	81 91	0 00
25 Feb 05		BEO SEDOL B02FD14						
	24 May 04		81 91	0 00	81 91	0 00	81 91	0 00
02 Jun 05		FNMA POOL #703721 4 5% 03-01-2018	0 00	98 99	0 00	98 99	0 00	98 99
27 Jun 05		BEO SEDOL B02FD14						
	24 May 04		0 00	98 99	0 00	98 99	0 00	98 99
04 Oct 05		FNMA POOL #703721 4 5% 03-01-2018	0 00	206 59	0 00	206 59	0 00	206 59
25 Oct 05		BEO SEDOL B02FD14						
	24 May 04		0 00	206 59	0 00	206 59	0 00	206 59

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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	Short Term	Long Term	
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
05 Jul 05	FNMA POOL #703721 4 5% 03-01-2018		-4,696 33	4,696 33	-4,568 01	0 00	128 32	0 00	0 00	128 32
25 Jul 05	BEO SEDOL B02FD14									
			-4,696 33	4,696 33	-4,568 01	0 00	128 32	0 00	0 00	128 32
02 Sep 05	FNMA POOL #703721 4 5% 03-01-2018		-5,361 25	5,361 25	-5,214 76	0 00	146 49	0 00	0 00	146 49
26 Sep 05	BEO SEDOL B02FD14									
			-5,361 25	5,361 25	-5,214 76	0 00	146 49	0 00	0 00	146 49
02 Mar 05	FNMA POOL #703721 4 5% 03-01-2018		-1,557 28	1,557 28	-1,514 73	42 55	0 00	0 00	42 55	0 00
25 Mar 05	BEO SEDOL B02FD14									
			-1,557 28	1,557 28	-1,514 73	42 55	0 00	0 00	42 55	0 00
04 Apr 05	FNMA POOL #703721 4 5% 03-01-2018		-3,155 90	3,155 90	-3,069 67	86 23	0 00	0 00	86 23	0 00
25 Apr 05	BEO SEDOL B02FD14									
			-3,155 90	3,155 90	-3,069 67	86 23	0 00	0 00	86 23	0 00
02 Dec 05	FNMA POOL #703721 4 5% 03-01-2018		-4,810 05	4,810 05	-4,678 62	0 00	131 43	0 00	0 00	131 43
27 Dec 05	BEO SEDOL B02FD14									
			-4,810 05	4,810 05	-4,678 62	0 00	131 43	0 00	0 00	131 43
02 Dec 05	FNMA POOL #725027 5% 11-01-2033		-4,826 56	4,826 56	-4,711 55	115 01	0 00	0 00	115 01	0 00
27 Dec 05	BEO SEDOL B06Z2J1									
			-4,826 56	4,826 56	-4,711 55	115 01	0 00	0 00	115 01	0 00

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Realized gain/loss

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date												
Principal Paydowns													
Fixed income													
Government mortgage backed securities													
United States													
02 Dec 05	FNMA POOL #725162 6% 02-01-2034	-4,576 46	4,576 46	-4,672 82	-96 36	0 00	-96 36	0 00	0 00	0 00	-96 36	0 00	0 00
27 Dec 05	BEO CUSIP 31402CTT9												
23 Aug 05		-4,576 46	4,576 46	-4,672 82	-96 36	0 00	-96 36	0 00	0 00	0 00	-96 36	0 00	0 00
02 Sep 05	FNMA POOL #725162 6% 02-01-2034	-7,950 89	7,950 89	-8,118 29	-167 40	0 00	-167 40	0 00	0 00	0 00	-167 40	0 00	0 00
26 Sep 05	BEO CUSIP 31402CTT9												
23 Aug 05		-7,950 89	7,950 89	-8,118 29	-167 40	0 00	-167 40	0 00	0 00	0 00	-167 40	0 00	0 00
02 Nov 05	FNMA POOL #725162 6% 02-01-2034	-6,019 85	6,019 85	-6,146 60	-126 75	0 00	-126 75	0 00	0 00	0 00	-126 75	0 00	0 00
25 Nov 05	BEO CUSIP 31402CTT9												
23 Aug 05		-6,019 85	6,019 85	-6,146 60	-126 75	0 00	-126 75	0 00	0 00	0 00	-126 75	0 00	0 00
04 Oct 05	FNMA POOL #725162 6% 02-01-2034	-6,101 10	6,101 10	-6,229 56	-128 46	0 00	-128 46	0 00	0 00	0 00	-128 46	0 00	0 00
25 Oct 05	BEO CUSIP 31402CTT9												
23 Aug 05		-6,101 10	6,101 10	-6,229 56	-128 46	0 00	-128 46	0 00	0 00	0 00	-128 46	0 00	0 00
04 Oct 05	FNMA POOL #725206 5 5% 02-01-2034	-20,451 05	20,451 05	-20,534 13	-83 08	0 00	-83 08	0 00	0 00	0 00	-83 08	0 00	0 00
25 Oct 05	BEO SEDOL B02FNN6												
22 Jul 05		-20,451 05	20,451 05	-20,534 13	-83 08	0 00	-83 08	0 00	0 00	0 00	-83 08	0 00	0 00
02 Dec 05	FNMA POOL #725206 5 5% 02-01-2034	-15,519 50	15,519 50	-15,582 55	-63 05	0 00	-63 05	0 00	0 00	0 00	-63 05	0 00	0 00
27 Dec 05	BEO SEDOL B02FNN6												
22 Jul 05		-15,519 50	15,519 50	-15,582 55	-63 05	0 00	-63 05	0 00	0 00	0 00	-63 05	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Market		Total		
Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
02 Nov 05	FNMA POOL #725206 5 5% 02-01-2034	25 Nov 05	BEO SEDOL B02FNIN6	-19,213 92	19,213 92	-19,291 98	-78 06	0 00	-78 06	0 00
02 Jul 05				-19,213 92	19,213 92	-19,291 98	-78 06	0 00	-78 06	0 00
02 Mar 05	FNMA POOL #725232 5% 03-01-2034	25 Mar 05	BEO SEDOL B03QMZ3	-26,154 05	26,154 05	-25,703 51	450 54	0 00	450 54	0 00
13 Apr 04				-26,154 05	26,154 05	-25,703 51	450 54	0 00	450 54	0 00
04 Apr 05	FNMA POOL #725232 5% 03-01-2034	25 Apr 05	BEO SEDOL B03QMZ3	-35,288 97	35,288 97	-34,681 06	607 91	0 00	607 91	0 00
13 Apr 04				-35,288 97	35,288 97	-34,681 06	607 91	0 00	607 91	0 00
04 Jan 05	FNMA POOL #725232 5% 03-01-2034	25 Jan 05	BEO SEDOL B03QMZ3	-28,758 37	28,758 37	-28,262 96	495 41	0 00	495 41	0 00
13 Apr 04				-28,758 37	28,758 37	-28,262 96	495 41	0 00	495 41	0 00
03 May 05	FNMA POOL #725232 5% 03-01-2034	25 May 05	BEO SEDOL B03QMZ3	-29,051 59	29,051 59	-28,551 13	0 00	500 46	0 00	500 46
13 Apr 04				-29,051 59	29,051 59	-28,551 13	0 00	500 46	0 00	500 46
02 Feb 05	FNMA POOL #725232 5% 03-01-2034	25 Feb 05	BEO SEDOL B03QMZ3	-24,371 36	24,371 36	-23,951 53	419 83	0 00	419 83	0 00
13 Apr 04				-24,371 36	24,371 36	-23,951 53	419 83	0 00	419 83	0 00

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Jun 05	FNMA POOL #725232 5% 03-01-2034	-30,318 99	30,318 99	-29,796 70	0 00	522 29	0 00	0 00	522 29	522 29	
27 Jun 05	BEO SEDOL B03QMZ3										
13 Apr 04		-30,318 99	30,318 99	-29,796 70	0 00	522 29	0 00	0 00	522 29	522 29	
02 Sep 05	FNMA POOL #725407 6 5% 01-01-2034	-9,747 32	9,747 32	-10,218 24	-470 92	0 00	0 00	-470 92	0 00	-470 92	0 00
26 Sep 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-9,747 32	9,747 32	-10,218 24	-470 92	0 00	0 00	-470 92	0 00	-470 92	0 00
02 Mar 05	FNMA POOL #725407 6 5% 01-01-2034	-9,766 97	9,766 97	-10,238 84	-471 87	0 00	0 00	-471 87	0 00	-471 87	0 00
25 Mar 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-9,766 97	9,766 97	-10,238 84	-471 87	0 00	0 00	-471 87	0 00	-471 87	0 00
04 Apr 05	FNMA POOL #725407 6 5% 01-01-2034	-11,954 46	11,954 46	-12,532 02	-577 56	0 00	0 00	-577 56	0 00	-577 56	0 00
25 Apr 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-11,954 46	11,954 46	-12,532 02	-577 56	0 00	0 00	-577 56	0 00	-577 56	0 00
04 Oct 05	FNMA POOL #725407 6 5% 01-01-2034	-7,731 55	7,731 55	-8,105 08	0 00	-373 53	0 00	0 00	-373 53	-373 53	0 00
25 Oct 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-7,731 55	7,731 55	-8,105 08	0 00	-373 53	0 00	0 00	-373 53	-373 53	0 00
04 Jan 05	FNMA POOL #725407 6 5% 01-01-2034	-13,930 69	13,930 69	-14,603 72	-673 03	0 00	0 00	-673 03	0 00	-673 03	0 00
25 Jan 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-13,930 69	13,930 69	-14,603 72	-673 03	0 00	0 00	-673 03	0 00	-673 03	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
<i>Principal Paydowns</i>											
Fixed income											
Government mortgage backed securities											
United States											
03 May 05	FNMA POOL #725407 6 5% 01-01-2034	-9,272 55	9,272 55	-9,720 53	-447 98	0 00	0 00	0 00	-447 98	0 00	0 00
25 May 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-9,272 55	9,272 55	-9,720 53	-447 98	0 00	0 00	0 00	-447 98	0 00	0 00
02 Aug 05	FNMA POOL #725407 6 5% 01-01-2034	-8,753 21	8,753 21	-9,176 10	-422 89	0 00	0 00	0 00	-422 89	0 00	0 00
25 Aug 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-8,753 21	8,753 21	-9,176 10	-422 89	0 00	0 00	0 00	-422 89	0 00	0 00
02 Dec 05	FNMA POOL #725407 6 5% 01-01-2034	-5,545 06	5,545 06	-5,812 96	0 00	0 00	-267 90	0 00	0 00	-267 90	-267 90
27 Dec 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-5,545 06	5,545 06	-5,812 96	0 00	0 00	-267 90	0 00	0 00	-267 90	-267 90
02 Jun 05	FNMA POOL #725407 6 5% 01-01-2034	-9,485 17	9,485 17	-9,943 43	-458 26	0 00	0 00	0 00	-458 26	0 00	0 00
27 Jun 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-9,485 17	9,485 17	-9,943 43	-458 26	0 00	0 00	0 00	-458 26	0 00	0 00
02 Feb 05	FNMA POOL #725407 6 5% 01-01-2034	-9,225 74	9,225 74	-9,671 46	-445 72	0 00	0 00	0 00	-445 72	0 00	0 00
25 Feb 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-9,225 74	9,225 74	-9,671 46	-445 72	0 00	0 00	0 00	-445 72	0 00	0 00
02 Nov 05	FNMA POOL #725407 6 5% 01-01-2034	-7,484 36	7,484 36	-7,845 95	0 00	0 00	-361 59	0 00	0 00	-361 59	-361 59
25 Nov 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-7,484 36	7,484 36	-7,845 95	0 00	0 00	-361 59	0 00	0 00	-361 59	-361 59

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
05 Jul 05	FNMA POOL #725407 6 5% 01-01-2034	-9,303 58	9,303 58	-9,753 06	-449 48	0 00	0 00	0 00	0 00	-449 48	0 00
25 Jul 05	BEO CUSIP 31402C3Q3										
14 Sep 04		-9,303 58	9,303 58	-9,753 06	-449 48	0 00	0 00	0 00	0 00	-449 48	0 00
05 Jul 05	FNMA POOL #725424 5 5% 04-01-2034	-32,084 64	32,084 64	-32,367 89	-283 25	0 00	0 00	0 00	0 00	-283 25	0 00
25 Jul 05	BEO SEDOL B083RR6										
27 Apr 05		-32,084 64	32,084 64	-32,367 89	-283 25	0 00	0 00	0 00	0 00	-283 25	0 00
02 Sep 05	FNMA POOL #725424 5 5% 04-01-2034	-886 02	886 02	-893 84	-7 82	0 00	0 00	0 00	0 00	-7 82	0 00
26 Sep 05	BEO SEDOL B083RR6										
27 Apr 05		-886 02	886 02	-893 84	-7 82	0 00	0 00	0 00	0 00	-7 82	0 00
04 Oct 05	FNMA POOL #725424 5 5% 04-01-2034	-702 57	702 57	-708 77	-6 20	0 00	0 00	0 00	0 00	-6 20	0 00
25 Oct 05	BEO SEDOL B083RR6										
27 Apr 05		-702 57	702 57	-708 77	-6 20	0 00	0 00	0 00	0 00	-6 20	0 00
02 Aug 05	FNMA POOL #725424 5 5% 04-01-2034	-899 63	899 63	-907 57	-7 94	0 00	0 00	0 00	0 00	-7 94	0 00
25 Aug 05	BEO SEDOL B083RR6										
27 Apr 05		-899 63	899 63	-907 57	-7 94	0 00	0 00	0 00	0 00	-7 94	0 00
02 Dec 05	FNMA POOL #725424 5 5% 04-01-2034	-522 77	522 77	-527 39	-4 62	0 00	0 00	0 00	0 00	-4 62	0 00
27 Dec 05	BEO SEDOL B083RR6										
27 Apr 05		-522 77	522 77	-527 39	-4 62	0 00	0 00	0 00	0 00	-4 62	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
02 Jun 05		FNMA POOL #725424 5 5% 04-01-2034	-25,787 17	0 00	0 00	0 00	-225 66	0 00
27 Jun 05		BEO SEDOL B083RR6						
	27 Apr 05		-25,787 17	0 00	0 00	0 00	-225 66	0 00
02 Nov 05		FNMA POOL #725424 5 5% 04-01-2034	-689 29	0 00	0 00	0 00	-6 03	0 00
25 Nov 05		BEO SEDOL B083RR6						
	27 Apr 05		-689 29	0 00	0 00	0 00	-6 03	0 00
02 Mar 05		FNMA POOL #725711 5 5% 07-01-2019	-12,768 38	0 00	0 00	0 00	-347 40	0 00
25 Mar 05		BEO CUSIP 31402DGU8						
	03 Aug 04		-12,768 38	0 00	0 00	0 00	-347 40	0 00
04 Jan 05		FNMA POOL #725711 5 5% 07-01-2019	-14,233 69	0 00	0 00	0 00	-387 27	0 00
25 Jan 05		BEO CUSIP 31402DGU8						
	03 Aug 04		-14,233 69	0 00	0 00	0 00	-387 27	0 00
02 Feb 05		FNMA POOL #725711 5 5% 07-01-2019	-12,323 41	0 00	0 00	0 00	-335 29	0 00
25 Feb 05		BEO CUSIP 31402DGU8						
	03 Aug 04		-12,323 41	0 00	0 00	0 00	-335 29	0 00
05 Jul 05		FNMA POOL #725878 6 5% 09-01-2034	-9,597 03	0 00	0 00	0 00	-435 19	0 00
25 Jul 05		BEO CUSIP 31402DM31						
	15 Sep 04		-9,597 03	0 00	0 00	0 00	-435 19	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
04 Apr 05	FNMA POOL #725878 6 5% 09-01-2034		-11,828 59	11,828 59	-12,390 45	-561 86	0 00	0 00	0 00	-561 86	0 00
25 Apr 05	BEO CUSIP 31402DM31										
15 Sep 04			-11,828 59	11,828 59	-12,390 45	-561 86	0 00	0 00	0 00	-561 86	0 00
02 Sep 05	FNMA POOL #725878 6 5% 09-01-2034		-9,498 46	9,498 46	-9,949 64	-451 18	0 00	0 00	0 00	-451 18	0 00
26 Sep 05	BEO CUSIP 31402DM31										
15 Sep 04			-9,498 46	9,498 46	-9,949 64	-451 18	0 00	0 00	0 00	-451 18	0 00
03 May 05	FNMA POOL #725878 6 5% 09-01-2034		-9,893 44	9,893 44	-10,363 38	-469 94	0 00	0 00	0 00	-469 94	0 00
25 May 05	BEO CUSIP 31402DM31										
15 Sep 04			-9,893 44	9,893 44	-10,363 38	-469 94	0 00	0 00	0 00	-469 94	0 00
02 Mar 05	FNMA POOL #725878 6 5% 09-01-2034		-9,576 44	9,576 44	-10,031 32	-454 88	0 00	0 00	0 00	-454 88	0 00
25 Mar 05	BEO CUSIP 31402DM31										
15 Sep 04			-9,576 44	9,576 44	-10,031 32	-454 88	0 00	0 00	0 00	-454 88	0 00
04 Jan 05	FNMA POOL #725878 6 5% 09-01-2034		-14,321 93	14,321 93	-15,002 22	-680 29	0 00	0 00	0 00	-680 29	0 00
25 Jan 05	BEO CUSIP 31402DM31										
15 Sep 04			-14,321 93	14,321 93	-15,002 22	-680 29	0 00	0 00	0 00	-680 29	0 00
02 Aug 05	FNMA POOL #725878 6 5% 09-01-2034		-7,570 35	7,570 35	-7,929 94	-359 59	0 00	0 00	0 00	-359 59	0 00
25 Aug 05	BEO CUSIP 31402DM31										
15 Sep 04			-7,570 35	7,570 35	-7,929 94	-359 59	0 00	0 00	0 00	-359 59	0 00

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		Realized gain/loss				Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Dec 05	FNMA POOL #725878 6 5% 09-01-2034	-6,094 92	6,094 92	-6,384 43	0 00	-289 51	0 00	0 00	-289 51
27 Dec 05	BEO CUSIP 31402DM31								
15 Sep 04		-6,094 92	6,094 92	-6,384 43	0 00	-289 51	0 00	0 00	-289 51
02 Jun 05	FNMA POOL #725878 6 5% 09-01-2034	-9,825 36	9,825 36	-10,292 06	-466 70	0 00	0 00	-466 70	0 00
27 Jun 05	BEO CUSIP 31402DM31								
15 Sep 04		-9,825 36	9,825 36	-10,292 06	-466 70	0 00	0 00	-466 70	0 00
04 Oct 05	FNMA POOL #725878 6 5% 09-01-2034	-8,604 14	8,604 14	-9,012 84	0 00	-408 70	0 00	0 00	-408 70
25 Oct 05	BEO CUSIP 31402DM31								
15 Sep 04		-8,604 14	8,604 14	-9,012 84	0 00	-408 70	0 00	0 00	-408 70
02 Feb 05	FNMA POOL #725878 6 5% 09-01-2034	-8,692 95	8,692 95	-9,105 87	-412 92	0 00	0 00	-412 92	0 00
25 Feb 05	BEO CUSIP 31402DM31								
15 Sep 04		-8,692 95	8,692 95	-9,105 87	-412 92	0 00	0 00	-412 92	0 00
02 Nov 05	FNMA POOL #725878 6 5% 09-01-2034	-7,883 27	7,883 27	-8,257 73	0 00	-374 46	0 00	0 00	-374 46
25 Nov 05	BEO CUSIP 31402DM31								
15 Sep 04		-7,883 27	7,883 27	-8,257 73	0 00	-374 46	0 00	0 00	-374 46
02 Dec 05	FNMA POOL #735009 5% 05-01-2019	-3,656 57	3,656 57	-3,604 29	52 28	0 00	0 00	52 28	0 00
27 Dec 05	BEO SEDOL B06WKLO								
08 Nov 05		-3,656 57	3,656 57	-3,604 29	52 28	0 00	0 00	52 28	0 00

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		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
04 Apr 05	FNMA POOL #735275 5% 09-01-2034	-16,325 60	16,325 60	-16,306 47	19 13	0 00	19 13
25 Apr 05	BEO CUSIP 31402Q2G5						
21 Jan 05		-16,325 60	16,325 60	-16,306 47	19 13	0 00	19 13
02 Mar 05	FNMA POOL #735275 5% 09-01-2034	-11,155 87	11,155 87	-11,142 80	13 07	0 00	13 07
25 Mar 05	BEO CUSIP 31402Q2G5						
21 Jan 05		-11,155 87	11,155 87	-11,142 80	13 07	0 00	13 07
02 Dec 05	FNMA POOL #735790 4 5% 12-01-2019	-5,701 85	5,701 85	-5,501 84	200 01	0 00	200 01
27 Dec 05	BEO CUSIP 31402RNF2						
14 Nov 05		-5,701 85	5,701 85	-5,501 84	200 01	0 00	200 01
02 Dec 05	FNMA POOL #735989 5 5% 02-01-2035	-24,984 13	24,984 13	-24,984 13	0 00	0 00	0 00
27 Dec 05	BEO SEDOL B0MT231						
06 Oct 05		-24,984 13	24,984 13	-24,984 13	0 00	0 00	0 00
02 Nov 05	FNMA POOL #735989 5 5% 02-01-2035	-30,212 53	30,212 53	-30,212 53	0 00	0 00	0 00
25 Nov 05	BEO SEDOL B0MT231						
06 Oct 05		-30,212 53	30,212 53	-30,212 53	0 00	0 00	0 00
02 Dec 05	FNMA POOL #738632 5% DUE	-2,219 79	2,219 79	-2,205 92	0 00	13 87	13 87
27 Dec 05	11-01-2018 REG SEDOL B01T890						
13 May 04		-2,219 79	2,219 79	-2,205 92	0 00	13 87	13 87

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		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

02 Feb 05	FNMA POOL #738632 5% DUE	-3,453 48	3,453 48	-3,431 90	21 58	0 00	21 58	0 00
25 Feb 05	11-01-2018 REG SEDOL B01T890							
	13 May 04	-3,453 48	3,453 48	-3,431 90	21 58	0 00	21 58	0 00
02 Nov 05	FNMA POOL #738632 5% DUE	-2,722 26	2,722 26	-2,705 25	0 00	17 01	0 00	17 01
25 Nov 05	11-01-2018 REG SEDOL B01T890							
	13 May 04	-2,722 26	2,722 26	-2,705 25	0 00	17 01	0 00	17 01
05 Jul 05	FNMA POOL #738632 5% DUE	-2,692 87	2,692 87	-2,676 04	0 00	16 83	0 00	16 83
25 Jul 05	11-01-2018 REG SEDOL B01T890							
	13 May 04	-2,692 87	2,692 87	-2,676 04	0 00	16 83	0 00	16 83
02 Sep 05	FNMA POOL #738632 5% DUE	-3,338 09	3,338 09	-3,317 23	0 00	20 86	0 00	20 86
26 Sep 05	11-01-2018 REG SEDOL B01T890							
	13 May 04	-3,338 09	3,338 09	-3,317 23	0 00	20 86	0 00	20 86
03 May 05	FNMA POOL #738632 5% DUE	-2,877 40	2,877 40	-2,859 42	17 98	0 00	17 98	0 00
25 May 05	11-01-2018 REG SEDOL B01T890							
	13 May 04	-2,877 40	2,877 40	-2,859 42	17 98	0 00	17 98	0 00
04 Apr 05	FNMA POOL #738632 5% DUE	-3,270 55	3,270 55	-3,250 11	20 44	0 00	20 44	0 00
25 Apr 05	11-01-2018 REG SEDOL B01T890							
	13 May 04	-3,270 55	3,270 55	-3,250 11	20 44	0 00	20 44	0 00

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Mar 05	FNMA POOL #738632 5% DUE										
25 Mar 05	11-01-2018 REG SEDOL B01T890		-2,479 66	2,479 66	-2,464 16	15 50	0 00	0 00	15 50	0 00	0 00
	13 May 04		-2,479 66	2,479 66	-2,464 16	15 50	0 00	0 00	15 50	0 00	0 00
04 Jan 05	FNMA POOL #738632 5% DUE										
25 Jan 05	11-01-2018 REG SEDOL B01T890		-3,432 96	3,432 96	-3,411 50	21 46	0 00	0 00	21 46	0 00	0 00
	13 May 04		-3,432 96	3,432 96	-3,411 50	21 46	0 00	0 00	21 46	0 00	0 00
02 Aug 05	FNMA POOL #738632 5% DUE										
25 Aug 05	11-01-2018 REG SEDOL B01T890		-4,135 65	4,135 65	-4,109 80	0 00	25 85	0 00	0 00	25 85	25 85
	13 May 04		-4,135 65	4,135 65	-4,109 80	0 00	25 85	0 00	0 00	25 85	25 85
02 Jun 05	FNMA POOL #738632 5% DUE										
27 Jun 05	11-01-2018 REG SEDOL B01T890		-1,553 75	1,553 75	-1,544 04	0 00	9 71	0 00	0 00	9 71	9 71
	13 May 04		-1,553 75	1,553 75	-1,544 04	0 00	9 71	0 00	0 00	9 71	9 71
04 Oct 05	FNMA POOL #738632 5% DUE										
25 Oct 05	11-01-2018 REG SEDOL B01T890		-2,005 61	2,005 61	-1,993 07	0 00	12 54	0 00	0 00	12 54	12 54
	13 May 04		-2,005 61	2,005 61	-1,993 07	0 00	12 54	0 00	0 00	12 54	12 54
02 Feb 05	FNMA POOL #739339 5 5% 09-01-2018										
25 Feb 05	BEO CUSIP 31402VLJ2		-3,892 95	3,892 95	-4,028 44	-135 49	0 00	0 00	-135 49	0 00	0 00
	07 Dec 04		-3,892 95	3,892 95	-4,028 44	-135 49	0 00	0 00	-135 49	0 00	0 00

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		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
02 Mar 05	FNMA POOL #739339 5 5% 09-01-2018	-36,523 72	36,523 72	-37,794 92	-1,271 20	0 00	-1,271 20	0 00
25 Mar 05	BEO CUSIP 31402VLU2							
07 Dec 04		-36,523 72	36,523 72	-37,794 92	-1,271 20	0 00	-1,271 20	0 00
04 Jan 05	FNMA POOL #739339 5 5% 09-01-2018	-40,466 65	40,466 65	-41,875 08	-1,408 43	0 00	-1,408 43	0 00
25 Jan 05	BEO CUSIP 31402VLU2							
07 Dec 04		-40,466 65	40,466 65	-41,875 08	-1,408 43	0 00	-1,408 43	0 00
04 Jan 05	FNMA POOL #743423 6% 10-01-2018	-5,756 16	5,756 16	-5,958 52	-202 36	0 00	-202 36	0 00
25 Jan 05	BEO CUSIP 31403AAG7							
16 Jun 04		-5,756 16	5,756 16	-5,958 52	-202 36	0 00	-202 36	0 00
02 Feb 05	FNMA POOL #750924 4% 10-01-2018	-3,994 67	3,994 67	-3,894 80	0 00	99 87	0 00	99 87
25 Feb 05	BEO CUSIP 31403KG98							
12 Dec 03		-3,994 67	3,994 67	-3,894 80	0 00	99 87	0 00	99 87
02 Mar 05	FNMA POOL #750924 4% 10-01-2018	-3,788 20	3,788 20	-3,693 49	0 00	94 71	0 00	94 71
25 Mar 05	BEO CUSIP 31403KG98							
12 Dec 03		-3,788 20	3,788 20	-3,693 49	0 00	94 71	0 00	94 71
04 Jan 05	FNMA POOL #750924 4% 10-01-2018	-7,176 71	7,176 71	-6,997 29	0 00	179 42	0 00	179 42
25 Jan 05	BEO CUSIP 31403KG98							
12 Dec 03		-7,176 71	7,176 71	-6,997 29	0 00	179 42	0 00	179 42

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		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
02 Feb 05	FNMA POOL #758880 5 5% DUE	-19,038 50	19,038 50	-19,636 43	-597 93	0 00	0 00	-597 93
25 Feb 05	01-01-2019 REG CUSIP 31403VCR8							
14 Apr 04		-19,038 50	19,038 50	-19,636 43	-597 93	0 00	0 00	-597 93
02 Mar 05	FNMA POOL #758880 5 5% DUE	-3,432 37	3,432 37	-3,540 17	-107 80	0 00	0 00	-107 80
25 Mar 05	01-01-2019 REG CUSIP 31403VCR8							
14 Apr 04		-3,432 37	3,432 37	-3,540 17	-107 80	0 00	0 00	-107 80
04 Jan 05	FNMA POOL #758880 5 5% DUE	-38,991 23	38,991 23	-40,215 80	-1,224 57	0 00	0 00	-1,224 57
25 Jan 05	01-01-2019 REG CUSIP 31403VCR8							
14 Apr 04		-38,991 23	38,991 23	-40,215 80	-1,224 57	0 00	0 00	-1,224 57
04 Jan 05	FNMA POOL #765816 5 5% 02-01-2019	-4,017 91	4,017 91	-4,144 10	-126 19	0 00	0 00	-126 19
25 Jan 05	BEO SEDOL B04BLL6							
14 Apr 04		-4,017 91	4,017 91	-4,144 10	-126 19	0 00	0 00	-126 19
02 Feb 05	FNMA POOL #765816 5 5% 02-01-2019	-2,940 52	2,940 52	-3,032 87	-92 35	0 00	0 00	-92 35
25 Feb 05	BEO SEDOL B04BLL6							
14 Apr 04		-2,940 52	2,940 52	-3,032 87	-92 35	0 00	0 00	-92 35
02 Mar 05	FNMA POOL #765816 5 5% 02-01-2019	-1,635 56	1,635 56	-1,686 93	-51 37	0 00	0 00	-51 37
25 Mar 05	BEO SEDOL B04BLL6							
14 Apr 04		-1,635 56	1,635 56	-1,686 93	-51 37	0 00	0 00	-51 37

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		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
02 Dec 05	FNMA POOL #769693 6 5% 04-01-2034	-770 89	770 89	-791 13	-20 24	0 00	-20 24	0 00
27 Dec 05	BEO CUSIP 31404JCB60							
08 Nov 05		-770 89	770 89	-791 13	-20 24	0 00	-20 24	0 00
02 Mar 05	FNMA POOL #770082 4 5% 03-01-2019	-2,173 78	2,173 78	-2,203 67	-29 89	0 00	-29 89	0 00
25 Mar 05	BEO CUSIP 31404JRB3							
12 Mar 04		-2,173 78	2,173 78	-2,203 67	-29 89	0 00	-29 89	0 00
04 Jan 05	FNMA POOL #770082 4 5% 03-01-2019	-2,457 63	2,457 63	-2,491 42	-33 79	0 00	-33 79	0 00
25 Jan 05	BEO CUSIP 31404JRB3							
12 Mar 04		-2,457 63	2,457 63	-2,491 42	-33 79	0 00	-33 79	0 00
03 May 05	FNMA POOL #770082 4 5% 03-01-2019	-3,535 57	3,535 57	-3,584 18	0 00	-48 61	0 00	-48 61
25 May 05	BEO CUSIP 31404JRB3							
12 Mar 04		-3,535 57	3,535 57	-3,584 18	0 00	-48 61	0 00	-48 61
04 Apr 05	FNMA POOL #770082 4 5% 03-01-2019	-2,362 39	2,362 39	-2,394 87	0 00	-32 48	0 00	-32 48
25 Apr 05	BEO CUSIP 31404JRB3							
12 Mar 04		-2,362 39	2,362 39	-2,394 87	0 00	-32 48	0 00	-32 48
02 Feb 05	FNMA POOL #770082 4 5% 03-01-2019	-3,534 64	3,534 64	-3,583 24	-48 60	0 00	-48 60	0 00
25 Feb 05	BEO CUSIP 31404JRB3							
12 Mar 04		-3,534 64	3,534 64	-3,583 24	-48 60	0 00	-48 60	0 00

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Realized gain/loss	Total
Settle Date	Acquisition Date											
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
04 Jan 05		FNMA POOL #770799 5 5% 04-01-2034	-4,759 83	4,759 83	-4,646 78	113 05	0 00	113 05	0 00	0 00	113 05	0 00
25 Jan 05		BEO CUSIP 31404KKL5										
07 May 04			-4,759 83	4,759 83	-4,646 78	113 05	0 00	113 05	0 00	0 00	113 05	0 00
04 Jan 05		FNMA POOL #772541 5 5% 04-01-2034	-13,603 60	13,603 60	-13,280 51	323 09	0 00	323 09	0 00	0 00	323 09	0 00
25 Jan 05		BEO CUSIP 31404MHS0										
07 May 04			-13,603 60	13,603 60	-13,280 51	323 09	0 00	323 09	0 00	0 00	323 09	0 00
04 Jan 05		FNMA POOL #772600 5 5% 05-01-2034	-814 21	814 21	-794 87	19 34	0 00	19 34	0 00	0 00	19 34	0 00
25 Jan 05		BEO CUSIP 31404MKM9										
07 May 04			-814 21	814 21	-794 87	19 34	0 00	19 34	0 00	0 00	19 34	0 00
02 Feb 05		FNMA POOL #772600 5 5% 05-01-2034	-801 70	801 70	-782 66	19 04	0 00	19 04	0 00	0 00	19 04	0 00
25 Feb 05		BEO CUSIP 31404MKM9										
07 May 04			-801 70	801 70	-782 66	19 04	0 00	19 04	0 00	0 00	19 04	0 00
02 Mar 05		FNMA POOL #773488 5 5% 08-01-2019	-850 91	850 91	-874 71	-23 80	0 00	-23 80	0 00	0 00	-23 80	0 00
25 Mar 05		BEO SEDOL B06ZY54										
03 Aug 04			-850 91	850 91	-874 71	-23 80	0 00	-23 80	0 00	0 00	-23 80	0 00
04 Jan 05		FNMA POOL #773488 5 5% 08-01-2019	-844 07	844 07	-867 68	-23 61	0 00	-23 61	0 00	0 00	-23 61	0 00
25 Jan 05		BEO SEDOL B06ZY54										
03 Aug 04			-844 07	844 07	-867 68	-23 61	0 00	-23 61	0 00	0 00	-23 61	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	
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Feb 05	FNMA POOL #773488 5 5% 08-01-2019	-597 99	597 99	-614 72	-16 73	0 00	0 00	-16 73	0 00
25 Feb 05	BEO SEDOL B06ZYS4								
03 Aug 04		-597 99	597 99	-614 72	-16 73	0 00	0 00	-16 73	0 00
02 Feb 05	FNMA POOL #777336 4 5% 04-01-2019	-4,744 13	4,744 13	-4,807 88	-63 75	0 00	0 00	-63 75	0 00
25 Feb 05	BEO SEDOL B00XP69								
12 Mar 04		-4,744 13	4,744 13	-4,807 88	-63 75	0 00	0 00	-63 75	0 00
02 Mar 05	FNMA POOL #777336 4 5% 04-01-2019	-3,595 80	3,595 80	-3,644 12	-48 32	0 00	0 00	-48 32	0 00
25 Mar 05	BEO SEDOL B00XP69								
12 Mar 04		-3,595 80	3,595 80	-3,644 12	-48 32	0 00	0 00	-48 32	0 00
03 May 05	FNMA POOL #777336 4 5% 04-01-2019	-5,538 38	5,538 38	-5,612 80	0 00	-74 42	0 00	0 00	-74 42
25 May 05	BEO SEDOL B00XP69								
12 Mar 04		-5,538 38	5,538 38	-5,612 80	0 00	-74 42	0 00	0 00	-74 42
04 Jan 05	FNMA POOL #777336 4 5% 04-01-2019	-10,797 65	10,797 65	-10,942 74	-145 09	0 00	0 00	-145 09	0 00
25 Jan 05	BEO SEDOL B00XP69								
12 Mar 04		-10,797 65	10,797 65	-10,942 74	-145 09	0 00	0 00	-145 09	0 00
04 Apr 05	FNMA POOL #777336 4 5% 04-01-2019	-9,232 25	9,232 25	-9,356 31	0 00	-124 06	0 00	0 00	-124 06
25 Apr 05	BEO SEDOL B00XP69								
12 Mar 04		-9,232 25	9,232 25	-9,356 31	0 00	-124 06	0 00	0 00	-124 06

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Feb 05	FNMA POOL #778874 5 5% 05-01-2034	-23,733 76	23,733 76	-23,329 54	404 22	0 00	0 00	0 00	404 22	0 00	404 22
25 Feb 05	BEO CUSIP 31404UJT8										
04 Jun 04		-23,733 76	23,733 76	-23,329 54	404 22	0 00	0 00	0 00	404 22	0 00	404 22
04 Jan 05	FNMA POOL #778874 5 5% 05-01-2034	-13,611 57	13,611 57	-13,379 75	231 82	0 00	0 00	0 00	231 82	0 00	231 82
25 Jan 05	BEO CUSIP 31404UJT8										
04 Jun 04		-13,611 57	13,611 57	-13,379 75	231 82	0 00	0 00	0 00	231 82	0 00	231 82
04 Oct 05	FNMA POOL #779677 5 5% DUE	-2,467 77	2,467 77	-2,427 67	0 00	40 10	40 10	0 00	0 00	40 10	40 10
25 Oct 05	06-01-2034 REG CUSIP 31404VFS2										
08 Jun 04		-2,467 77	2,467 77	-2,427 67	0 00	40 10	40 10	0 00	0 00	40 10	40 10
02 Dec 05	FNMA POOL #779677 5 5% DUE	-4,046 62	4,046 62	-3,980 86	0 00	65 76	65 76	0 00	0 00	65 76	65 76
27 Dec 05	08-01-2034 REG CUSIP 31404VFS2										
08 Jun 04		-4,046 62	4,046 62	-3,980 86	0 00	65 76	65 76	0 00	0 00	65 76	65 76
02 Nov 05	FNMA POOL #779677 5 5% DUE	-4,678 10	4,678 10	-4,602 08	0 00	76 02	76 02	0 00	0 00	76 02	76 02
25 Nov 05	06-01-2034 REG CUSIP 31404VFS2										
08 Jun 04		-4,678 10	4,678 10	-4,602 08	0 00	76 02	76 02	0 00	0 00	76 02	76 02
02 Mar 05	FNMA POOL #779677 5 5% DUE	-3,231 46	3,231 46	-3,178 95	52 51	0 00	0 00	0 00	52 51	0 00	52 51
25 Mar 05	06-01-2034 REG CUSIP 31404VFS2										
08 Jun 04		-3,231 46	3,231 46	-3,178 95	52 51	0 00	0 00	0 00	52 51	0 00	52 51

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		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date		Shares/Par				

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

05 Jul 05	FNMA POOL #779677 5 5% DUE	-5,896 83	5,994 24	0 00	97 41	0 00	97 41
25 Jul 05	06-01-2034 REG CUSIP 31404VFS2						
08 Jun 04		-5,896 83	5,994 24	0 00	97 41	0 00	97 41
02 Sep 05	FNMA POOL #779677 5 5% DUE	-7,495 86	7,619 68	0 00	123 82	0 00	123 82
26 Sep 05	06-01-2034 REG CUSIP 31404VFS2						
08 Jun 04		-7,495 86	7,619 68	0 00	123 82	0 00	123 82
02 Feb 05	FNMA POOL #779677 5 5% DUE	-2,342 05	2,380 74	38 69	0 00	38 69	0 00
25 Feb 05	06-01-2034 REG CUSIP 31404VFS2						
08 Jun 04		-2,342 05	2,380 74	38 69	0 00	38 69	0 00
03 May 05	FNMA POOL #779677 5 5% DUE	-3,400 30	3,456 47	56 17	0 00	56 17	0 00
25 May 05	06-01-2034 REG CUSIP 31404VFS2						
08 Jun 04		-3,400 30	3,456 47	56 17	0 00	56 17	0 00
02 Aug 05	FNMA POOL #779677 5 5% DUE	-7,732 33	7,860 06	0 00	127 73	0 00	127 73
25 Aug 05	06-01-2034 REG CUSIP 31404VFS2						
08 Jun 04		-7,732 33	7,860 06	0 00	127 73	0 00	127 73
04 Apr 05	FNMA POOL #779677 5 5% DUE	-6,908 75	7,022 87	114 12	0 00	114 12	0 00
25 Apr 05	06-01-2034 REG CUSIP 31404VFS2						
08 Jun 04		-6,908 75	7,022 87	114 12	0 00	114 12	0 00

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Realized gain/loss	Short Term	Long Term	Total
Principal Paydowns													
Fixed income													
Government mortgage backed securities													
United States													
04 Jan 05	FNMA POOL #779677 5 5% DUE	25 Jan 05	06-01-2034 REG CUSIP 31404VFS2	-2,841 22	2,841 22	-2,795 05	46 17	0 00	0 00	0 00	46 17	0 00	0 00
02 Jun 05	FNMA POOL #779677 5 5% DUE	27 Jun 05	06-01-2034 REG CUSIP 31404VFS2	-6,074 07	6,074 07	-5,975 37	98 70	0 00	0 00	0 00	98 70	0 00	0 00
02 Jun 05	FNMA POOL #782272 6 5% 08-01-2034	27 Jun 05	BEO CUSIP 31404YCH3	-749 57	749 57	-785 06	-35 49	0 00	0 00	0 00	-35 49	0 00	0 00
02 Mar 05	FNMA POOL #782272 6 5% 08-01-2034	25 Mar 05	BEO CUSIP 31404YCH3	-734 43	734 43	-769 20	-34 77	0 00	0 00	0 00	-34 77	0 00	0 00
05 Jul 05	FNMA POOL #782272 6 5% 08-01-2034	25 Jul 05	BEO CUSIP 31404YCH3	-60,271 37	60,271 37	-63,124 84	-2,853 47	0 00	0 00	0 00	-2,853 47	0 00	0 00
02 Sep 05	FNMA POOL #782272 6 5% 08-01-2034	26 Sep 05	BEO CUSIP 31404YCH3	-84,172 67	84,172 67	-88,157 72	0 00	-3,985 05	0 00	0 00	0 00	-3,985 05	-3,985 05
02 Jun 05	FNMA POOL #779677 5 5% DUE	25 Jun 05	06-01-2034 REG CUSIP 31404VFS2	-6,074 07	6,074 07	-5,975 37	98 70	0 00	0 00	0 00	98 70	0 00	0 00
02 Jun 05	FNMA POOL #782272 6 5% 08-01-2034	27 Jun 05	BEO CUSIP 31404YCH3	-749 57	749 57	-785 06	-35 49	0 00	0 00	0 00	-35 49	0 00	0 00
02 Mar 05	FNMA POOL #782272 6 5% 08-01-2034	25 Mar 05	BEO CUSIP 31404YCH3	-734 43	734 43	-769 20	-34 77	0 00	0 00	0 00	-34 77	0 00	0 00
05 Jul 05	FNMA POOL #782272 6 5% 08-01-2034	25 Jul 05	BEO CUSIP 31404YCH3	-60,271 37	60,271 37	-63,124 84	-2,853 47	0 00	0 00	0 00	-2,853 47	0 00	0 00
02 Sep 05	FNMA POOL #782272 6 5% 08-01-2034	26 Sep 05	BEO CUSIP 31404YCH3	-84,172 67	84,172 67	-88,157 72	0 00	-3,985 05	0 00	0 00	0 00	-3,985 05	-3,985 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<i>Principal Paydowns</i>								
Fixed income								
Government mortgage backed securities								
United States								
02 Feb 05		FNMA POOL #782272 6 5% 08-01-2034						
25 Feb 05		BEO CUSIP 31404YCH3	-769 09	769 09	-805 50	-36 41	0 00	-36 41
	31 Aug 04		-769 09	769 09	-805 50	-36 41	0 00	-36 41
03 May 05		FNMA POOL #782272 6 5% 08-01-2034						
25 May 05		BEO CUSIP 31404YCH3	-1,246 02	1,246 02	-1,305 01	-58 99	0 00	-58 99
	31 Aug 04		-1,246 02	1,246 02	-1,305 01	-58 99	0 00	-58 99
02 Aug 05		FNMA POOL #782272 6 5% 08-01-2034						
25 Aug 05		BEO CUSIP 31404YCH3	-98,786 70	98,786 70	-103,463 63	-4,676 93	0 00	-4,676 93
	31 Aug 04		-98,786 70	98,786 70	-103,463 63	-4,676 93	0 00	-4,676 93
04 Apr 05		FNMA POOL #782272 6 5% 08-01-2034						
25 Apr 05		BEO CUSIP 31404YCH3	-794 13	794 13	-831 73	-37 60	0 00	-37 60
	31 Aug 04		-794 13	794 13	-831 73	-37 60	0 00	-37 60
04 Jan 05		FNMA POOL #782272 6 5% 08-01-2034						
25 Jan 05		BEO CUSIP 31404YCH3	-108,309 64	108,309 64	-113,437 42	-5,127 78	0 00	-5,127 78
	31 Aug 04		-108,309 64	108,309 64	-113,437 42	-5,127 78	0 00	-5,127 78
04 Jan 05		FNMA POOL #785844 5 5% 06-01-2034						
25 Jan 05		BEO CUSIP 31405DBM8	-100 60	100 60	-98 21	2 39	0 00	2 39
	07 May 04		-100 60	100 60	-98 21	2 39	0 00	2 39

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Realized gain/loss	Total
Settle Date	Acquisition Date											
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Jun 05		FNMA POOL #785844 5 5% 06-01-2034	-100 30	100 30	-97 92	0 00	2 38	0 00	0 00	0 00	0 00	2 38
27 Jun 05		BEO CUSIP 31405DBM8										
02 Mar 05		FNMA POOL #785844 5 5% 06-01-2034	-102 34	102 34	-99 91	2 43	0 00	0 00	0 00	0 00	0 00	2 43
25 Mar 05		BEO CUSIP 31405DBM8										
07 May 04			-102 34	102 34	-99 91	2 43	0 00	0 00	0 00	0 00	0 00	2 43
05 Jul 05		FNMA POOL #785844 5 5% 06-01-2034	-100 80	100 80	-98 41	0 00	2 39	0 00	0 00	0 00	0 00	2 39
25 Jul 05		BEO CUSIP 31405DBM8										
07 May 04			-100 80	100 80	-98 41	0 00	2 39	0 00	0 00	0 00	0 00	2 39
03 May 05		FNMA POOL #785844 5 5% 06-01-2034	-135 40	135 40	-132 18	3 22	0 00	0 00	0 00	0 00	0 00	3 22
25 May 05		BEO CUSIP 31405DBM8										
07 May 04			-135 40	135 40	-132 18	3 22	0 00	0 00	0 00	0 00	0 00	3 22
02 Feb 05		FNMA POOL #785844 5 5% 06-01-2034	-100 63	100 63	-98 24	2 39	0 00	0 00	0 00	0 00	0 00	2 39
25 Feb 05		BEO CUSIP 31405DBM8										
07 May 04			-100 63	100 63	-98 24	2 39	0 00	0 00	0 00	0 00	0 00	2 39
04 Apr 05		FNMA POOL #785844 5 5% 06-01-2034	-103 16	103 16	-100 71	2 45	0 00	0 00	0 00	0 00	0 00	2 45
25 Apr 05		BEO CUSIP 31405DBM8										
07 May 04			-103 16	103 16	-100 71	2 45	0 00	0 00	0 00	0 00	0 00	2 45

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
03 May 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	3,601 66	-3,777 24	-175 58	0 00	-175 58	0 00
02 Feb 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	7,462 93	-7,826 75	-363 82	0 00	-363 82	0 00
04 Apr 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	4,700 36	-4,929 50	-229 14	0 00	-229 14	0 00
04 Jan 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	5,184 92	-5,437 68	-252 76	0 00	-252 76	0 00
02 Jun 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	6,050 42	-6,345 38	-294 96	0 00	-294 96	0 00
04 Oct 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	1,827 51	-1,916 60	-89 09	0 00	-89 09	0 00
25 Oct 05	09 Nov 04	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	1,827 51	-1,916 60	-89 09	0 00	-89 09	0 00

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Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

02 Dec 05	27 Dec 05	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	-7,165 84	7,165 84	-7,515 18	-349 34	0 00	0 00	-349 34
	09 Nov 04		-7,165 84	7,165 84	-7,515 18	-349 34	0 00	0 00	-349 34
02 Nov 05	25 Nov 05	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	-8,478 32	8,478 32	-8,891 64	0 00	-413 32	-413 32	0 00
	09 Nov 04		-8,478 32	8,478 32	-8,891 64	0 00	-413 32	-413 32	0 00
02 Mar 05	25 Mar 05	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	-5,529 93	5,529 93	-5,799 51	0 00	-269 58	-269 58	0 00
	09 Nov 04		-5,529 93	5,529 93	-5,799 51	0 00	-269 58	-269 58	0 00
05 Jul 05	25 Jul 05	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	-61 18	61 18	-64 16	0 00	-2 98	-2 98	0 00
	09 Nov 04		-61 18	61 18	-64 16	0 00	-2 98	-2 98	0 00
02 Sep 05	26 Sep 05	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	-4,238 37	4,238 37	-4,444 99	0 00	-206 62	-206 62	0 00
	09 Nov 04		-4,238 37	4,238 37	-4,444 99	0 00	-206 62	-206 62	0 00
02 Aug 05	25 Aug 05	FNMA POOL #790323 6 5% 08-01-2034 BEO CUSIP 31405JAY0	-4,207 16	4,207 16	-4,412 26	0 00	-205 10	-205 10	0 00
	09 Nov 04		-4,207 16	4,207 16	-4,412 26	0 00	-205 10	-205 10	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
02 Feb 05	FNMA POOL #793193 5 5% 07-01-2019	-1,102 61	1,102 61	-1,129 66	-27 05	0 00	0 00	-27 05	0 00
25 Feb 05	BEO CUSIP 31405MGA9								
15 Jul 04		-1,102 61	1,102 61	-1,129 66	-27 05	0 00	0 00	-27 05	0 00
04 Jan 05	FNMA POOL #793193 5 5% 07-01-2019	-5,219 75	5,219 75	-5,347 80	-128 05	0 00	0 00	-128 05	0 00
25 Jan 05	BEO CUSIP 31405MGA9								
15 Jul 04		-5,219 75	5,219 75	-5,347 80	-128 05	0 00	0 00	-128 05	0 00
02 Mar 05	FNMA POOL #793193 5 5% 07-01-2019	-1,100 03	1,100 03	-1,127 02	-26 99	0 00	0 00	-26 99	0 00
25 Mar 05	BEO CUSIP 31405MGA9								
15 Jul 04		-1,100 03	1,100 03	-1,127 02	-26 99	0 00	0 00	-26 99	0 00
02 Aug 05	FNMA POOL #796720 6 5% 08-01-2034	-13,077 62	13,077 62	-13,709 44	-631 82	0 00	0 00	-631 82	0 00
25 Aug 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-13,077 62	13,077 62	-13,709 44	-631 82	0 00	0 00	-631 82	0 00
03 May 05	FNMA POOL #796720 6 5% 08-01-2034	-13,853 75	13,853 75	-14,523 07	-669 32	0 00	0 00	-669 32	0 00
25 May 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-13,853 75	13,853 75	-14,523 07	-669 32	0 00	0 00	-669 32	0 00
04 Apr 05	FNMA POOL #796720 6 5% 08-01-2034	-20,223 43	20,223 43	-21,200 48	-977 05	0 00	0 00	-977 05	0 00
25 Apr 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-20,223 43	20,223 43	-21,200 48	-977 05	0 00	0 00	-977 05	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Feb 05	FNMA POOL #796720 6 5% 08-01-2034	-19,123 43	19,123 43	-20,047 34	-923 91	0 00	0 00	-923 91	0 00
25 Feb 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-19,123 43	19,123 43	-20,047 34	-923 91	0 00	0 00	-923 91	0 00
02 Jun 05	FNMA POOL #796720 6 5% 08-01-2034	-18,660 00	18,660 00	-19,561 52	-901 52	0 00	0 00	-901 52	0 00
27 Jun 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-18,660 00	18,660 00	-19,561 52	-901 52	0 00	0 00	-901 52	0 00
04 Jan 05	FNMA POOL #796720 6 5% 08-01-2034	-2,892 43	2,892 43	-3,032 17	-139 74	0 00	0 00	-139 74	0 00
25 Jan 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-2,892 43	2,892 43	-3,032 17	-139 74	0 00	0 00	-139 74	0 00
04 Oct 05	FNMA POOL #796720 6 5% 08-01-2034	-10,824 00	10,824 00	-11,346 94	0 00	-522 94	0 00	0 00	-522 94
25 Oct 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-10,824 00	10,824 00	-11,346 94	0 00	-522 94	0 00	0 00	-522 94
02 Dec 05	FNMA POOL #796720 6 5% 08-01-2034	-10,309 53	10,309 53	-10,807 61	0 00	-498 08	0 00	0 00	-498 08
27 Dec 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-10,309 53	10,309 53	-10,807 61	0 00	-498 08	0 00	0 00	-498 08
02 Nov 05	FNMA POOL #796720 6 5% 08-01-2034	-16,124 50	16,124 50	-16,903 52	0 00	-779 02	0 00	0 00	-779 02
25 Nov 05	BEO CUSIP 31405RDZ6								
14 Sep 04		-16,124 50	16,124 50	-16,903 52	0 00	-779 02	0 00	0 00	-779 02

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
05 Jul 05	FNMA POOL #796720 6 5% 08-01-2034	25 Jul 05		-2,425 80	2,425 80	-2,543 00	-117 20	0 00	0 00	0 00	-117 20	0 00
	BEO CUSIP 31405RDZ6											
				-2,425 80	2,425 80	-2,543 00	-117 20	0 00	0 00	0 00	-117 20	0 00
02 Mar 05	FNMA POOL #796720 6 5% 08-01-2034	25 Mar 05		-6,657 07	6,657 07	-6,978 69	-321 62	0 00	0 00	0 00	-321 62	0 00
	BEO CUSIP 31405RDZ6											
				-6,657 07	6,657 07	-6,978 69	-321 62	0 00	0 00	0 00	-321 62	0 00
02 Sep 05	FNMA POOL #796720 6 5% 08-01-2034	26 Sep 05		-17,675 32	17,675 32	-18,529 27	-853 95	0 00	0 00	0 00	-853 95	0 00
	BEO CUSIP 31405RDZ6											
				-17,675 32	17,675 32	-18,529 27	-853 95	0 00	0 00	0 00	-853 95	0 00
02 Feb 05	FNMA POOL #804939 5 5% 01-01-2020	25 Feb 05		-349 53	349 53	-361 70	-12 17	0 00	0 00	0 00	-12 17	0 00
	BEO CUSIP 31406BHQ6											
				-349 53	349 53	-361 70	-12 17	0 00	0 00	0 00	-12 17	0 00
04 Jan 05	FNMA POOL #804939 5 5% 01-01-2020	25 Jan 05		-347 98	347 98	-360 09	-12 11	0 00	0 00	0 00	-12 11	0 00
	BEO CUSIP 31406BHQ6											
				-347 98	347 98	-360 09	-12 11	0 00	0 00	0 00	-12 11	0 00
02 Mar 05	FNMA POOL #804939 5 5% 01-01-2020	25 Mar 05		-3,043 11	3,043 11	-3,149 02	-105 91	0 00	0 00	0 00	-105 91	0 00
	BEO CUSIP 31406BHQ6											
				-3,043 11	3,043 11	-3,149 02	-105 91	0 00	0 00	0 00	-105 91	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Dec 05	FNMA POOL #628346 5% 07-01-2035	-3,257 62	3,257 62	-3,161 42	96 20	96 20	0 00	0 00	96 20	0 00	
27 Dec 05	BEO SEDOL B0NCV98										
24 Oct 05		-3,257 62	3,257 62	-3,161 42	96 20	96 20	0 00	0 00	96 20	0 00	
02 Nov 05	FNMA POOL #839466 4 5% 09-01-2035	-267 70	267 70	-258 11	9 59	9 59	0 00	0 00	9 59	0 00	
25 Nov 05	BEO SEDOL B0MTJT6										
09 Sep 05		-267 70	267 70	-258 11	9 59	9 59	0 00	0 00	9 59	0 00	
02 Dec 05	FNMA POOL #839466 4 5% 09-01-2035	-132 44	132 44	-127 70	4 74	4 74	0 00	0 00	4 74	0 00	
27 Dec 05	BEO SEDOL B0MTJT6										
09 Sep 05		-132 44	132 44	-127 70	4 74	4 74	0 00	0 00	4 74	0 00	
02 Nov 05	FNMA POOL #844803 4 5% 10-01-2035	-129 91	129 91	-125 28	4 63	4 63	0 00	0 00	4 63	0 00	
25 Nov 05	BEO SEDOL B0MT220										
09 Sep 05		-129 91	129 91	-125 28	4 63	4 63	0 00	0 00	4 63	0 00	
02 Dec 05	FNMA POOL #844803 4 5% 10-01-2035	-618 82	618 82	-596 77	22 05	22 05	0 00	0 00	22 05	0 00	
27 Dec 05	BEO SEDOL B0MT220										
09 Sep 05		-618 82	618 82	-596 77	22 05	22 05	0 00	0 00	22 05	0 00	
02 Aug 05	FNMA PREASSIGN 00032 5 5	-1,135 48	1,135 48	-1,161 21	-25 73	-25 73	0 00	0 00	-25 73	0 00	
25 Aug 05	12-25-2033 CUSIP 31394EBH0										
12 May 05		-1,135 48	1,135 48	-1,161 21	-25 73	-25 73	0 00	0 00	-25 73	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Jun 05	FNMA PREASSIGN 00032 5 5		-959 95	959 95	-981 70	-21 75	0 00	0 00	0 00	-21 75	0 00
27 Jun 05	12-25-2033 CUSIP 31394EBH0										
	12 May 05		-959 95	959 95	-981 70	-21 75	0 00	0 00	0 00	-21 75	0 00
02 Sep 05	FNMA PREASSIGN 00032 5 5		-1,222 68	1,222 68	-1,250 38	-27 70	0 00	0 00	0 00	-27 70	0 00
26 Sep 05	12-25-2033 CUSIP 31394EBH0										
	12 May 05		-1,222 68	1,222 68	-1,250 38	-27 70	0 00	0 00	0 00	-27 70	0 00
05 Jul 05	FNMA PREASSIGN 00032 5 5		-1,047 89	1,047 89	-1,071 63	-23 74	0 00	0 00	0 00	-23 74	0 00
25 Jul 05	12-25-2033 CUSIP 31394EBH0										
	12 May 05		-1,047 89	1,047 89	-1,071 63	-23 74	0 00	0 00	0 00	-23 74	0 00
02 Dec 05	FNMA PREASSIGN 00032 5 5		-1,481 46	1,481 46	-1,515 02	-33 56	0 00	0 00	0 00	-33 56	0 00
27 Dec 05	12-25-2033 CUSIP 31394EBH0										
	12 May 05		-1,481 46	1,481 46	-1,515 02	-33 56	0 00	0 00	0 00	-33 56	0 00
02 Nov 05	FNMA PREASSIGN 00032 5 5		-1,395 71	1,395 71	-1,427 33	-31 62	0 00	0 00	0 00	-31 62	0 00
25 Nov 05	12-25-2033 CUSIP 31394EBH0										
	12 May 05		-1,395 71	1,395 71	-1,427 33	-31 62	0 00	0 00	0 00	-31 62	0 00
04 Oct 05	FNMA PREASSIGN 00032 5 5		-1,309 44	1,309 44	-1,339 11	-29 67	0 00	0 00	0 00	-29 67	0 00
25 Oct 05	12-25-2033 CUSIP 31394EBH0										
	12 May 05		-1,309 44	1,309 44	-1,339 11	-29 67	0 00	0 00	0 00	-29 67	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	Short Term	Long Term	Translation	Total
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
02 Feb 05	FNMA REMIC SER 2004-99 CL AO 5 5	-1,969 24	1,969 24	-2,025 55	-56 31	0 00	0 00	0 00	-56 31	0 00
25 Feb 05	01-25-2034 CUSIP 31394BN34									
01 Dec 04		-1,969 24	1,969 24	-2,025 55	-56 31	0 00	0 00	0 00	-56 31	0 00
02 Jun 05	FNMA REMIC SER 2004-99 CL AO 5 5	-2,360 49	2,360 49	-2,427 99	-67 50	0 00	0 00	0 00	-67 50	0 00
27 Jun 05	01-25-2034 CUSIP 31394BN34									
01 Dec 04		-2,360 49	2,360 49	-2,427 99	-67 50	0 00	0 00	0 00	-67 50	0 00
02 Sep 05	FNMA REMIC SER 2004-99 CL AO 5 5	-2,643 67	2,643 67	-2,719 26	-75 59	0 00	0 00	0 00	-75 59	0 00
26 Sep 05	01-25-2034 CUSIP 31394BN34									
01 Dec 04		-2,643 67	2,643 67	-2,719 26	-75 59	0 00	0 00	0 00	-75 59	0 00
05 Jul 05	FNMA REMIC SER 2004-99 CL AO 5 5	-2,455 94	2,455 94	-2,526 16	-70 22	0 00	0 00	0 00	-70 22	0 00
25 Jul 05	01-25-2034 CUSIP 31394BN34									
01 Dec 04		-2,455 94	2,455 94	-2,526 16	-70 22	0 00	0 00	0 00	-70 22	0 00
04 Oct 05	FNMA REMIC SER 2004-99 CL AO 5 5	-2,735 86	2,735 86	-2,814 09	-78 23	0 00	0 00	0 00	-78 23	0 00
25 Oct 05	01-25-2034 CUSIP 31394BN34									
01 Dec 04		-2,735 86	2,735 86	-2,814 09	-78 23	0 00	0 00	0 00	-78 23	0 00
02 Dec 05	FNMA REMIC SER 2004-99 CL AO 5 5	-2,916 62	2,916 62	-3,000 02	0 00	-83 40	0 00	0 00	0 00	-83 40
27 Dec 05	01-25-2034 CUSIP 31394BN34									
01 Dec 04		-2,916 62	2,916 62	-3,000 02	0 00	-83 40	0 00	0 00	0 00	-83 40

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
04 Apr 05	FNMA REMIC SER 2004-99 CL AO 5 5		-2,166 65	2,168 65	-2,228 60	-61 95	0 00	0 00	0 00	-61 95	0 00
25 Apr 05	01-25-2034 CUSIP 31394BN34										
01 Dec 04			-2,166 65	2,166 65	-2,228 60	-61 95	0 00	0 00	0 00	-61 95	0 00
02 Mar 05	FNMA REMIC SER 2004-99 CL AO 5 5		-2,068 37	2,068 37	-2,127 51	-59 14	0 00	0 00	0 00	-59 14	0 00
25 Mar 05	01-25-2034 CUSIP 31394BN34										
01 Dec 04			-2,068 37	2,068 37	-2,127 51	-59 14	0 00	0 00	0 00	-59 14	0 00
02 Nov 05	FNMA REMIC SER 2004-99 CL AO 5 5		-2,826 85	2,826 85	-2,907 68	-80 83	0 00	0 00	0 00	-80 83	0 00
25 Nov 05	01-25-2034 CUSIP 31394BN34										
01 Dec 04			-2,826 85	2,826 85	-2,907 68	-80 83	0 00	0 00	0 00	-80 83	0 00
04 Jan 05	FNMA REMIC SER 2004-99 CL AO 5 5		-1,869 32	1,869 32	-1,922 77	-53 45	0 00	0 00	0 00	-53 45	0 00
25 Jan 05	01-25-2034 CUSIP 31394BN34										
01 Dec 04			-1,869 32	1,869 32	-1,922 77	-53 45	0 00	0 00	0 00	-53 45	0 00
02 Aug 05	FNMA REMIC SER 2004-99 CL AO 5 5		-2,550 35	2,550 35	-2,623 27	-72 92	0 00	0 00	0 00	-72 92	0 00
25 Aug 05	01-25-2034 CUSIP 31394BN34										
01 Dec 04			-2,550 35	2,550 35	-2,623 27	-72 92	0 00	0 00	0 00	-72 92	0 00
03 May 05	FNMA REMIC SER 2004-99 CL AO 5 5		-2,264 04	2,264 04	-2,328 78	-64 74	0 00	0 00	0 00	-64 74	0 00
25 May 05	01-25-2034 CUSIP 31394BN34										
01 Dec 04			-2,264 04	2,264 04	-2,328 78	-64 74	0 00	0 00	0 00	-64 74	0 00

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Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Translation	Short Term	Long Term	
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
04 Oct 05	FNMA REMIC SER 2005-57 CL-PA 5 5											
25 Oct 05	05-25-2027 CUSIP 31394EPS1	-7,924 22	-110 20	0 00	-8,034 42	7,924 22	-110 20	0 00	0 00	-110 20	0 00	0 00
27 Jul 05		-7,924 22	-110 20	0 00	-8,034 42	7,924 22	-110 20	0 00	0 00	-110 20	0 00	0 00
02 Nov 05	FNMA REMIC SER 2005-57 CL-PA 5 5											
25 Nov 05	05-25-2027 CUSIP 31394EPS1	-12,649 73	-175 91	0 00	-12,825 64	12,649 73	-175 91	0 00	0 00	-175 91	0 00	0 00
27 Jul 05		-12,649 73	-175 91	0 00	-12,825 64	12,649 73	-175 91	0 00	0 00	-175 91	0 00	0 00
02 Sep 05	FNMA REMIC SER 2005-57 CL-PA 5 5											
26 Sep 05	05-25-2027 CUSIP 31394EPS1	-7,965 47	-110 77	0 00	-8,076 24	7,965 47	-110 77	0 00	0 00	-110 77	0 00	0 00
27 Jul 05		-7,965 47	-110 77	0 00	-8,076 24	7,965 47	-110 77	0 00	0 00	-110 77	0 00	0 00
02 Dec 05	FNMA REMIC SER 2005-57 CL-PA 5 5											
27 Dec 05	05-25-2027 CUSIP 31394EPS1	-12,584 20	-175 00	0 00	-12,759 20	12,584 20	-175 00	0 00	0 00	-175 00	0 00	0 00
27 Jul 05		-12,584 20	-175 00	0 00	-12,759 20	12,584 20	-175 00	0 00	0 00	-175 00	0 00	0 00
02 Sep 05	FNMA REMIC TR 2004-28 CL-PB 6											
26 Sep 05	08-25-2028 CUSIP 31393YFB6	-6,984 92	0 00	-351 43	-7,336 35	6,984 92	0 00	-351 43	0 00	0 00	-351 43	-351 43
30 Aug 04		-6,984 92	0 00	-351 43	-7,336 35	6,984 92	0 00	-351 43	0 00	0 00	-351 43	-351 43
05 Jul 05	FNMA REMIC TR 2004-28 CL-PB 6											
25 Jul 05	08-25-2028 CUSIP 31393YFB6	-6,500 83	-327 07	0 00	-6,827 90	6,500 83	-327 07	0 00	0 00	-327 07	0 00	0 00
30 Aug 04		-6,500 83	-327 07	0 00	-6,827 90	6,500 83	-327 07	0 00	0 00	-327 07	0 00	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
					Short Term	Long Term	Short Term	Long Term	
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
04 Oct 05	FNMA REMIC TR 2004-28 CL-PB 6	-7,220 33	7,220 33	-7,583 60	0 00	-363 27	0 00	0 00	-363 27
25 Oct 05	08-25-2028 CUSIP 31393YFB6								
30 Aug 04		-7,220 33	7,220 33	-7,583 60	0 00	-363 27	0 00	0 00	-363 27
02 Dec 05	FNMA REMIC TR 2004-28 CL-PB 6	-7,676 98	7,676 98	-8,063 23	0 00	-386 25	0 00	0 00	-386 25
27 Dec 05	08-25-2028 CUSIP 31393YFB6								
30 Aug 04		-7,676 98	7,676 98	-8,063 23	0 00	-386 25	0 00	0 00	-386 25
04 Apr 05	FNMA REMIC TR 2004-28 CL-PB 6	-5,744 25	5,744 25	-6,033 26	-289 01	0 00	0 00	-289 01	0 00
25 Apr 05	08-25-2028 CUSIP 31393YFB6								
30 Aug 04		-5,744 25	5,744 25	-6,033 26	-289 01	0 00	0 00	-289 01	0 00
02 Mar 05	FNMA REMIC TR 2004-28 CL-PB 6	-5,484 70	5,484 70	-5,760 65	-275 95	0 00	0 00	-275 95	0 00
25 Mar 05	08-25-2028 CUSIP 31393YFB6								
30 Aug 04		-5,484 70	5,484 70	-5,760 65	-275 95	0 00	0 00	-275 95	0 00
02 Nov 05	FNMA REMIC TR 2004-28 CL-PB 6	-7,451 07	7,451 07	-7,825 95	0 00	-374 88	0 00	0 00	-374 88
25 Nov 05	08-25-2028 CUSIP 31393YFB6								
30 Aug 04		-7,451 07	7,451 07	-7,825 95	0 00	-374 88	0 00	0 00	-374 88
04 Jan 05	FNMA REMIC TR 2004-28 CL-PB 6	-4,955 79	4,955 79	-5,205 13	-249 34	0 00	0 00	-249 34	0 00
25 Jan 05	08-25-2028 CUSIP 31393YFB6								
30 Aug 04		-4,955 79	4,955 79	-5,205 13	-249 34	0 00	0 00	-249 34	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss
					Short Term	Long Term		
Settle Date	Acquisition Date				Short Term	Long Term		Total
Principal Paydowns								
Fixed income								
Government mortgage backed securities								
United States								
02 Aug 05	FNMA REMIC TR 2004-28 CL-PB 6	-6,745 03	6,745 03	-7,084 39	-339 36	0 00	0 00	-339 36
25 Aug 05	08-25-2028 CUSIP 31393YFB6							0 00
	30 Aug 04	-6,745 03	6,745 03	-7,084 39	-339 36	0 00	0 00	-339 36
03 May 05	FNMA REMIC TR 2004-28 CL-PB 6	-6,000 24	6,000 24	-6,302 13	-301 89	0 00	0 00	-301 89
25 May 05	08-25-2028 CUSIP 31393YFB6							0 00
	30 Aug 04	-6,000 24	6,000 24	-6,302 13	-301 89	0 00	0 00	-301 89
02 Feb 05	FNMA REMIC TR 2004-28 CL-PB 6	-5,221 81	5,221 81	-5,484 53	-262 72	0 00	0 00	-262 72
25 Feb 05	08-25-2028 CUSIP 31393YFB6							0 00
	30 Aug 04	-5,221 81	5,221 81	-5,484 53	-262 72	0 00	0 00	-262 72
02 Jun 05	FNMA REMIC TR 2004-28 CL-PB 6	-6,252 50	6,252 50	-6,567 08	-314 58	0 00	0 00	-314 58
27 Jun 05	08-25-2028 CUSIP 31393YFB6							0 00
	30 Aug 04	-6,252 50	6,252 50	-6,567 08	-314 58	0 00	0 00	-314 58
02 Jun 05	FNMA SER 2004-88 CL HA 6 5	-2,580 79	2,580 79	-2,779 89	-199 10	0 00	0 00	-199 10
27 Jun 05	07-25-2034 CUSIP 31394BPPP3							0 00
	07 Dec 04	-2,580 79	2,580 79	-2,779 89	-199 10	0 00	0 00	-199 10
02 Feb 05	FNMA SER 2004-88 CL HA 6 5	-2,134 58	2,134 58	-2,299 26	-164 68	0 00	0 00	-164 68
25 Feb 05	07-25-2034 CUSIP 31394BPPP3							0 00
	07 Dec 04	-2,134 58	2,134 58	-2,299 26	-164 68	0 00	0 00	-164 68

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Settle Date	Acquisition Date								Total
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Sep 05	FNMA SER 2004-88 CL HA 6 5	-2,901 19	2,901 19	-3,125 01	-223 82	0 00	0 00	-223 82	0 00
26 Sep 05	07-25-2034 CUSIP 31394BPP3								
		-2,901 19	2,901 19	-3,125 01	-223 82	0 00	0 00	-223 82	0 00
05 Jul 05	FNMA SER 2004-88 CL HA 6 5	-2,689 06	2,689 06	-2,896 52	-207 46	0 00	0 00	-207 46	0 00
25 Jul 05	07-25-2034 CUSIP 31394BPP3								
		-2,689 06	2,689 06	-2,896 52	-207 46	0 00	0 00	-207 46	0 00
02 Dec 05	FNMA SER 2004-88 CL HA 6 5	-3,163 46	3,163 46	-3,407 52	-244 06	0 00	0 00	-244 06	0 00
27 Dec 05	07-25-2034 CUSIP 31394BPP3								
		-3,163 46	3,163 46	-3,407 52	-244 06	0 00	0 00	-244 06	0 00
04 Oct 05	FNMA SER 2004-88 CL HA 6 5	-3,004 90	3,004 90	-3,236 72	-231 82	0 00	0 00	-231 82	0 00
25 Oct 05	07-25-2034 CUSIP 31394BPP3								
		-3,004 90	3,004 90	-3,236 72	-231 82	0 00	0 00	-231 82	0 00
04 Apr 05	FNMA SER 2004-88 CL HA 6 5	-2,360 15	2,360 15	-2,542 23	-182 08	0 00	0 00	-182 08	0 00
25 Apr 05	07-25-2034 CUSIP 31394BPP3								
		-2,360 15	2,360 15	-2,542 23	-182 08	0 00	0 00	-182 08	0 00
02 Mar 05	FNMA SER 2004-88 CL HA 6 5	-2,247 94	2,247 94	-2,421 36	-173 42	0 00	0 00	-173 42	0 00
25 Mar 05	07-25-2034 CUSIP 31394BPP3								
		-2,247 94	2,247 94	-2,421 36	-173 42	0 00	0 00	-173 42	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Nov 05	FNMA SER 2004-88 CL HA 6 5	-3,106 94	3,106 94	-3,346 64	-239 70	0 00	0 00	-239 70	0 00
25 Nov 05	07-25-2034 CUSIP 31394BPP3								
07 Dec 04		-3,106 94	3,106 94	-3,346 64	-239 70	0 00	0 00	-239 70	0 00
04 Jan 05	FNMA SER 2004-88 CL HA 6 5	-2,020 12	2,020 12	-2,175 97	-155 85	0 00	0 00	-155 85	0 00
25 Jan 05	07-25-2034 CUSIP 31394BPP3								
07 Dec 04		-2,020 12	2,020 12	-2,175 97	-155 85	0 00	0 00	-155 85	0 00
02 Aug 05	FNMA SER 2004-88 CL HA 6 5	-2,795 88	2,795 88	-3,011 58	-215 70	0 00	0 00	-215 70	0 00
25 Aug 05	07-25-2034 CUSIP 31394BPP3								
07 Dec 04		-2,795 88	2,795 88	-3,011 58	-215 70	0 00	0 00	-215 70	0 00
03 May 05	FNMA SER 2004-88 CL HA 6 5	-2,471 13	2,471 13	-2,661 77	-190 64	0 00	0 00	-190 64	0 00
25 May 05	07-25-2034 CUSIP 31394BPP3								
07 Dec 04		-2,471 13	2,471 13	-2,661 77	-190 64	0 00	0 00	-190 64	0 00
25 Aug 05	FNMA SER 4 3375 03-25-2035 CUSIP	-2,076 34	2,076 34	-2,078 29	-1 95	0 00	0 00	-1 95	0 00
25 Aug 05	31394EQR2								
01 Jun 05		-2,076 34	2,076 34	-2,078 29	-1 95	0 00	0 00	-1 95	0 00
25 Sep 05	FNMA SER 4 3375 03-25-2035 CUSIP	-2,358 59	2,358 59	-2,360 80	-2 21	0 00	0 00	-2 21	0 00
26 Sep 05	31394EQR2								
01 Jun 05		-2,358 59	2,358 59	-2,360 80	-2 21	0 00	0 00	-2 21	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Translation	Total
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 Oct 05	FNMA SER 4 3375 03-25-2035 CUSIP		-2,638 19	2,638 19	-2,640 66	-2 47	0 00	0 00	-2 47
25 Oct 05	31394EQR2								
		01 Jun 05	-2,638 19	2,638 19	-2,640 66	-2 47	0 00	0 00	-2 47
25 Jul 05	FNMA SER 4 3375 03-25-2035 CUSIP		-1,978 87	1,978 87	-1,980 73	-1 86	0 00	0 00	-1 86
25 Jul 05	31394EQR2								
		01 Jun 05	-1,978 87	1,978 87	-1,980 73	-1 86	0 00	0 00	-1 86
02 Mar 05	GNMA POOL #080916 FLTGT RT 3 75%		-6,112 10	6,112 10	-5,987 47	124 63	0 00	0 00	124 63
21 Mar 05	05-20-2034 BEO CUSIP 36225DAS3								
		24 Jun 04	-6,112 10	6,112 10	-5,987 47	124 63	0 00	0 00	124 63
04 Oct 05	GNMA POOL #080916 FLTGT RT 3 75%		-11,056 56	11,056 56	-10,831 11	0 00	225 45	0 00	225 45
20 Oct 05	05-20-2034 BEO CUSIP 36225DAS3								
		24 Jun 04	-11,056 56	11,056 56	-10,831 11	0 00	225 45	0 00	225 45
02 Feb 05	GNMA POOL #080916 FLTGT RT 3 75%		-3,607 65	3,607 65	-3,534 09	73 56	0 00	0 00	73 56
22 Feb 05	05-20-2034 BEO CUSIP 36225DAS3								
		24 Jun 04	-3,607 65	3,607 65	-3,534 09	73 56	0 00	0 00	73 56
05 Jul 05	GNMA POOL #080916 FLTGT RT 3 75%		-7,179 34	7,179 34	-7,032 95	0 00	146 39	0 00	146 39
20 Jul 05	05-20-2034 BEO CUSIP 36225DAS3								
		24 Jun 04	-7,179 34	7,179 34	-7,032 95	0 00	146 39	0 00	146 39

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
03 May 05	GNMA POOL #080916 FLTG RT 3 75%										
20 May 05	05-20-2034 BEO CUSIP 36225DAS3		-8,141 40	8,141 40	-7,975 39	166 01	0 00	0 00	0 00	166 01	0 00
		24 Jun 04	-8,141 40	8,141 40	-7,975 39	166 01	0 00	0 00	0 00	166 01	0 00
02 Jun 05	GNMA POOL #080916 FLTG RT 3 75%										
20 Jun 05	05-20-2034 BEO CUSIP 36225DAS3		-8,442 98	8,442 98	-8,270 82	172 16	0 00	0 00	0 00	172 16	0 00
		24 Jun 04	-8,442 98	8,442 98	-8,270 82	172 16	0 00	0 00	0 00	172 16	0 00
02 Nov 05	GNMA POOL #080916 FLTG RT 3 75%										
21 Nov 05	05-20-2034 BEO CUSIP 36225DAS3		-9,819 41	9,819 41	-9,619 19	0 00	200 22	0 00	0 00	0 00	200 22
		24 Jun 04	-9,819 41	9,819 41	-9,619 19	0 00	200 22	0 00	0 00	0 00	200 22
02 Sep 05	GNMA POOL #080916 FLTG RT 3 75%										
20 Sep 05	05-20-2034 BEO CUSIP 36225DAS3		-11,011 34	11,011 34	-10,786 81	0 00	224 53	0 00	0 00	0 00	224 53
		24 Jun 04	-11,011 34	11,011 34	-10,786 81	0 00	224 53	0 00	0 00	0 00	224 53
04 Apr 05	GNMA POOL #080916 FLTG RT 3 75%										
20 Apr 05	05-20-2034 BEO CUSIP 36225DAS3		-7,313 11	7,313 11	-7,163 99	149 12	0 00	0 00	0 00	149 12	0 00
		24 Jun 04	-7,313 11	7,313 11	-7,163 99	149 12	0 00	0 00	0 00	149 12	0 00
04 Jan 05	GNMA POOL #080916 FLTG RT 3 75%										
20 Jan 05	05-20-2034 BEO CUSIP 36225DAS3		-5,499 36	5,499 36	-5,387 22	112 14	0 00	0 00	0 00	112 14	0 00
		24 Jun 04	-5,499 36	5,499 36	-5,387 22	112 14	0 00	0 00	0 00	112 14	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
						Short Term	Long Term	Short Term	Long Term	
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
02 Aug 05	GNMA POOL #080916 FLTG RT 3 75%									
22 Aug 05	05-20-2034 BEO CUSIP 36225DAS3		-10,343 92	10,343 92	-10,133 00	0 00	210 92	0 00	0 00	210 92
			-10,343 92	10,343 92	-10,133 00	0 00	210 92	0 00	0 00	210 92
02 Dec 05	GNMA POOL #080916 FLTG RT 3 75%									
20 Dec 05	05-20-2034 BEO CUSIP 36225DAS3		-7,718 67	7,718 67	-7,561 28	0 00	157 39	0 00	0 00	157 39
			-7,718 67	7,718 67	-7,561 28	0 00	157 39	0 00	0 00	157 39
05 Jul 05	GNMA POOL #599930 6% 05-15-2033									
15 Jul 05	BEO CUSIP 36200FPP7		-8,109 41	8,109 41	-8,390 71	0 00	-281 30	0 00	0 00	-281 30
			-8,109 41	8,109 41	-8,390 71	0 00	-281 30	0 00	0 00	-281 30
03 May 05	GNMA POOL #599930 6% 05-15-2033									
16 May 05	BEO CUSIP 36200FPP7		-13,019 72	13,019 72	-13,471 34	0 00	-451 62	0 00	0 00	-451 62
			-13,019 72	13,019 72	-13,471 34	0 00	-451 62	0 00	0 00	-451 62
04 Apr 05	GNMA POOL #599930 6% 05-15-2033									
15 Apr 05	BEO CUSIP 36200FPP7		-12,187 22	12,187 22	-12,609 96	-422 74	0 00	0 00	-422 74	0 00
			-12,187 22	12,187 22	-12,609 96	-422 74	0 00	0 00	-422 74	0 00
02 Mar 05	GNMA POOL #599930 6% 05-15-2033									
15 Mar 05	BEO CUSIP 36200FPP7		-33,230 29	33,230 29	-34,382 97	-1,152 68	0 00	0 00	-1,152 68	0 00
			-33,230 29	33,230 29	-34,382 97	-1,152 68	0 00	0 00	-1,152 68	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
02 Feb 05	GNMA POOL #599930 6% 05-15-2033		-15,464 81	15,464 81	-16,001 25	-536 44	0 00	0 00	0 00	-536 44	0 00
15 Feb 05	BEO CUSIP 36200FPP7		-15,464 81	15,464 81	-16,001 25	-536 44	0 00	0 00	0 00	-536 44	0 00
02 Jun 05	GNMA POOL #599930 6% 05-15-2033		-21,351 92	21,351 92	-22,092 56	0 00	-740 64	0 00	0 00	0 00	-740 64
15 Jun 05	BEO CUSIP 36200FPP7		-21,351 92	21,351 92	-22,092 56	0 00	-740 64	0 00	0 00	0 00	-740 64
04 Jan 05	GNMA POOL #599930 6% 05-15-2033		-6,894 81	6,894 81	-7,133 97	-239 16	0 00	0 00	0 00	-239 16	0 00
18 Jan 05	BEO CUSIP 36200FPP7		-6,894 81	6,894 81	-7,133 97	-239 16	0 00	0 00	0 00	-239 16	0 00
05 Jul 05	GNMA POOL #616092 6% 11-15-2033		-4,246 93	4,246 93	-4,394 25	0 00	-147 32	0 00	0 00	0 00	-147 32
15 Jul 05	BEO CUSIP 36290SNH0		-4,246 93	4,246 93	-4,394 25	0 00	-147 32	0 00	0 00	0 00	-147 32
02 Nov 05	GNMA POOL #616092 6% 11-15-2033		-3,432 42	3,432 42	-3,551 48	0 00	-119 06	0 00	0 00	0 00	-119 06
15 Nov 05	BEO CUSIP 36290SNH0		-3,432 42	3,432 42	-3,551 48	0 00	-119 06	0 00	0 00	0 00	-119 06
03 May 05	GNMA POOL #616092 6% 11-15-2033		-1,726 93	1,726 93	-1,786 83	0 00	-59 90	0 00	0 00	0 00	-59 90
16 May 05	BEO CUSIP 36290SNH0		-1,726 93	1,726 93	-1,786 83	0 00	-59 90	0 00	0 00	0 00	-59 90

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
04 Apr 05	GNMA POOL #616092 6% 11-15-2033	-3,055 53	3,055 53	-3,161 52	-105 99	0 00	-105 99
15 Apr 05	BEO CUSIP 36290SNH0						0 00
16 Apr 04		-3,055 53	3,055 53	-3,161 52	-105 99	0 00	-105 99
02 Dec 05	GNMA POOL #616092 6% 11-15-2033	-1,925 47	1,925 47	-1,992 26	0 00	-66 79	0 00
15 Dec 05	BEO CUSIP 36290SNH0						-66 79
16 Apr 04		-1,925 47	1,925 47	-1,992 26	0 00	-66 79	-66 79
04 Oct 05	GNMA POOL #616092 6% 11-15-2033	-2,936 62	2,936 62	-3,038 48	0 00	-101 86	0 00
17 Oct 05	BEO CUSIP 36290SNH0						-101 86
16 Apr 04		-2,936 62	2,936 62	-3,038 48	0 00	-101 86	-101 86
02 Mar 05	GNMA POOL #616092 6% 11-15-2033	-2,655 95	2,655 95	-2,748 08	-92 13	0 00	-92 13
15 Mar 05	BEO CUSIP 36290SNH0						0 00
16 Apr 04		-2,655 95	2,655 95	-2,748 08	-92 13	0 00	-92 13
02 Feb 05	GNMA POOL #616092 6% 11-15-2033	-3,668 58	3,668 58	-3,795 83	-127 25	0 00	-127 25
15 Feb 05	BEO CUSIP 36290SNH0						0 00
16 Apr 04		-3,668 58	3,668 58	-3,795 83	-127 25	0 00	-127 25
02 Jun 05	GNMA POOL #616092 6% 11-15-2033	-2,910 08	2,910 08	-3,011 02	0 00	-100 94	0 00
15 Jun 05	BEO CUSIP 36290SNH0						-100 94
16 Apr 04		-2,910 08	2,910 08	-3,011 02	0 00	-100 94	-100 94

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Long Term		Short Term	Long Term
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
02 Aug 05	GNMA POOL #616092 6% 11-15-2033	0.00	-138.87	0.00	0.00	0.00	-138.87
15 Aug 05	BEO CUSIP 36290SNH0						
16 Apr 04		4,003.34	-4,142.21	-138.87	0.00	0.00	-138.87
02 Sep 05	GNMA POOL #616092 6% 11-15-2033	0.00	-181.92	0.00	0.00	0.00	-181.92
15 Sep 05	BEO CUSIP 36290SNH0						
16 Apr 04		5,244.69	-5,426.61	-181.92	0.00	0.00	-181.92
04 Jan 05	GNMA POOL #616092 6% 11-15-2033	0.00	-218.51	0.00	0.00	-218.51	0.00
18 Jan 05	BEO CUSIP 36290SNH0						
16 Apr 04		6,299.31	-6,517.82	-218.51	0.00	0.00	-218.51
04 Jan 05	GNMA POOL #625582 5 5% 12-15-2033	0.00	-925.28	0.00	0.00	-925.28	0.00
18 Jan 05	BEO CUSIP 36291D6T5						
16 Apr 04		30,213.13	-31,138.41	-925.28	0.00	0.00	-925.28
18 Mar 04		30,213.13	-31,138.41	-925.28	0.00	0.00	-925.28
04 Oct 05	GNMA POOL #625582 5 5% 12-15-2033	0.00	-67.64	0.00	0.00	0.00	-67.64
17 Oct 05	BEO CUSIP 36291D6T5						
18 Mar 04		2,208.67	-2,276.31	-67.64	0.00	0.00	-67.64
03 May 05	GNMA POOL #625582 5 5% 12-15-2033	0.00	-139.82	0.00	0.00	0.00	-139.82
16 May 05	BEO CUSIP 36291D6T5						
18 Mar 04		4,565.70	-4,705.52	-139.82	0.00	0.00	-139.82
18 Mar 04		4,565.70	-4,705.52	-139.82	0.00	0.00	-139.82

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<i>Principal Paydowns</i>								
Fixed income								
Government mortgage backed securities								
United States								
05 Jul 05		GNMA POOL #625582 5 5% 12-15-2033						
15 Jul 05		BEO CUSIP 36291D6T5	9,376 81	-287 16	0 00	-287 16	0 00	-287 16
	18 Mar 04		9,376 81	-287 16	0 00	-287 16	0 00	-287 16
02 Nov 05		GNMA POOL #625582 5 5% 12-15-2033						
15 Nov 05		BEO CUSIP 36291D6T5	11,397 77	-349 06	0 00	-349 06	0 00	-349 06
	18 Mar 04		11,397 77	-349 06	0 00	-349 06	0 00	-349 06
04 Apr 05		GNMA POOL #625582 5 5% 12-15-2033						
15 Apr 05		BEO CUSIP 36291D6T5	5,552 64	-170 05	0 00	-170 05	0 00	-170 05
	18 Mar 04		5,552 64	-170 05	0 00	-170 05	0 00	-170 05
02 Dec 05		GNMA POOL #625582 5 5% 12-15-2033						
15 Dec 05		BEO CUSIP 36291D6T5	2,608 39	-79 88	0 00	-79 88	0 00	-79 88
	18 Mar 04		2,608 39	-79 88	0 00	-79 88	0 00	-79 88
02 Mar 05		GNMA POOL #625582 5 5% 12-15-2033						
15 Mar 05		BEO CUSIP 36291D6T5	16,571 75	0 00	-507 51	0 00	-507 51	0 00
	18 Mar 04		16,571 75	0 00	-507 51	0 00	-507 51	0 00
02 Feb 05		GNMA POOL #625582 5 5% 12-15-2033						
15 Feb 05		BEO CUSIP 36291D6T5	341 18	0 00	-10 45	0 00	-10 45	0 00
	18 Mar 04		341 18	0 00	-10 45	0 00	-10 45	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Total	Short Term	Long Term	Translation	Short Term	Long Term	
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term		Short Term	Long Term	
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Jun 05	GNMA POOL #625582 5 5% 12-15-2033	0.00	-244.69	0.00	-244.69	0.00	0.00	-244.69	-244.69
15 Jun 05	BEO CUSIP 36291D6T5								
18 Mar 04		0.00	-244.69	0.00	-244.69	0.00	0.00	-244.69	-244.69
02 Aug 05	GNMA POOL #625582 5 5% 12-15-2033	0.00	-72.85	0.00	-72.85	0.00	0.00	-72.85	-72.85
15 Aug 05	BEO CUSIP 36291D6T5								
18 Mar 04		0.00	-72.85	0.00	-72.85	0.00	0.00	-72.85	-72.85
02 Sep 05	GNMA POOL #625582 5 5% 12-15-2033	0.00	-284.56	0.00	-284.56	0.00	0.00	-284.56	-284.56
15 Sep 05	BEO CUSIP 36291D6T5								
18 Mar 04		0.00	-284.56	0.00	-284.56	0.00	0.00	-284.56	-284.56
04 Jan 05	GNMA POOL #625651 5 5% 01-15-2034	-55.48	0.00	0.00	0.00	0.00	-55.48	0.00	0.00
18 Jan 05	BEO CUSIP 36291EBU4								
18 Mar 04		-55.48	0.00	0.00	0.00	0.00	-55.48	0.00	0.00
04 Oct 05	GNMA POOL #625651 5 5% 01-15-2034	0.00	-60.03	0.00	-60.03	0.00	0.00	-60.03	-60.03
17 Oct 05	BEO CUSIP 36291EBU4								
18 Mar 04		0.00	-60.03	0.00	-60.03	0.00	0.00	-60.03	-60.03
03 May 05	GNMA POOL #625651 5 5% 01-15-2034	0.00	-64.13	0.00	-64.13	0.00	0.00	-64.13	-64.13
16 May 05	BEO CUSIP 36291EBU4								
18 Mar 04		0.00	-64.13	0.00	-64.13	0.00	0.00	-64.13	-64.13

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
Fixed income									
Government mortgage backed securities									
United States									
02 Dec 05	GNMA POOL #625651 5 5% 01-15-2034	-1,561 68	1,561 68	-1,609 51	0 00	-47 83	0 00	0 00	-47 83
15 Dec 05	BEO CUSIP 36291EBU4								
18 Mar 04		-1,561 68	1,561 68	-1,609 51	0 00	-47 83	0 00	0 00	-47 83
05 Jul 05	GNMA POOL #625651 5 5% 01-15-2034	-3,054 55	3,054 55	-3,148 10	0 00	-93 55	0 00	0 00	-93 55
15 Jul 05	BEO CUSIP 36291EBU4								
18 Mar 04		-3,054 55	3,054 55	-3,148 10	0 00	-93 55	0 00	0 00	-93 55
02 Nov 05	GNMA POOL #625651 5 5% 01-15-2034	-1,211 18	1,211 18	-1,248 27	0 00	-37 09	0 00	0 00	-37 09
15 Nov 05	BEO CUSIP 36291EBU4								
18 Mar 04		-1,211 18	1,211 18	-1,248 27	0 00	-37 09	0 00	0 00	-37 09
04 Apr 05	GNMA POOL #625651 5 5% 01-15-2034	-2,594 14	2,594 14	-2,673 59	0 00	-79 45	0 00	0 00	-79 45
15 Apr 05	BEO CUSIP 36291EBU4								
18 Mar 04		-2,594 14	2,594 14	-2,673 59	0 00	-79 45	0 00	0 00	-79 45
02 Mar 05	GNMA POOL #625651 5 5% 01-15-2034	-4,472 29	4,472 29	-4,609 25	-136 96	0 00	0 00	-136 96	0 00
15 Mar 05	BEO CUSIP 36291EBU4								
18 Mar 04		-4,472 29	4,472 29	-4,609 25	-136 96	0 00	0 00	-136 96	0 00
02 Feb 05	GNMA POOL #625651 5 5% 01-15-2034	-4,563 73	4,563 73	-4,703 49	-139 76	0 00	0 00	-139 76	0 00
15 Feb 05	BEO CUSIP 36291EBU4								
18 Mar 04		-4,563 73	4,563 73	-4,703 49	-139 76	0 00	0 00	-139 76	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Cost		Proceeds		Shares/Par		Cost		Proceeds		Shares/Par		Realized gain/loss		
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	
Principal Paydowns																					
Fixed income																					
Government mortgage backed securities																					
United States																					
02 Jun 05		GNMA POOL #625651 5 5% 01-15-2034	0.00	-78.57	0.00	0.00	-2,644.07	2,565.50	-2,565.50	2,565.50	-2,565.50	-78.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-78.57
15 Jun 05		BEO CUSIP 36291EBU4																			
02 Aug 05		GNMA POOL #625651 5 5% 01-15-2034	0.00	-91.31	0.00	0.00	-3,072.88	2,981.57	-2,981.57	2,981.57	-2,981.57	-91.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-91.31
15 Aug 05		BEO CUSIP 36291EBU4																			
02 Sep 05		GNMA POOL #625651 5 5% 01-15-2034	0.00	-80.98	0.00	0.00	-2,725.29	2,644.31	-2,644.31	2,644.31	-2,644.31	-80.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-80.98
15 Sep 05		BEO CUSIP 36291EBU4																			
10 Aug 05		SMALL BUSINESS ADMIN GTD	0.00	0.00	0.00	0.00	-13,196.37	13,196.37	-13,196.37	13,196.37	-13,196.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Aug 05		PARTN CTFS SER SBIC-PS 2004-10A																			
		4 504 02-01-2014 REG CUSIP																			
		831641DS1																			
10 May 05		SMALL BUSINESS ADMIN GTD	0.00	0.00	0.00	0.00	-10,986.82	10,986.82	-10,986.82	10,986.82	-10,986.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 May 05		PARTN CTFS SER SBIC-PS 2004-10A																			
		4 504 02-01-2014 REG CUSIP																			
		831641DS1																			
18 Feb 04			0.00	0.00	0.00	0.00	-10,986.82	10,986.82	-10,986.82	10,986.82	-10,986.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Principal Paydowns							
Fixed income							
Government mortgage backed securities							
United States							
10 Feb 05	SMALL BUSINESS ADMIN GTD						
10 Feb 05	PARTN CTFS SER SBIC-PS 2004-10A	-4,530.21	4,530.21	-4,530.21	0.00	0.00	0.00
	4 504 02-01-2014 REG CUSIP						
	831641DS1						
18 Feb 04		-4,530.21	4,530.21	-4,530.21	0.00	0.00	0.00
10 Nov 05	SMALL BUSINESS ADMIN GTD						
10 Nov 05	PARTN CTFS SER SBIC-PS 2004-10A	-11,142.91	11,142.91	-11,142.91	0.00	0.00	0.00
	4 504 02-01-2014 REG CUSIP						
	831641DS1						
18 Feb 04		-11,142.91	11,142.91	-11,142.91	0.00	0.00	0.00
Total United States						-63,600.03	-31,929.61
Non-government backed c.m.o.s						0.00	-31,929.61
United States							
25 Oct 05	CMO BANC AMER ALTERNATIVE LN						
25 Oct 05	TR 2004-5 MTG PASSTHRU CTF CL	-8,948.61	8,877.87	-8,877.87	0.00	0.00	-70.74
	4-A-1 5 06-25-19 REG CUSIP						
	05948KRL5						
15 Jul 04		-8,948.61	8,877.87	-8,877.87	0.00	0.00	-70.74
25 Mar 05	CMO BANC AMER ALTERNATIVE LN						
25 Mar 05	TR 2004-5 MTG PASSTHRU CTF CL	-5,166.55	5,125.71	-5,125.71	0.00	-40.84	0.00
	4-A-1 5 06-25-19 REG CUSIP						
	05948KRL5						
15 Jul 04		-5,166.55	5,125.71	-5,125.71	0.00	-40.84	0.00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

25 Sep 05	CMO BANC AMER ALTERNATIVE LN		-4,813 82	4,813 82	-4,852 18	0 00	-38 36	0 00	0 00	0 00	-38 36
26 Sep 05	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5										

15 Jul 04

			-4,813 82	4,813 82	-4,852 18	0 00	-38 36	0 00	0 00	0 00	-38 36
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25 Feb 05	CMO BANC AMER ALTERNATIVE LN		-1,623 27	1,623 27	-1,636 20	-12 93	0 00	0 00	0 00	-12 93	0 00
25 Feb 05	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5										

15 Jul 04

			-1,623 27	1,623 27	-1,636 20	-12 93	0 00	0 00	0 00	-12 93	0 00
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25 Jul 05	CMO BANC AMER ALTERNATIVE LN		-3,660 73	3,660 73	-3,689 90	0 00	-29 17	0 00	0 00	0 00	-29 17
25 Jul 05	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5										

15 Jul 04

			-3,660 73	3,660 73	-3,689 90	0 00	-29 17	0 00	0 00	0 00	-29 17
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25 Aug 05	CMO BANC AMER ALTERNATIVE LN		-7,084 67	7,084 67	-7,141 12	0 00	-56 45	0 00	0 00	0 00	-56 45
25 Aug 05	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5										

15 Jul 04

			-7,084 67	7,084 67	-7,141 12	0 00	-56 45	0 00	0 00	0 00	-56 45
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25 Jun 05	CMO BANC AMER ALTERNATIVE LN		-4,235 80	4,235 80	-4,269 55	-33 75	0 00	0 00	0 00	-33 75	0 00
27 Jun 05	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5										

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
<i>Principal Paydowns</i>							
Fixed income							
Non-government backed c.m.o.s							
United States							
15 Jul 04		-4,235 80	4,235 80	-4,269 55	-33 75	0 00	-33 75
25 Dec 05	CMO BANC AMER ALTERNATIVE LN						
27 Dec 05	TR 2004-5 MTG PASSTHRU CTF CL	-3,231 22	3,231 22	-3,256 97	0 00	-25 75	-25 75
	4-A-1 5 06-25-19 REG CUSIP						
	05948KRL5						
15 Jul 04		-3,231 22	3,231 22	-3,256 97	0 00	-25 75	-25 75
25 Apr 05	CMO BANC AMER ALTERNATIVE LN						
25 Apr 05	TR 2004-5 MTG PASSTHRU CTF CL	-2,558 39	2,558 39	-2,578 78	-20 39	0 00	-20 39
	4-A-1 5 06-25-19 REG CUSIP						
	05948KRL5						
15 Jul 04		-2,558 39	2,558 39	-2,578 78	-20 39	0 00	-20 39
25 May 05	CMO BANC AMER ALTERNATIVE LN						
25 May 05	TR 2004-5 MTG PASSTHRU CTF CL	-5,536 22	5,536 22	-5,580 33	-44 11	0 00	-44 11
	4-A-1 5 06-25-19 REG CUSIP						
	05948KRL5						
15 Jul 04		-5,536 22	5,536 22	-5,580 33	-44 11	0 00	-44 11
02 Nov 05	CMO BANC AMER ALTERNATIVE LN						
25 Nov 05	TR 2004-5 MTG PASSTHRU CTF CL	-6,726 07	6,726 07	-6,779 66	0 00	-53 59	-53 59
	4-A-1 5 06-25-19 REG CUSIP						
	05948KRL5						
15 Jul 04		-6,726 07	6,726 07	-6,779 66	0 00	-53 59	-53 59

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date									
Principal Paydowns										
Fixed income										
Non-government backed c.m.o.s										
United States										
25 Jan 05	CMO BANC AMER ALTERNATIVE LN									
25 Jan 05	TR 2004-5 MTG PASSTHRU CTF CL	-5,611 23	5,611 23	-5,655 94	-44 71	0 00	0 00	0 00	-44 71	0 00
	4-A-1 5 08-25-19 REG CUSIP									
	05948KRL5									
15 Jul 04		-5,611 23	5,611 23	-5,655 94	-44 71	0 00	0 00	0 00	-44 71	0 00
25 May 05	CMO BANC AMER ALTERNATIVE LN									
25 May 05	TR SER 2004-6 CL 4A1 5% DUE	-3,826 76	3,826 76	-3,829 15	-2 39	0 00	0 00	0 00	-2 39	0 00
	07-25-2019 REG CUSIP 05948KSN0									
07 Jul 04		-3,826 76	3,826 76	-3,829 15	-2 39	0 00	0 00	0 00	-2 39	0 00
25 Mar 05	CMO BANC AMER ALTERNATIVE LN									
25 Mar 05	TR SER 2004-6 CL 4A1 5% DUE	-3,883 13	3,883 13	-3,885 56	-2 43	0 00	0 00	0 00	-2 43	0 00
	07-25-2019 REG CUSIP 05948KSN0									
07 Jul 04		-3,883 13	3,883 13	-3,885 56	-2 43	0 00	0 00	0 00	-2 43	0 00
25 Sep 05	CMO BANC AMER ALTERNATIVE LN									
26 Sep 05	TR SER 2004-6 CL 4A1 5% DUE	-6,978 48	6,978 48	-6,982 84	0 00	0 00	-4 36	0 00	0 00	-4 36
	07-25-2019 REG CUSIP 05948KSN0									
07 Jul 04		-6,978 48	6,978 48	-6,982 84	0 00	0 00	-4 36	0 00	0 00	-4 36
25 Oct 05	CMO BANC AMER ALTERNATIVE LN									
25 Oct 05	TR SER 2004-6 CL 4A1 5% DUE	-3,271 40	3,271 40	-3,273 44	0 00	0 00	-2 04	0 00	0 00	-2 04
	07-25-2019 REG CUSIP 05948KSN0									
07 Jul 04		-3,271 40	3,271 40	-3,273 44	0 00	0 00	-2 04	0 00	0 00	-2 04

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Non-government backed c.m.o.s											
United States											
25 Feb 05	CMO BANC AMER ALTERNATIVE LN										
25 Feb 05	TR SER 2004-6 CL 4A1 5% DUE	-3,271 98	3,271 98	-3,274 02	-2 04	0 00	0 00	0 00	-2 04	0 00	0 00
	07-25-2019 REG CUSIP 05948KSN0										
07 Jul 04		-3,271 98	3,271 98	-3,274 02	-2 04	0 00	0 00	0 00	-2 04	0 00	0 00
25 Jul 05	CMO BANC AMER ALTERNATIVE LN										
25 Jul 05	TR SER 2004-6 CL 4A1 5% DUE	-3,868 91	3,868 91	-3,871 33	0 00	-2 42	0 00	0 00	0 00	-2 42	-2 42
	07-25-2019 REG CUSIP 05948KSN0										
07 Jul 04		-3,868 91	3,868 91	-3,871 33	0 00	-2 42	0 00	0 00	0 00	-2 42	-2 42
25 Aug 05	CMO BANC AMER ALTERNATIVE LN										
25 Aug 05	TR SER 2004-6 CL 4A1 5% DUE	-4,582 72	4,582 72	-4,585 58	0 00	-2 86	0 00	0 00	0 00	-2 86	-2 86
	07-25-2019 REG CUSIP 05948KSN0										
07 Jul 04		-4,582 72	4,582 72	-4,585 58	0 00	-2 86	0 00	0 00	0 00	-2 86	-2 86
25 Jun 05	CMO BANC AMER ALTERNATIVE LN										
27 Jun 05	TR SER 2004-6 CL 4A1 5% DUE	-6,270 33	6,270 33	-6,274 25	-3 92	0 00	0 00	0 00	-3 92	0 00	0 00
	07-25-2019 REG CUSIP 05948KSN0										
07 Jul 04		-6,270 33	6,270 33	-6,274 25	-3 92	0 00	0 00	0 00	-3 92	0 00	0 00
25 Dec 05	CMO BANC AMER ALTERNATIVE LN										
27 Dec 05	TR SER 2004-6 CL 4A1 5% DUE	-2,621 94	2,621 94	-2,623 58	0 00	-1 64	0 00	0 00	0 00	-1 64	-1 64
	07-25-2019 REG CUSIP 05948KSN0										
07 Jul 04		-2,621 94	2,621 94	-2,623 58	0 00	-1 64	0 00	0 00	0 00	-1 64	-1 64
25 Apr 05	CMO BANC AMER ALTERNATIVE LN										
25 Apr 05	TR SER 2004-6 CL 4A1 5% DUE	-4,304 30	4,304 30	-4,306 99	-2 69	0 00	0 00	0 00	-2 69	0 00	0 00
	07-25-2019 REG CUSIP 05948KSN0										
07 Jul 04		-4,304 30	4,304 30	-4,306 99	-2 69	0 00	0 00	0 00	-2 69	0 00	0 00

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13-7043679

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
Principal Paydowns											
Fixed income											
Non-government backed c.m.o.s											
United States											
02 Nov 05	CMO BANC AMER ALTERNATIVE LN										
25 Nov 05	TR SER 2004-6 CL 4A1 5% DUE	-4,304 30	4,304 30	-4,306 99	-2 69	0 00	0 00	-2 69	0 00	-2 69	0 00
	07-25-2019 REG CUSIP 05948KSN0	-3,594 66	3,594 66	-3,596 91	0 00	-2 25	0 00	0 00	-2 25	0 00	-2 25
07 Jul 04		-3,594 66	3,594 66	-3,596 91	0 00	-2 25	0 00	0 00	-2 25	0 00	-2 25
25 Jan 05	CMO BANC AMER ALTERNATIVE LN										
25 Jan 05	TR SER 2004-6 CL 4A1 5% DUE	-3,672 49	3,672 49	-3,674 79	-2 30	0 00	0 00	-2 30	0 00	-2 30	0 00
	07-25-2019 REG CUSIP 05948KSN0	-3,672 49	3,672 49	-3,674 79	-2 30	0 00	0 00	-2 30	0 00	-2 30	0 00
07 Jul 04		-3,672 49	3,672 49	-3,674 79	-2 30	0 00	0 00	-2 30	0 00	-2 30	0 00
25 Nov 05	CMO CWABS INC SER 2005-IM2 CL										
25 Nov 05	A-1 FLT RTDUE 01-25-2036 REG	-36,507 26	36,507 26	-36,507 26	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	CUSIP 126670EZ7	-36,507 26	36,507 26	-36,507 26	0 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Oct 05		-36,507 26	36,507 26	-36,507 26	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Dec 05	CMO CWABS INC SER 2005-IM2 CL										
27 Dec 05	A-1 FLT RTDUE 01-25-2036 REG	-29,675 00	29,675 00	-29,675 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	CUSIP 126670EZ7	-29,675 00	29,675 00	-29,675 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Oct 05		-29,675 00	29,675 00	-29,675 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	CMO CWALT INC 2004-27CB MTG										
25 Apr 05	PASSTHRU CTFL A-1 6% DUE	-14,112 18	14,112 18	-14,420 88	-308 70	0 00	0 00	-308 70	0 00	-308 70	0 00
	12-25-2034 REG CUSIP 12667FWJ5	-14,112 18	14,112 18	-14,420 88	-308 70	0 00	0 00	-308 70	0 00	-308 70	0 00
13 Oct 04		-14,112 18	14,112 18	-14,420 88	-308 70	0 00	0 00	-308 70	0 00	-308 70	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

25 Jan 05		CMO CWALT INC 2004-27CB MTG	-5,832 99	5,832 99	-5,960 59	0 00	-127 60	0 00	-127 60	0 00
25 Jan 05		PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-5,832 99	5,832 99	-5,960 59	0 00	-127 60	0 00	-127 60	0 00
25 May 05		CMO CWALT INC 2004-27CB MTG	-8,757 73	8,757 73	-8,949 31	0 00	-191 58	0 00	-191 58	0 00
25 May 05		PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-8,757 73	8,757 73	-8,949 31	0 00	-191 58	0 00	-191 58	0 00
02 Nov 05		CMO CWALT INC 2004-27CB MTG	-20,187 82	20,187 82	-20,629 43	0 00	0 00	-441 61	0 00	-441 61
25 Nov 05		PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-20,187 82	20,187 82	-20,629 43	0 00	0 00	-441 61	0 00	-441 61
25 Mar 05		CMO CWALT INC 2004-27CB MTG	-9,725 14	9,725 14	-9,937 88	0 00	-212 74	0 00	-212 74	0 00
25 Mar 05		PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-9,725 14	9,725 14	-9,937 88	0 00	-212 74	0 00	-212 74	0 00
25 Sep 05		CMO CWALT INC 2004-27CB MTG	-15,288 13	15,288 13	-15,622 56	0 00	-334 43	0 00	-334 43	0 00
26 Sep 05		PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-15,288 13	15,288 13	-15,622 56	0 00	-334 43	0 00	-334 43	0 00
25 Oct 05		CMO CWALT INC 2004-27CB MTG	-16,554 22	16,554 22	-16,916 34	0 00	0 00	-362 12	0 00	-362 12
25 Oct 05		PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-16,554 22	16,554 22	-16,916 34	0 00	0 00	-362 12	0 00	-362 12

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
13 Oct 04				-16,554 22	16,554 22	-16,916 34	0 00	-362 12	0 00	0 00	-362 12	-362 12
25 Feb 05	CMO CWALT INC 2004-27CB MTG			-5,913 35	5,913 35	-6,042 70	-129 35	0 00	0 00	-129 35	0 00	0 00
25 Feb 05	PASSTHRU CTFL A-1 6% DUE											
	12-25-2034 REG CUSIP 12667FWU5											
13 Oct 04				-5,913 35	5,913 35	-6,042 70	-129 35	0 00	0 00	-129 35	0 00	0 00
25 Jul 05	CMO CWALT INC 2004-27CB MTG			-11,670 29	11,670 29	-11,925 58	-255 29	0 00	0 00	-255 29	0 00	0 00
25 Jul 05	PASSTHRU CTFL A-1 6% DUE											
	12-25-2034 REG CUSIP 12667FWU5											
13 Oct 04				-11,670 29	11,670 29	-11,925 58	-255 29	0 00	0 00	-255 29	0 00	0 00
25 Aug 05	CMO CWALT INC 2004-27CB MTG			-12,171 57	12,171 57	-12,437 82	-266 25	0 00	0 00	-266 25	0 00	0 00
25 Aug 05	PASSTHRU CTFL A-1 6% DUE											
	12-25-2034 REG CUSIP 12667FWU5											
13 Oct 04				-12,171 57	12,171 57	-12,437 82	-266 25	0 00	0 00	-266 25	0 00	0 00
25 Jun 05	CMO CWALT INC 2004-27CB MTG			-11,771 02	11,771 02	-12,028 51	-257 49	0 00	0 00	-257 49	0 00	0 00
27 Jun 05	PASSTHRU CTFL A-1 6% DUE											
	12-25-2034 REG CUSIP 12667FWU5											
13 Oct 04				-11,771 02	11,771 02	-12,028 51	-257 49	0 00	0 00	-257 49	0 00	0 00
25 Apr 05	CMO GS MTG SECS CORP SER			-1,832 67	1,832 67	-1,822 93	9 74	0 00	0 00	9 74	0 00	0 00
25 Apr 05	2004-9 CL 4A1 FLT RT DUE											
	01-01-2034 REG CUSIP 36242DBM4											
16 Dec 04				-1,832 67	1,832 67	-1,822 93	9 74	0 00	0 00	9 74	0 00	0 00

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

25 Jun 05	CMO GS MTG SECS CORP SER	-14,425 92	14,425 92	-14,349 28	76 64	0 00	76 64	0 00
27 Jun 05	2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-14,425 92	14,425 92	-14,349 28	76 64	0 00	76 64	0 00
25 Dec 05	CMO GS MTG SECS CORP SER	-15,851 43	15,851 43	-15,767 22	0 00	84 21	0 00	84 21
27 Dec 05	2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-15,851 43	15,851 43	-15,767 22	0 00	84 21	0 00	84 21
02 Nov 05	CMO GS MTG SECS CORP SER	-2,909 22	2,909 22	-2,893 76	15 46	0 00	15 46	0 00
25 Nov 05	2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-2,909 22	2,909 22	-2,893 76	15 46	0 00	15 46	0 00
25 Aug 05	CMO GS MTG SECS CORP SER	-4,148 25	4,148 25	-4,126 21	22 04	0 00	22 04	0 00
25 Aug 05	2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-4,148 25	4,148 25	-4,126 21	22 04	0 00	22 04	0 00
25 Jan 05	CMO GS MTG SECS CORP SER	-4,379 51	4,379 51	-4,356 24	23 27	0 00	23 27	0 00
25 Jan 05	2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-4,379 51	4,379 51	-4,356 24	23 27	0 00	23 27	0 00
25 May 05	CMO GS MTG SECS CORP SER	-415 78	415 78	-413 57	2 21	0 00	2 21	0 00
25 May 05	2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG CUSIP 36242DBM4							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date				Translation			
Principal Paydowns								
Fixed income								
Non-government backed c.m.o.s								
United States								
16 Dec 04		-415 78	415 78	-413 57	2 21	0 00	2 21	0 00
25 Mar 05	CMO GS MTG SECS CORP SER	-6,580 03	6,580 03	-6,545 07	34 96	0 00	34 96	0 00
25 Mar 05	2004-9 CL 4A1 FLT RT DUE							
	01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-6,580 03	6,580 03	-6,545 07	34 96	0 00	34 96	0 00
04 Oct 05	CMO GS MTG SECS CORP SER	-15,611 93	15,611 93	-15,528 99	82 94	0 00	82 94	0 00
25 Oct 05	2004-9 CL 4A1 FLT RT DUE							
	01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-15,611 93	15,611 93	-15,528 99	82 94	0 00	82 94	0 00
25 Feb 05	CMO GS MTG SECS CORP SER	-12,307 34	12,307 34	-12,241 96	65 38	0 00	65 38	0 00
25 Feb 05	2004-9 CL 4A1 FLT RT DUE							
	01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-12,307 34	12,307 34	-12,241 96	65 38	0 00	65 38	0 00
25 Jul 05	CMO GS MTG SECS CORP SER	-12,124 44	12,124 44	-12,060 03	64 41	0 00	64 41	0 00
25 Jul 05	2004-9 CL 4A1 FLT RT DUE							
	01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-12,124 44	12,124 44	-12,060 03	64 41	0 00	64 41	0 00
25 Sep 05	CMO GS MTG SECS CORP SER	-7,398 19	7,398 19	-7,358 89	39 30	0 00	39 30	0 00
26 Sep 05	2004-9 CL 4A1 FLT RT DUE							
	01-01-2034 REG CUSIP 36242DBM4							
16 Dec 04		-7,398 19	7,398 19	-7,358 89	39 30	0 00	39 30	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

25 Sep 05	26 Sep 05	CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 01-25-2035 REG SEDOL BOJZP66	-5,455 73	5,455 73	0 00	0 00	0 00	0 00	0 00
23 Aug 05			-5,455 73	5,455 73	0 00	0 00	0 00	0 00	0 00
25 Nov 05	25 Nov 05	CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 01-25-2035 REG SEDOL BOJZP66	-3,602 28	3,602 28	0 00	0 00	0 00	0 00	0 00
23 Aug 05			-3,602 28	3,602 28	0 00	0 00	0 00	0 00	0 00
25 Oct 05	25 Oct 05	CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 01-25-2035 REG SEDOL BOJZP66	-5,460 95	5,460 95	0 00	0 00	0 00	0 00	0 00
23 Aug 05			-5,460 95	5,460 95	0 00	0 00	0 00	0 00	0 00
25 Dec 05	27 Dec 05	CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 01-25-2035 REG SEDOL BOJZP66	-3,872 42	3,872 42	0 00	0 00	0 00	0 00	0 00
23 Aug 05			-3,872 42	3,872 42	0 00	0 00	0 00	0 00	0 00
21 Jul 05	21 Jul 05	CMO STRUCTURED AST RECEIVABLES TR 2003-2TR CTF 144A 1 55 DUE01-21-2009 BEO CUSIP 86359CAB5	-6,778 86	6,801 18	0 00	22 32	0 00	0 00	22 32

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

26 May 04		-6,801 18	6,801 18	-6,778 86	0 00	22 32	0 00	22 32
21 Jan 05	CMO STRUCTURED AST							
21 Jan 05	RECEIVABLES TR 2003-2TR CTF	-6,684 37	6,684 37	-6,662 44	21 93	0 00	21 93	0 00
	144A 1 55 DUE01-21-2009 BEO							
	CUSIP 86359CAB5							
26 May 04		-6,684 37	6,684 37	-6,662 44	21 93	0 00	21 93	0 00
21 Apr 05	CMO STRUCTURED AST							
21 Apr 05	RECEIVABLES TR 2003-2TR CTF	-6,742 52	6,742 52	-6,720 40	22 12	0 00	22 12	0 00
	144A 1 55 DUE01-21-2009 BEO							
	CUSIP 86359CAB5							
26 May 04		-6,742 52	6,742 52	-6,720 40	22 12	0 00	22 12	0 00
21 Oct 05	CMO STRUCTURED AST							
31 Oct 05	RECEIVABLES TR 2003-2TR CTF	-6,860 35	6,860 35	-6,837 84	0 00	22 51	0 00	22 51
	144A 1 55 DUE01-21-2009 BEO							
	CUSIP 86359CAB5							
26 May 04		-6,860 35	6,860 35	-6,837 84	0 00	22 51	0 00	22 51
25 Jan 05	CMO WELLS FARGO MTG BACKED							
25 Jan 05	SECS 2004-K TR CL I-A-2 4 48178	-3,392 90	3,392 90	-3,317 35	75 55	0 00	75 55	0 00
	DUE 08-15-2034 REG CUSIP							
	94981VAB3							
27 May 04		-3,392 90	3,392 90	-3,317 35	75 55	0 00	75 55	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	

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

25 Aug 05	CMO WELLS FARGO MTG BACKED	-12,059 70	12,059 70	-11,791 18	0 00	268 52	0 00	0 00	268 52
25 Aug 05	SECS 2004-K TR CL I-A-2 4 48178								
	DUE 06-15-2034 REG CUSIP								
	94981VAB3								

27 May 04

		-12,059 70	12,059 70	-11,791 18	0 00	268 52	0 00	0 00	268 52
--	--	------------	-----------	------------	------	--------	------	------	--------

25 Apr 05	CMO WELLS FARGO MTG BACKED	-4,038 12	4,038 12	-3,948 21	89 91	0 00	0 00	89 91	0 00
25 Apr 05	SECS 2004-K TR CL I-A-2 4 48178								
	DUE 06-15-2034 REG CUSIP								
	94981VAB3								

27 May 04

		-4,038 12	4,038 12	-3,948 21	89 91	0 00	0 00	89 91	0 00
--	--	-----------	----------	-----------	-------	------	------	-------	------

25 Dec 05	CMO WELLS FARGO MTG BACKED	-2,084 97	2,084 97	-2,038 55	0 00	46 42	0 00	0 00	46 42
27 Dec 05	SECS 2004-K TR CL I-A-2 4 48178								
	DUE 06-15-2034 REG CUSIP								
	94981VAB3								

27 May 04

		-2,084 97	2,084 97	-2,038 55	0 00	46 42	0 00	0 00	46 42
--	--	-----------	----------	-----------	------	-------	------	------	-------

02 Nov 05	CMO WELLS FARGO MTG BACKED	-14,782 81	14,782 81	-14,453 66	0 00	329 15	0 00	0 00	329 15
25 Nov 05	SECS 2004-K TR CL I-A-2 4 48178								
	DUE 06-15-2034 REG CUSIP								
	94981VAB3								

27 May 04

		-14,782 81	14,782 81	-14,453 66	0 00	329 15	0 00	0 00	329 15
--	--	------------	-----------	------------	------	--------	------	------	--------

25 May 05	CMO WELLS FARGO MTG BACKED	-5,348 92	5,348 92	-5,229 82	119 10	0 00	0 00	119 10	0 00
25 May 05	SECS 2004-K TR CL I-A-2 4 48178								
	DUE 06-15-2034 REG CUSIP								
	94981VAB3								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

27 May 04			-5,348 92	5,348 92	-5,229 82	119 10	0 00	119 10	0 00
25 Mar 05	25 Mar 05	CMO WELLS FARGO MTG BACKED SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3	-8,878 35	8,878 35	-8,680 67	197 68	0 00	197 68	0 00
27 May 04			-8,878 35	8,878 35	-8,680 67	197 68	0 00	197 68	0 00
25 Jun 05	27 Jun 05	CMO WELLS FARGO MTG BACKED SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3	-18,455 67	18,455 67	-18,044 74	0 00	410 93	0 00	410 93
27 May 04			-18,455 67	18,455 67	-18,044 74	0 00	410 93	0 00	410 93
25 Oct 05	25 Oct 05	CMO WELLS FARGO MTG BACKED SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3	-7,791 53	7,791 53	-7,618 05	0 00	173 48	0 00	173 48
27 May 04			-7,791 53	7,791 53	-7,618 05	0 00	173 48	0 00	173 48
25 Feb 05	25 Feb 05	CMO WELLS FARGO MTG BACKED SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3	-1,808 82	1,808 82	-1,768 55	40 27	0 00	40 27	0 00
27 May 04			-1,808 82	1,808 82	-1,768 55	40 27	0 00	40 27	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	Total	Short Term	Long Term	
<i>Principal Paydowns</i>											
Fixed income											
Non-government backed c.m.o.s											
United States											
25 Jul 05	CMO WELLS FARGO MTG BACKED		-7,572.14	7,572.14	-7,403.54	0.00	168.60	0.00	0.00	168.60	
25 Jul 05	SECS 2004-K TR CL I-A-2 4 48178										
	DUE 06-15-2034 REG CUSIP										
	94981VAB3										
	27 May 04		-7,572.14	7,572.14	-7,403.54	0.00	168.60	0.00	0.00	168.60	
25 Sep 05	CMO WELLS FARGO MTG BACKED		-8,372.81	8,372.81	-8,186.38	0.00	186.43	0.00	0.00	186.43	
26 Sep 05	SECS 2004-K TR CL I-A-2 4 48178										
	DUE 06-15-2034 REG CUSIP										
	94981VAB3										
	27 May 04		-8,372.81	8,372.81	-8,186.38	0.00	186.43	0.00	0.00	186.43	
Total United States						-546,123.86	619.21	-1,293.02	0.00	-1,293.02	619.21
Total S/T translation gain/loss for fixed income											
Total L/T translation gain/loss for fixed income											
Total realized gains for fixed income											
Total realized losses for fixed income											
Total Fixed Income											
Total Principal Paydowns						-4,691,219.95	-37,483.07	-68,584.27	0.00	-68,584.27	-37,483.07

Expiration of Options

Fixed income

Fixed income derivatives - options

SPMT/SS

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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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	Total	Short Term	Translation	Long Term

Expiration of Options

Fixed income

Fixed income derivatives - options

United States

26 Sep 05	FUT PUT OCT 05 T-NOTE OPTION 109		-7.00	0.00	-3,062.50	-3,062.50	0.00	0.00	0.00	-3,062.50	0.00
26 Sep 05	CUSIP 9999990A8										
29 Jul 05			-7.00	0.00	-3,062.50	-3,062.50	0.00	0.00	0.00	-3,062.50	0.00
25 Mar 05	OPF CALL APR 05 T-NOTE OPTION		-10.00	0.00	-4,403.00	-4,403.00	0.00	0.00	0.00	-4,403.00	0.00
25 Mar 05	113 03-24-2005 SEDOL 914794U										
10 Feb 05			-10.00	0.00	-4,403.00	-4,403.00	0.00	0.00	0.00	-4,403.00	0.00
Total United States				0.00	-7,465.50	-7,465.50	0.00	0.00	0.00	-7,465.50	0.00

Total S/T translation gain/loss for fixed income

Total L/T translation gain/loss for fixed income

Total realized gains for fixed income

Total realized losses for fixed income

Total Fixed Income

Total Expiration of Options

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		4.00	-531,234.87	564,733.55	9,714.55	0.00	23,784.13	0.00	33,498.68	0.00
01 Dec 05	999599GH0										

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B45BS

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP	3.00	-398,355.41	423,550.17	7,356.65	0.00	17,838.11	25,194.76	0.00
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP	4.00	-531,187.71	564,733.55	9,761.71	0.00	23,784.13	33,545.84	0.00
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP	3.00	-398,320.04	423,550.16	7,392.02	0.00	17,838.10	25,230.12	0.00
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP	1.00	-132,808.72	141,183.39	2,428.64	0.00	5,946.03	8,374.67	0.00
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP	3.00	-398,390.78	423,550.16	7,321.28	0.00	17,838.10	25,159.38	0.00
02 Jun 05	FUT JUN 05 5 YR EURX EUR-BOBL CUSIP	6.00	-845,484.84	885,574.23	-18,206.47	0.00	58,295.86	40,089.39	0.00
03 Jun 05	FUT JUN 05 5 YR EURX EUR-BOBL CUSIP	5.00	-705,470.10	737,978.52	-14,890.93	0.00	47,399.35	32,508.42	0.00
03 Jun 05	FUT JUN 05 5 YR EURX EUR-BOBL CUSIP	3.00	-423,429.47	442,787.11	-9,081.97	0.00	28,439.61	19,357.64	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date					Market	Market		Total		

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

03 Jun 05	FUT JUN 05 5 YR EURX EUR-BOBL	2 00	-282,384 58	295,191 41	-6,152 92	0 00	18,959 75	12,806 83	0 00	0 00
03 Jun 05	CUSIP 999599GH0									

02 Jun 05	FUT JUN 05 5 YR EURX EUR-BOBL	2 00	-281,705 65	295,191 41	-5,946 19	0 00	19,431 95	13,485 76	0 00	0 00
02 Jun 05	CUSIP 999599GH0									

02 Sep 05	FUT SEP 05 EURX EUR-BOBL CUSIP	1 00	-144,324 66	141,141 62	-977 24	0 00	-2,205 80	-3,183 04	0 00	0 00
02 Sep 05	999599GH0									

01 Sep 05	FUT SEP 05 EURX EUR-BOBL CUSIP	16 00	-2,272,565 99	2,258,265 88	-9,915 32	0 00	-4,384 79	-14,300 11	0 00	0 00
01 Sep 05	999599GH0									

01 Sep 05	FUT SEP 05 EURX EUR-BOBL CUSIP	1 00	-142,355 14	141,141 62	-939 47	0 00	-274 05	-1,213 52	0 00	0 00
01 Sep 05	999599GH0									

Total Germany			-7,488,017.96	7,738,572.78	-22,135.66	0.00	272,690.48	250,554.82	0.00	0.00
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United States

07 Feb 05	FUT 5YR NOTE 03-21-2005 SEDOL	11 00	-1,202,953 13	1,206,288 71	3,315 58	0 00	0 00	3,315 58	0 00	0 00
07 Feb 05	913807U									

04 Feb 05	FUT 5YR NOTE 03-21-2005 SEDOL	14 00	-1,530,812 50	1,535,251 10	4,438 60	0 00	0 00	4,438 60	0 00	0 00
04 Feb 05	913807U									

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
07 Feb 05	FUT 5YR NOTE 03-21-2005 SEDOL	9 00	-984,515 63	985,326 13	810 50	0 00	0 00	810 50	0 00
07 Feb 05	913807U								
07 Feb 05	FUT 5YR NOTE 03-21-2005 SEDOL	3 00	-328,171 88	328,171 88	0 00	0 00	0 00	0 00	0 00
07 Feb 05	913807U								
10 Jan 05	FUT 5YR NOTE 03-21-2005 SEDOL	4 00	-435,625 00	438,643 17	3,018 17	0 00	0 00	3,018 17	0 00
10 Jan 05	913807U								
10 Jan 05	FUT 5YR NOTE 03-21-2005 SEDOL	12 00	-1,307,062 50	1,315,929 51	8,867 01	0 00	0 00	8,867 01	0 00
10 Jan 05	913807U								
31 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP	7 00	-759,500 00	759,500 00	0 00	0 00	0 00	0 00	0 00
31 Oct 05	999599GHO								
26 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP	4 00	-433,562 50	435,812 51	2,250 01	0 00	0 00	2,250 01	0 00
26 Oct 05	999599GHO								
31 Aug 05	FUT DEC 05 10 YR T-NOTES CUSIP	7 00	-784,656 25	784,656 25	0 00	0 00	0 00	0 00	0 00
31 Aug 05	999599GHO								
30 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP	4 00	-439,812 50	443,012 50	3,200 00	0 00	0 00	3,200 00	0 00
30 Sep 05	999599GHO								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Realized gain/loss	Total
Settle Date	Acquisition Date								

Future Receipts

Fixed income

Fixed income derivatives - futures

United States

03 Oct 05	03 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	13 00	-1,424,718 75	1,424,718 75	0 00	0 00	0 00	0 00
30 Sep 05	30 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	5 00	-549,765 63	550,565 63	800 00	0 00	0 00	800 00
05 Dec 05	05 Dec 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	2 00	-216,875 00	217,125 00	250 00	0 00	0 00	250 00
26 Oct 05	26 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	3 00	-325,171 88	325,171 88	0 00	0 00	0 00	0 00
02 Dec 05	02 Dec 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	19 00	-2,014,000 00	2,053,493 96	39,493 96	0 00	0 00	39,493 96
21 Oct 05	21 Oct 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	12 00	-1,280,062 50	1,296,943 55	16,881 05	0 00	0 00	16,881 05
25 Oct 05	25 Oct 05	FUT DEC 05 U S T-BONDS CUSIP 999599GH0	2 00	-226,312 50	226,312 50	0 00	0 00	0 00	0 00
12 Oct 05	12 Oct 05	FUT DEC 05 U S T-BONDS CUSIP 999599GH0	1 00	-113,656 25	113,656 25	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Future Receipts											
Fixed income											
Fixed income derivatives - futures											
United States											
02 Sep 05		FUT DEC 05 U S T-BONDS CUSIP	10.00	-1,177,500.00	1,177,500.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Sep 05		999599GH0									
01 Nov 05		FUT DEC 05 U S T-BONDS CUSIP	1.00	-112,031.25	112,031.25	0.00	0.00	0.00	0.00	0.00	0.00
01 Nov 05		999599GH0									
21 Oct 05		FUT DEC 05 US 2YR T-NOTE CUSIP	3.00	-617,437.50	617,437.50	0.00	0.00	0.00	0.00	0.00	0.00
21 Oct 05		999599GH0									
01 Mar 05		FUT JUN 05 06-21-2005 SEDOL	11.00	-1,233,718.75	1,233,718.75	0.00	0.00	0.00	0.00	0.00	0.00
01 Mar 05		914780U									
31 Mar 05		FUT JUN 05 06-21-2005 SEDOL	2.00	-222,937.50	222,937.50	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 05		914780U									
19 May 05		FUT JUN 05 10 YR 06-21-2005	3.00	-336,984.38	333,724.43	-3,259.95	0.00	0.00	0.00	-3,259.95	0.00
19 May 05		SEDOL 914527U									
08 Apr 05		FUT JUN 05 10 YR 06-21-2005	4.00	-437,875.00	439,518.05	1,643.05	0.00	0.00	0.00	1,643.05	0.00
08 Apr 05		SEDOL 914527U									
16 Mar 05		FUT JUN 05 10 YR 06-21-2005	7.00	-763,000.00	769,156.60	6,156.60	0.00	0.00	0.00	6,156.60	0.00
16 Mar 05		SEDOL 914527U									

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
Fixed income									
Fixed income derivatives - futures									
United States									
09 Mar 05	FUT JUN 05 10 YR 06-21-2005	4 00	-436,875 00	439,518 06	2,643 06	0 00	0 00	2,643 06	0 00
09 Mar 05	SEDOL 914527U								
10 Feb 05	FUT JUN 05 10 YR 06-21-2005	2 00	-224,312 50	222,072 92	-2,239 58	0 00	0 00	-2,239 58	0 00
10 Feb 05	SEDOL 914527U								
01 Jun 05	FUT JUN 05 10 YR 06-21-2005	8 00	-908,000 00	869,931 83	-18,068 17	0 00	0 00	-18,068 17	0 00
01 Jun 05	SEDOL 914527U								
31 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	15 00	-1,635,234 38	1,619,971 88	-15,262 50	0 00	0 00	-15,262 50	0 00
31 May 05	SEDOL 914827U								
02 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	8 00	-861,250 00	861,250 00	0 00	0 00	0 00	0 00	0 00
02 Mar 05	SEDOL 914827U								
26 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	10 00	-1,087,812 50	1,079,981 26	-7,831 24	0 00	0 00	-7,831 24	0 00
26 May 05	SEDOL 914827U								
01 Mar 05	FUT MAR 05 10 YR 03-22-2005	14 00	-1,550,937 50	1,565,113 68	14,176 18	0 00	0 00	14,176 18	0 00
01 Mar 05	CUSIP 999599GHO								
28 Jan 05	FUT MAR 05 10 YR 03-22-2005	10 00	-1,121,093 75	1,117,250 91	-3,842 84	0 00	0 00	-3,842 84	0 00
28 Jan 05	CUSIP 999599GHO								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Settle Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	Total
Future Receipts										
Fixed income										
Fixed income derivatives - futures										
United States										
29 Dec 05		FUT MAR 06 10 YR T-NOTES CUSIP	2.00	-219,312.50	218,328.13	-984.37	0.00	0.00	-984.37	0.00
29 Dec 05		999599GHO								
30 Nov 05		FUT MAR 06 U S T-BONDS CUSIP	2.00	-224,187.50	224,187.50	0.00	0.00	0.00	0.00	0.00
30 Nov 05		999599GHO								
30 Nov 05		FUT MAR 06 U S T-BONDS CUSIP	14.00	-1,569,312.50	1,569,312.50	0.00	0.00	0.00	0.00	0.00
30 Nov 05		999599GHO								
23 Dec 05		FUT MAR 06 U S T-BONDS CUSIP	1.00	-113,562.50	113,562.50	0.00	0.00	0.00	0.00	0.00
23 Dec 05		999599GHO								
29 Dec 05		FUT MAR 06 U S T-BONDS CUSIP	3.00	-343,875.00	343,875.00	0.00	0.00	0.00	0.00	0.00
29 Dec 05		999599GHO								
05 Dec 05		FUT MAR 06 US 2YR T-NOTE CUSIP	3.00	-614,718.75	614,718.75	0.00	0.00	0.00	0.00	0.00
05 Dec 05		999599GHO								
03 Jun 05		FUT SEP 05 10 YR T-NOTES CUSIP	3.00	-342,750.00	342,750.00	0.00	0.00	0.00	0.00	0.00
03 Jun 05		999599GHO								
31 May 05		FUT SEP 05 10 YR T-NOTES CUSIP	11.00	-1,246,093.75	1,245,453.12	-640.63	0.00	0.00	-640.63	0.00
31 May 05		999599GHO								

STMT 755

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Future Receipts								
Fixed income								
Fixed income derivatives - futures								
United States								
10 Jun 05		FUT SEP 05 10 YR T-NOTES CUSIP	0.00	0.00	0.00	0.00	0.00	0.00
10 Jun 05		999599GHO	226,250.00					
31 May 05		FUT SEP 05 10 YR T-NOTES CUSIP	0.00	0.00	0.00	0.00	0.00	0.00
31 May 05		999599GHO	113,281.25					
22 Apr 05		FUT SEP 05 10 YR T-NOTES CUSIP	0.00	0.00	0.00	0.00	0.00	0.00
22 Apr 05		999599GHO	221,812.50					
29 Jul 05		FUT SEP 05 5 YR T NOTE CUSIP	0.00	0.00	0.00	0.00	18,359.91	0.00
29 Jul 05		999599GHO	1,521,172.41					
31 Aug 05		FUT SEP 05 5 YR T NOTE CUSIP	0.00	0.00	0.00	0.00	683.19	0.00
31 Aug 05		999599GHO	434,620.69					
06 Sep 05		FUT SEP 05 5 YR T NOTE CUSIP	0.00	0.00	0.00	0.00	2,050.65	0.00
06 Sep 05		999599GHO	1,193,156.25					
01 Jun 05		FUT SEP 05 U S T-BONDS CUSIP	0.00	0.00	0.00	0.00	0.00	0.00
01 Jun 05		999599GHO	1,299,890.63					
Total United States			36,826,095.78	0.00	0.00	0.00	76,908.24	0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Total
Settle Date	Acquisition Date				
		Short Term	Long Term	Translation	Short Term
					Long Term
<i>Future Receipts</i>					
Total ST translation gain/loss for fixed income				272,690.48	
Total LT translation gain/loss for fixed income				0.00	
Total realized gains for fixed income		118,733.89	0.00	279,555.12	398,289.01
Total realized losses for fixed income		-63,961.31	0.00	-6,864.64	-70,825.95
Total Fixed Income		54,772.58	0.00	272,690.48	327,463.06
-44,237,205.50				44,564,668.56	

Derivative offsets

Cash and cash equivalent futures

United States

08 Dec 05	EURO \$ 12-18-2006 SEDOL 901710L	5 00	-1,190,375 00	1,189,462 50	-912 50	0 00	-912 50	0 00
08 Dec 05								
Total United States			-1,190,375.00	1,189,462.50	-912.50	0.00	-912.50	0.00

Fixed income futures

Germany

01 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP	16 00	-2,256,627 14	2,256,627 14	0 00	0 00	0 00	0 00
01 Sep 05	999599GH0							
01 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP	1 00	-141,358 96	141,358 96	0 00	0 00	0 00	0 00
01 Sep 05	999599GH0							
02 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP	1 00	-143,314 88	143,314 88	0 00	0 00	0 00	0 00
02 Sep 05	999599GH0							
06 Apr 05	FUT JUN 05 EURX EUR-BOBL CUSIP	8 00	-1,158,340 81	1,158,340 81	0 00	0 00	0 00	0 00
06 Apr 05	999599GH0							

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Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
Future Receipts								
Derivative offsets								
Fixed income futures								
Germany								
16 Mar 05	FUT JUN 05 EURX EUR-BOBL CUSIP	6 00	-895,558 51	895,558 51	0 00	0 00	0 00	0 00
16 Mar 05	999599GH0							
17 Mar 05	FUT JUN 05 EURX EUR-BOBL CUSIP	4 00	-602,823 36	602,823 36	0 00	0 00	0 00	0 00
17 Mar 05	999599GH0							
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP	5 00	-665,753 06	665,753 06	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0							
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP	3 00	-399,345 73	399,345 73	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0							
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP	3 00	-399,381 10	399,381 10	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0							
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP	3 00	-399,416 47	399,416 47	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0							
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP	4 00	-532,555 29	532,555 29	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0							
03 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	5 00	-706,084 30	706,084 30	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Future Receipts</i>								
Derivative offsets								
Fixed income futures								
Germany								
03 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	3 00	-423,761 14	423,761 14	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0							
02 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	2 00	-281,926 38	281,926 38	0 00	0 00	0 00	0 00
02 Jun 05	999599GH0							
03 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	2 00	-282,630 26	282,630 26	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0							
02 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	6 00	-846,147 04	846,147 04	0 00	0 00	0 00	0 00
02 Jun 05	999599GH0							
Total Germany			-10,135,024.43	10,135,024.43	0.00	0.00	0.00	0.00
United States								
10 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	1 00	-108,218 75	108,467 19	248 44	0 00	248 44	0 00
10 Nov 05	999599GH0							
24 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP	2 00	-218,281 25	218,281 25	0 00	0 00	0 00	0 00
24 Oct 05	999599GH0							
16 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP	2 00	-221,187 50	221,187 50	0 00	0 00	0 00	0 00
16 Sep 05	999599GH0							

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____
Market _____ Total _____
Short Term _____ Long Term _____

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Future Receipts

Derivative offsets

Fixed income futures

United States

15 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP		3 00	-332,578 13	333,812 50	1,234 37	0 00	0 00	1,234 37	0 00	1,234 37
15 Sep 05	999599GHO										
14 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP		6 00	-667,875 00	672,562 50	4,687 50	0 00	0 00	4,687 50	0 00	4,687 50
14 Sep 05	999599GHO										
08 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP		4 00	-432,625 00	433,868 75	1,243 75	0 00	0 00	1,243 75	0 00	1,243 75
08 Nov 05	999599GHO										
26 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		1 00	-108,281 25	108,390 63	109 38	0 00	0 00	109 38	0 00	109 38
26 Oct 05	999599GHO										
04 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		2 00	-219,281 25	219,356 62	75 37	0 00	0 00	75 37	0 00	75 37
04 Oct 05	999599GHO										
15 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP		1 00	-110,859 38	110,859 38	0 00	0 00	0 00	0 00	0 00	0 00
15 Sep 05	999599GHO										
08 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP		5 00	-541,562 50	542,335 94	773 44	0 00	0 00	773 44	0 00	773 44
08 Nov 05	999599GHO										
21 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		3 00	-328,828 13	329,034 92	206 79	0 00	0 00	206 79	0 00	206 79
21 Oct 05	999599GHO										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	Realized gain/loss
						Short Term	Long Term			
16 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP		1 00	-108,906 25	108,906 25	0 00	0 00	0 00	0 00	0 00
16 Nov 05	999599GH0									
12 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		5 00	-545,937 50	548,391 54	2,454 04	0 00	0 00	2,454 04	0 00
12 Oct 05	999599GH0									
10 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP		1 00	-108,218 75	108,218 75	0 00	0 00	0 00	0 00	0 00
10 Nov 05	999599GH0									
14 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		5 00	-544,453 13	548,391 55	3,938 42	0 00	0 00	3,938 42	0 00
14 Oct 05	999599GH0									
24 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		3 00	-327,421 88	328,497 25	1,075 37	0 00	0 00	1,075 37	0 00
24 Oct 05	999599GH0									
02 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP		9 00	-976,640 63	976,640 63	0 00	0 00	0 00	0 00	0 00
02 Sep 05	999599GH0									
06 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP		10 00	-1,082,656 25	1,082,656 25	0 00	0 00	0 00	0 00	0 00
06 Sep 05	999599GH0									
08 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP		1 00	-108,000 00	108,000 00	0 00	0 00	0 00	0 00	0 00
08 Sep 05	999599GH0									

Future Receipts

Derivative offsets

Fixed income futures

United States

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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	Short Term	Long Term	Total
Future Receipts											
Derivative offsets											
Fixed income futures											
United States											
15 Sep 05	15 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0		9 00	-970,453 13	970,453 13	0 00	0 00	0 00	0 00	0 00
18 Oct 05	18 Oct 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0		2 00	-212,687 50	212,687 50	0 00	0 00	0 00	0 00	0 00
30 Nov 05	30 Nov 05	FUT DEC 05 U S T-BONDS CUSIP 999599GH0		14 00	-1,571,937 50	1,629,500 00	57,562 50	0 00	0 00	57,562 50	0 00
05 Dec 05	05 Dec 05	FUT DEC 05 US 2YR T-NOTE CUSIP 999599GH0		3 00	-615,234 38	617,437 50	2,203 12	0 00	0 00	2,203 12	0 00
01 Jun 05	01 Jun 05	FUT JUN 05 06-21-2005 SEDOL 914780L		12 00	-1,418,250 00	1,344,500 00	-73,750 00	0 00	0 00	-73,750 00	0 00
28 Mar 05	28 Mar 05	FUT JUN 05 06-21-2005 SEDOL 914780L		1 00	-109,812 50	112,156 25	2,343 75	0 00	0 00	2,343 75	0 00
15 Apr 05	15 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L		1 00	-110,609 38	110,609 38	0 00	0 00	0 00	0 00	0 00
31 Jan 05	31 Jan 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L		2 00	-222,406 25	222,406 25	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Future Receipts</i>								
Derivative offsets								
Fixed income futures								
United States								
27 Jan 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	1 00	-110,703 13	110,703 13	0 00	0 00	0 00	0 00
25 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	3 00	-332,906 25	332,906 25	0 00	0 00	0 00	0 00
29 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	1 00	-111,781 25	111,781 25	0 00	0 00	0 00	0 00
01 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	14 00	-1,537,156 25	1,537,156 25	0 00	0 00	0 00	0 00
11 May 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	3 00	-335,015 63	335,015 63	0 00	0 00	0 00	0 00
02 May 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	2 00	-223,000 00	223,000 00	0 00	0 00	0 00	0 00
14 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	1 00	-110,343 75	110,343 75	0 00	0 00	0 00	0 00
09 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005 SEDOL 914827L	6 00	-643,312 50	645,937 50	2,625 00	0 00	2,625 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Future Receipts											
Derivative offsets											
Fixed income futures											
United States											
16 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		2 00	-214,031 25	214,031 25	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 05	SEDOL 914827L										
16 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		1 00	-108,796 88	108,796 88	0 00	0 00	0 00	0 00	0 00	0 00
16 May 05	SEDOL 914827L										
16 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		1 00	-108,828 13	108,828 13	0 00	0 00	0 00	0 00	0 00	0 00
16 May 05	SEDOL 914827L										
25 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		5 00	-544,531 25	544,531 25	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	SEDOL 914827L										
17 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		2 00	-217,687 50	217,687 50	0 00	0 00	0 00	0 00	0 00	0 00
17 May 05	SEDOL 914827L										
26 Apr 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		1 00	-108,187 50	108,187 50	0 00	0 00	0 00	0 00	0 00	0 00
26 Apr 05	SEDOL 914827L										
16 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		9 00	-963,140 63	964,421 88	1,281 25	0 00	0 00	0 00	1,281 25	0 00
16 Mar 05	SEDOL 914827L										
14 Apr 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		5 00	-540,000 00	540,000 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Apr 05	SEDOL 914827L										

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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	Total	Short Term	Long Term	Total	
Future Receipts												
Derivative offsets												
Fixed income futures												
United States												
16 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		1 00	-108,781 25	108,781 25	0 00	0 00	0 00	0 00	0 00	0 00	0 00
16 May 05	SEDOL 914827L											
20 Jan 05	FUT MAR 05 10 YR 03-22-2005		1 00	-112,046 88	112,046 88	0 00	0 00	0 00	0 00	0 00	0 00	0 00
20 Jan 05	SEDOL 913084L											
14 Feb 05	FUT MAR 05 10 YR 03-22-2005		1 00	-112,687 50	112,687 50	0 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Feb 05	SEDOL 913084L											
06 Jan 05	FUT MAR 05 10 YR 03-22-2005		2 00	-222,968 75	222,968 75	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jan 05	SEDOL 913084L											
10 Feb 05	FUT MAR 05 U S T-BONDS 03-22-2005		1 00	-116,156 25	110,898 44	-5,257 81	0 00	0 00	0 00	-5,257 81	0 00	0 00
10 Feb 05	SEDOL 913885L											
01 Mar 05	FUT MAR 05 U S T-BONDS 03-22-2005		11 00	-1,241,625 00	1,219,882 81	-21,742 19	0 00	0 00	0 00	-21,742 19	0 00	0 00
01 Mar 05	SEDOL 913885L											
29 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP		2 00	-219,156 25	219,156 25	0 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Dec 05	999599GH0											
05 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP		2 00	-216,343 75	216,343 75	0 00	0 00	0 00	0 00	0 00	0 00	0 00
05 Dec 05	999599GH0											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Settle Date	Acquisition Date	Short Term	Long Term

Future Receipts

Derivative offsets

Fixed income futures

United States

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP	1 00	-109,078 13	109,078 13	0 00	0 00	0 00	0 00	0 00
23 Dec 05	999599GH0								
29 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP	3 00	-328,734 38	328,734 38	0 00	0 00	0 00	0 00	0 00
29 Dec 05	999599GH0								
01 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	1 00	-105,796 88	105,796 88	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0								
20 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	7 00	-742,328 13	742,328 13	0 00	0 00	0 00	0 00	0 00
20 Dec 05	999599GH0								
01 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	5 00	-529,453 13	529,453 13	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0								
02 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	18 00	-1,904,062 50	1,904,062 50	0 00	0 00	0 00	0 00	0 00
02 Dec 05	999599GH0								
01 Jun 05	FUT SEP 05 10 YR T-NOTES CUSIP	7 00	-797,125 00	792,968 75	-4,156 25	0 00	0 00	-4,156 25	0 00
01 Jun 05	999599GH0								
28 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP	1 00	-111,484 38	113,569 45	2,085 07	0 00	0 00	2,085 07	0 00
28 Jul 05	999599GH0								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Future Receipts												
Derivative offsets												
Fixed income futures												
United States												
22 Jul 05	22 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO		1 00	-111,203 13	113,569 44	2,366 31	0 00	0 00	0 00	2,366 31	0 00
28 Jul 05	28 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO		5 00	-557,968 75	567,847 22	9,878 47	0 00	0 00	0 00	9,878 47	0 00
19 May 05	19 May 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO		1 00	-112,640 63	110,906 25	-1,734 38	0 00	0 00	0 00	-1,734 38	0 00
19 May 05	19 May 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO		2 00	-225,281 25	223,546 87	-1,734 38	0 00	0 00	0 00	-1,734 38	0 00
29 Jul 05	29 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO		1 00	-110,953 13	113,569 45	2,616 32	0 00	0 00	0 00	2,616 32	0 00
11 Aug 05	11 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO		1 00	-110,062 50	113,569 44	3,506 94	0 00	0 00	0 00	3,506 94	0 00
03 Jun 05	03 Jun 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GHO		6 00	-653,718 75	653,718 75	0 00	0 00	0 00	0 00	0 00	0 00
31 May 05	31 May 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GHO		14 00	-1,521,625 00	1,521,625 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Future Receipts</i>								
Derivative offsets								
Fixed income futures								
United States								
26 May 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	9 00	-975,656.25	975,656.25	0 00	0 00	0 00	0 00
02 Sep 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	10 00	-1,181,250.00	1,181,718.75	468.75	0 00	468.75	0 00
20 Jun 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	1 00	-116,343.75	118,171.88	1,828.13	0 00	1,828.13	0 00
02 Mar 05	FUT US 5YR NOTE 03-21-2005 SEDOL 913807L	9 00	-973,546.88	984,515.63	10,968.75	0 00	10,968.75	0 00
Total United States			-32,160,703.26	32,168,109.47	7,406.22	0.00	7,406.22	0.00
Total S/T translation gain/loss for derivative offsets								
Total LT translation gain/loss for derivative offsets								
Total realized gains for derivative offsets								
Total realized losses for derivative offsets								
Total Derivative Offsets								
			-43,486,102.68	43,492,596.40	6,493.72	0.00	6,493.72	0.00
Cash and cash equivalents								
Cash & cash equivalent deriv. - futures								
United States								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Future Receipts

Cash and cash equivalents

Cash & cash equivalent deriv. - futures

United States

17 Nov 05	17 Nov 05	EURO DOLLAR 12-18-2006 CUSIP 999599GH0	4 00	-951,650 00	951,650 00	0 00	0 00	0 00	0 00
06 Dec 05	06 Dec 05	EURO DOLLAR 12-18-2006 CUSIP 999599GH0	1 00	-237,812 50	237,812 50	0 00	0 00	0 00	0 00
06 Dec 05	06 Dec 05	EURO DOLLAR 90 DAY 09-17-2007 CUSIP 999599GH0	1 00	-237,875 00	237,875 00	0 00	0 00	0 00	0 00
17 Nov 05	17 Nov 05	EURO DOLLAR 90 DAY 09-17-2007 CUSIP 999599GH0	4 00	-951,900 00	951,900 00	0 00	0 00	0 00	0 00
06 Dec 05	06 Dec 05	EURODOLLAR 90 DAY 06-18-2007 CUSIP 999599GH0	1 00	-237,900 00	237,900 00	0 00	0 00	0 00	0 00
17 Nov 05	17 Nov 05	EURODOLLAR 90 DAY 06-18-2007 CUSIP 999599GH0	4 00	-952,000 00	952,000 00	0 00	0 00	0 00	0 00
17 Nov 05	17 Nov 05	EURODOLLAR MARCH 2007 FUTURE 03-19-2007 CUSIP 999599GH0	4 00	-952,000 00	952,000 00	0 00	0 00	0 00	0 00
06 Dec 05	06 Dec 05	EURODOLLAR MARCH 2007 FUTURE 03-19-2007 CUSIP 999599GH0	1 00	-237,887 50	237,887 50	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
							Short Term	Long Term			Short Term	Long Term
Future Receipts												
Cash and cash equivalents												
Cash & cash equivalent deriv. - futures												
					-4,759,025.00	4,759,025.00	0.00	0.00	0.00	0.00	0.00	0.00
Total United States												
Future Deliveries												
Fixed income												
Fixed income derivatives - futures												
Germany												
01 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP			-1 00	141,358 96	-141,358 96	0.00	0.00	0.00	0.00	0.00	0.00
01 Sep 05	999599GH0											
02 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP			-1 00	143,314 88	-143,314 88	0.00	0.00	0.00	0.00	0.00	0.00
02 Sep 05	999599GH0											
01 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP			-16 00	2,256,627 14	-2,256,627 14	0.00	0.00	0.00	0.00	0.00	0.00
01 Sep 05	999599GH0											
16 Mar 05	FUT JUN 05 5 YR EURX EUR-BOBL			-6 00	895,558 51	-895,558 51	0.00	0.00	0.00	0.00	0.00	0.00
16 Mar 05	CUSIP 999599GH0											
					-92,482,333.18	92,816,289.96	61,266.30	0.00	272,690.48	333,956.78	0.00	0.00
Total Future Receipts												

Future Deliveries

Fixed income

Fixed income derivatives - futures

Germany

01 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP			-1 00	141,358 96	-141,358 96	0.00	0.00	0.00	0.00	0.00	0.00
01 Sep 05	999599GH0											
02 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP			-1 00	143,314 88	-143,314 88	0.00	0.00	0.00	0.00	0.00	0.00
02 Sep 05	999599GH0											
01 Sep 05	FUT DEC 05 EURX EUR-BOBL CUSIP			-16 00	2,256,627 14	-2,256,627 14	0.00	0.00	0.00	0.00	0.00	0.00
01 Sep 05	999599GH0											
16 Mar 05	FUT JUN 05 5 YR EURX EUR-BOBL			-6 00	895,558 51	-895,558 51	0.00	0.00	0.00	0.00	0.00	0.00
16 Mar 05	CUSIP 999599GH0											

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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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	Short Term	Long Term	
<i>Future Deliveries</i>										
Fixed income										
Fixed income derivatives - futures										
Germany										
17 Mar 05	FUT JUN 05 5 YR EURX EUR-BOBL		-4 00	602,823 36	-602,823 36	0 00	0 00	0 00	0 00	0 00
17 Mar 05	CUSIP 999599GH0									
06 Apr 05	FUT JUN 05 5 YR EURX EUR-BOBL		-8 00	1,158,340 81	-1,158,340 81	0 00	0 00	0 00	0 00	0 00
06 Apr 05	CUSIP 999599GH0									
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP		-5 00	665,753 06	-665,753 06	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0									
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP		-3 00	399,345 73	-399,345 73	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0									
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP		-3 00	399,381 10	-399,381 10	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0									
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP		-3 00	399,416 47	-399,416 47	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0									
01 Dec 05	FUT MAR 06 EURX EUR-BOBL CUSIP		-4 00	532,555 29	-532,555 29	0 00	0 00	0 00	0 00	0 00
01 Dec 05	999599GH0									
03 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP		-3 00	423,761 14	-423,761 14	0 00	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0									

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Future Deliveries

Fixed income

Fixed income derivatives - futures

Germany

02 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	-2 00	281,926 38	-281,926 38	0 00	0 00	0 00	0 00
02 Jun 05	999599GH0							
03 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	-2 00	282,630 26	-282,630 26	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0							
02 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	-6 00	846,147 04	-846,147 04	0 00	0 00	0 00	0 00
02 Jun 05	999599GH0							
03 Jun 05	FUT SEP 05 EURX EUR-BOBL CUSIP	-5 00	706,084 30	-706,084 30	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0							
Total Germany			10,135,024.43	-10,135,024.43	0.00	0.00	0.00	0.00

United States

02 Mar 05	FUT 5YR NOTE 03-21-2005 SEDOL	-9 00	973,546 88	-984,515 63	-10,968 75	0 00	0 00	-10,968 75
02 Mar 05	913807U							
26 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP	-1 00	108,281 25	-108,390 63	-109 38	0 00	0 00	-109 38
26 Oct 05	999599GH0							
15 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP	-3 00	332,578 13	-333,812 50	-1,234 37	0 00	0 00	-1,234 37
15 Sep 05	999599GH0							

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Proceeds		Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date		Shares/Par			Short Term	Long Term	Translation	Short Term	Long Term	
Future Deliveries											
Fixed income											
Fixed income derivatives - futures											
United States											
14 Sep 05		FUT DEC 05 10 YR T-NOTES CUSIP	-6 00	667,875 00	-672,562 50	-4,687 50	0 00	0 00	-4,687 50	0 00	0 00
14 Sep 05		999599GHO									
08 Nov 05		FUT DEC 05 10 YR T-NOTES CUSIP	-4 00	432,625 00	-433,868 75	-1,243 75	0 00	0 00	-1,243 75	0 00	0 00
08 Nov 05		999599GHO									
04 Oct 05		FUT DEC 05 10 YR T-NOTES CUSIP	-2 00	219,281 25	-219,356 62	-75 37	0 00	0 00	-75 37	0 00	0 00
04 Oct 05		999599GHO									
15 Sep 05		FUT DEC 05 10 YR T-NOTES CUSIP	-1 00	110,859 38	-110,859 38	0 00	0 00	0 00	0 00	0 00	0 00
15 Sep 05		999599GHO									
08 Nov 05		FUT DEC 05 10 YR T-NOTES CUSIP	-5 00	541,562 50	-542,335 94	-773 44	0 00	0 00	-773 44	0 00	0 00
08 Nov 05		999599GHO									
21 Oct 05		FUT DEC 05 10 YR T-NOTES CUSIP	-3 00	328,828 13	-329,034 92	-206 79	0 00	0 00	-206 79	0 00	0 00
21 Oct 05		999599GHO									
14 Oct 05		FUT DEC 05 10 YR T-NOTES CUSIP	-5 00	544,453 13	-548,391 55	-3,938 42	0 00	0 00	-3,938 42	0 00	0 00
14 Oct 05		999599GHO									
16 Nov 05		FUT DEC 05 10 YR T-NOTES CUSIP	-1 00	108,906 25	-108,906 25	0 00	0 00	0 00	0 00	0 00	0 00
16 Nov 05		999599GHO									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Translation	Short Term	Long Term	

Future Deliveries

Fixed income

Fixed income derivatives - futures

United States

12 Oct 05	12 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	-5 00		545,937 50	-548,391 54	-2,454 04	0 00	0 00	-2,454 04	0 00	0 00
24 Oct 05	24 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	-3 00		327,421 88	-328,497 25	-1,075 37	0 00	0 00	-1,075 37	0 00	0 00
10 Nov 05	10 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	-1 00		108,218 75	-108,218 75	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 05	16 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	-2 00		221,187 50	-221,187 50	0 00	0 00	0 00	0 00	0 00	0 00
10 Nov 05	10 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	-1 00		108,218 75	-108,467 19	-248 44	0 00	0 00	-248 44	0 00	0 00
24 Oct 05	24 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0	-2 00		218,281 25	-218,281 25	0 00	0 00	0 00	0 00	0 00	0 00
06 Sep 05	06 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP 899599GH0	-10 00		1,082,656 25	-1,082,656 25	0 00	0 00	0 00	0 00	0 00	0 00
08 Sep 05	08 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP 899599GH0	-1 00		108,000 00	-108,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Future Deliveries

Fixed income

Fixed income derivatives - futures

United States

15 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP		-9.00	970,453.13	-970,453.13	0.00	0.00	0.00	0.00	0.00	0.00
15 Sep 05	999599GH0										
18 Oct 05	FUT DEC 05 5 YR T NOTE CUSIP		-2.00	212,687.50	-212,687.50	0.00	0.00	0.00	0.00	0.00	0.00
18 Oct 05	999599GH0										
02 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP		-9.00	976,640.63	-976,640.63	0.00	0.00	0.00	0.00	0.00	0.00
02 Sep 05	999599GH0										
30 Nov 05	FUT DEC 05 U S T-BONDS CUSIP		-14.00	1,571,937.50	-1,629,500.00	-57,562.50	0.00	0.00	-57,562.50	0.00	0.00
30 Nov 05	999599GH0										
05 Dec 05	FUT DEC 05 US 2YR T-NOTE CUSIP		-3.00	615,234.38	-617,437.50	-2,203.12	0.00	0.00	-2,203.12	0.00	0.00
05 Dec 05	999599GH0										
01 Jun 05	FUT JUN 05 06-21-2005 SEDOL		-12.00	1,418,250.00	-1,344,500.00	73,750.00	0.00	0.00	73,750.00	0.00	0.00
01 Jun 05	914780U										
28 Mar 05	FUT JUN 05 06-21-2005 SEDOL		-1.00	109,812.50	-112,156.25	-2,343.75	0.00	0.00	-2,343.75	0.00	0.00
28 Mar 05	914780U										
25 Apr 05	FUT JUN 05 10 YR 06-21-2005		-3.00	332,906.25	-332,906.25	0.00	0.00	0.00	0.00	0.00	0.00
25 Apr 05	SEDOL 914527U										

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Future Deliveries

Fixed income

Fixed income derivatives - futures

United States

31 Jan 05	FUT JUN 05 10 YR 06-21-2005		-2 00	222,406 25	-222,406 25	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Jan 05	SEDOL 914527U											
27 Jan 05	FUT JUN 05 10 YR 06-21-2005		-1 00	110,703 13	-110,703 13	0 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jan 05	SEDOL 914527U											
29 Apr 05	FUT JUN 05 10 YR 06-21-2005		-1 00	111,781 25	-111,781 25	0 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Apr 05	SEDOL 914527U											
01 Mar 05	FUT JUN 05 10 YR 06-21-2005		-14 00	1,537,156 25	-1,537,156 25	0 00	0 00	0 00	0 00	0 00	0 00	0 00
01 Mar 05	SEDOL 914527U											
11 May 05	FUT JUN 05 10 YR 06-21-2005		-3 00	335,015 63	-335,015 63	0 00	0 00	0 00	0 00	0 00	0 00	0 00
11 May 05	SEDOL 914527U											
02 May 05	FUT JUN 05 10 YR 06-21-2005		-2 00	223,000 00	-223,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
02 May 05	SEDOL 914527U											
14 Apr 05	FUT JUN 05 10 YR 06-21-2005		-1 00	110,343 75	-110,343 75	0 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Apr 05	SEDOL 914527U											
15 Apr 05	FUT JUN 05 10 YR 06-21-2005		-1 00	110,609 38	-110,609 38	0 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Apr 05	SEDOL 914527U											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Translation	Translation	
<i>Future Deliveries</i>							
Fixed income							
Fixed income derivatives - futures							
United States							
16 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-2.00	214,031 25	-214,031 25	0.00	0.00	0.00
16 Mar 05	SEDOL 914827U						
16 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-1.00	108,796 88	-108,796 88	0.00	0.00	0.00
16 May 05	SEDOL 914827U						
16 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-1.00	108,828 13	-108,828 13	0.00	0.00	0.00
16 May 05	SEDOL 914827U						
25 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-5.00	544,531 25	-544,531 25	0.00	0.00	0.00
25 May 05	SEDOL 914827U						
17 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-2.00	217,687 50	-217,687 50	0.00	0.00	0.00
17 May 05	SEDOL 914827U						
26 Apr 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-1.00	108,187 50	-108,187 50	0.00	0.00	0.00
26 Apr 05	SEDOL 914827U						
16 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-9.00	963,140 63	-964,421 88	-1,281 25	0.00	-1,281 25
16 Mar 05	SEDOL 914827U						
14 Apr 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-5.00	540,000 00	-540,000 00	0.00	0.00	0.00
14 Apr 05	SEDOL 914827U						

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Future Deliveries								
Fixed income								
Fixed income derivatives - futures								
United States								
16 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-1 00	108,781 25	-108,781 25	0 00	0 00	0 00	0 00
16 May 05	SEDOL 914827U							
09 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-6 00	643,312 50	-645,937 50	0 00	0 00	-2,625 00	0 00
09 Mar 05	SEDOL 914827U							
14 Feb 05	FUT MAR 05 10 YR 03-22-2005	-1 00	112,687 50	-112,687 50	0 00	0 00	0 00	0 00
14 Feb 05	CUSIP 999599GH0							
06 Jan 05	FUT MAR 05 10 YR 03-22-2005	-2 00	222,968 75	-222,968 75	0 00	0 00	0 00	0 00
06 Jan 05	CUSIP 999599GH0							
20 Jan 05	FUT MAR 05 10 YR 03-22-2005	-1 00	112,046 88	-112,046 88	0 00	0 00	0 00	0 00
20 Jan 05	CUSIP 999599GH0							
10 Feb 05	FUT MAR 05 U S T-BONDS 03-22-2005	-1 00	116,156 25	-110,898 44	0 00	0 00	5,257 81	0 00
10 Feb 05	SEDOL 913885U							
01 Mar 05	FUT MAR 05 U S T-BONDS 03-22-2005	-11 00	1,241,625 00	-1,219,882 81	0 00	0 00	21,742 19	0 00
01 Mar 05	SEDOL 913885U							
29 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP	-2 00	218,156 25	-219,156 25	0 00	0 00	0 00	0 00
29 Dec 05	999599GH0							

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Future Deliveries

Fixed income

Fixed income derivatives - futures

United States

05 Dec 05	05 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GHO	-2.00	216,343.75	-216,343.75	0.00	0.00	0.00	0.00
23 Dec 05	23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GHO	-1.00	109,078.13	-109,078.13	0.00	0.00	0.00	0.00
29 Dec 05	29 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GHO	-3.00	328,734.38	-328,734.38	0.00	0.00	0.00	0.00
01 Dec 05	01 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP 999599GHO	-1.00	105,796.88	-105,796.88	0.00	0.00	0.00	0.00
20 Dec 05	20 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP 999599GHO	-7.00	742,328.13	-742,328.13	0.00	0.00	0.00	0.00
01 Dec 05	01 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP 999599GHO	-5.00	529,453.13	-529,453.13	0.00	0.00	0.00	0.00
02 Dec 05	02 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP 999599GHO	-18.00	1,904,062.50	-1,904,062.50	0.00	0.00	0.00	0.00
28 Jul 05	28 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GHO	-1.00	111,484.38	-113,569.45	-2,085.07	0.00	-2,085.07	0.00

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Translation	Total
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Future Deliveries

Fixed income

Fixed income derivatives - futures

United States

22 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP		-1 00	111,203 13	-113,569 44	-2,366 31	0 00	0 00	0 00	0 00	0 00	-2,366 31
22 Jul 05	999599GHO											0 00
28 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP		-5 00	557,968 75	-567,847 22	-9,878 47	0 00	0 00	0 00	0 00	0 00	-9,878 47
28 Jul 05	999599GHO											0 00
29 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP		-1 00	110,953 13	-113,569 45	-2,616 32	0 00	0 00	0 00	0 00	0 00	-2,616 32
29 Jul 05	999599GHO											0 00
19 May 05	FUT SEP 05 10 YR T-NOTES CUSIP		-1 00	112,640 63	-110,906 25	1,734 38	0 00	0 00	0 00	0 00	0 00	1,734 38
19 May 05	999599GHO											0 00
19 May 05	FUT SEP 05 10 YR T-NOTES CUSIP		-2 00	225,281 25	-223,546 87	1,734 38	0 00	0 00	0 00	0 00	0 00	1,734 38
19 May 05	999599GHO											0 00
11 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		-1 00	110,062 50	-113,569 44	-3,506 94	0 00	0 00	0 00	0 00	0 00	-3,506 94
11 Aug 05	999599GHO											0 00
01 Jun 05	FUT SEP 05 10 YR T-NOTES CUSIP		-7 00	797,125 00	-792,988 75	4,156 25	0 00	0 00	0 00	0 00	0 00	4,156 25
01 Jun 05	999599GHO											0 00
03 Jun 05	FUT SEP 05 5 YR T NOTE CUSIP		-6 00	653,718 75	-653,718 75	0 00	0 00	0 00	0 00	0 00	0 00	0 00
03 Jun 05	999599GHO											0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Future Deliveries</i>							
Fixed income							
Fixed income derivatives - futures							
United States							
31 May 05	FUT SEP 05 5 YR T NOTE CUSIP		1,521,625 00	-14 00	0 00	0 00	0 00
31 May 05	999599GHO	-1,521,625 00			0 00	0 00	0 00
26 May 05	FUT SEP 05 5 YR T NOTE CUSIP		975,656 25	-9 00	0 00	0 00	0 00
26 May 05	999599GHO	-975,656 25			0 00	0 00	0 00
20 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		116,343 75	-1 00	0 00	-1,828 13	0 00
20 Jun 05	999599GHO	-118,171 88			0 00	-1,828 13	0 00
02 Sep 05	FUT SEP 05 U S T-BONDS CUSIP		1,181,250 00	-10 00	0 00	-468 75	0 00
02 Sep 05	999599GHO	-1,181,718 75			0 00	-468 75	0 00
Total United States		-32,168,109.47	32,160,703.25		0.00	-7,406.22	0.00
Total S/T translation gain/loss for fixed income							
Total L/T translation gain/loss for fixed income							
Total realized gains for fixed income							
Total realized losses for fixed income							
Total Fixed Income							
			42,295,727.68		0.00	-7,406.22	0.00
Derivative offsets							
Cash and cash equivalent futures							
United States							

STMT 155

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

Northern Trust

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Future Deliveries

Derivative offsets

Cash and cash equivalent futures

United States

17 Nov 05	EURO \$ 12-18-2006 SEDOL 901710L		-4 00	951,650 00	-951,650 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Nov 05											
06 Dec 05	EURO \$ 12-18-2006 SEDOL 901710L		-1 00	237,812 50	-237,812 50	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 05											
17 Nov 05	EURODOLLAR 03-19-2007 SEDOL 902646L		-4 00	952,000 00	-952,000 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Nov 05											
06 Dec 05	EURODOLLAR 03-19-2007 SEDOL 902646L		-1 00	237,887 50	-237,887 50	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 05											
06 Dec 05	EURODOLLAR 90 DAY 06-18-2007 SEDOL 902644L		-1 00	237,900 00	-237,900 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 05											
17 Nov 05	EURODOLLAR 90 DAY 06-18-2007 SEDOL 902644L		-4 00	952,000 00	-952,000 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Nov 05											
06 Dec 05	EURODOLLAR 90 DAY 09-17-2007 SEDOL 902640L		-1 00	237,875 00	-237,875 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 05											
17 Nov 05	EURODOLLAR 90 DAY 09-17-2007 SEDOL 902640L		-4 00	951,900 00	-951,900 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Nov 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date								
Future Deliveries									
Derivative offsets									
Cash and cash equivalent futures									
Total United States			4,759,025.00	-4,759,025.00	0.00	0.00	0.00	0.00	0.00
Fixed income futures									
Germany									
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		531,234 87	-564,733 55	-9,714 55	0 00	-23,784 13	-33,498 68	0 00
01 Dec 05	999599GHO	-4 00							
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		398,355 41	-423,550 17	-7,356 65	0 00	-17,838 11	-25,194 76	0 00
01 Dec 05	999599GHO	-3 00							
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		531,187 71	-564,733 55	-9,761 71	0 00	-23,784 13	-33,545 84	0 00
01 Dec 05	999599GHO	-4 00							
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		398,320 04	-423,550 16	-7,392 02	0 00	-17,838 10	-25,230 12	0 00
01 Dec 05	999599GHO	-3 00							
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		132,808 72	-141,183 39	-2,428 64	0 00	-5,946 03	-8,374 67	0 00
01 Dec 05	999599GHO	-1 00							
01 Dec 05	FUT DEC 05 EURX EUR-BOBL CUSIP		398,390 78	-423,550 16	-7,321 28	0 00	-17,838 10	-25,159 38	0 00
01 Dec 05	999599GHO	-3 00							
02 Jun 05	FUT JUN 05 EURX EUR-BOBL CUSIP		845,484 84	-885,574 23	18,206 47	0 00	-58,295 86	-40,089 39	0 00
02 Jun 05	999599GHO	-6 00							

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*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

Northern Trust

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Translation	Short Term	Long Term	
Future Deliveries												
Derivative offsets												
Fixed income futures												
Germany												
03 Jun 05		FUT JUN 05 EURX EUR-BOBL CUSIP			705,470 10	-737,978 52	14,890 93	0 00	-47,399 35	-32,508 42	0 00	
03 Jun 05		999599GH0	-5 00									
03 Jun 05		FUT JUN 05 EURX EUR-BOBL CUSIP			423,429 47	-442,787 11	9,081 97	0 00	-28,439 61	-19,357 64	0 00	
03 Jun 05		999599GH0	-3 00									
03 Jun 05		FUT JUN 05 EURX EUR-BOBL CUSIP			282,384 58	-295,191 41	6,152 92	0 00	-18,959 75	-12,806 83	0 00	
03 Jun 05		999599GH0	-2 00									
02 Jun 05		FUT JUN 05 EURX EUR-BOBL CUSIP			281,705 65	-295,191 41	5,946 19	0 00	-19,431 95	-13,485 76	0 00	
02 Jun 05		999599GH0	-2 00									
02 Sep 05		FUT SEP 05 EURX EUR-BOBL CUSIP			144,324 66	-141,141 62	977 24	0 00	2,205 80	3,183 04	0 00	
02 Sep 05		999599GH0	-1 00									
01 Sep 05		FUT SEP 05 EURX EUR-BOBL CUSIP			2,272,565 99	-2,258,265 88	9,915 32	0 00	4,384 79	14,300 11	0 00	
01 Sep 05		999599GH0	-16 00									
01 Sep 05		FUT SEP 05 EURX EUR-BOBL CUSIP			142,355 14	-141,141 62	939 47	0 00	274 05	1,213 52	0 00	
01 Sep 05		999599GH0	-1 00									
Total Germany					7,488,017.96	-7,738,572.78	22,135.66	0.00	-272,690.48	-250,554.82	0.00	
United States												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss	Total
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Future Deliveries

Derivative offsets

Fixed income futures

United States

05 Dec 05	05 Dec 05	FUT DEC 05 10 YR T-NOTES CUSIP		-2.00	216,875.00	-217,125.00	-250.00	0.00	0.00	0.00	-250.00	0.00	0.00	0.00
		999599GH0												
26 Oct 05	26 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		-3.00	325,171.88	-325,171.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		999599GH0												
31 Oct 05	31 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		-7.00	759,500.00	-759,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		999599GH0												
31 Aug 05	31 Aug 05	FUT DEC 05 10 YR T-NOTES CUSIP		-7.00	784,656.25	-784,656.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		999599GH0												
30 Sep 05	30 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP		-4.00	439,812.50	-443,012.50	-3,200.00	0.00	0.00	0.00	-3,200.00	0.00	0.00	0.00
		999599GH0												
03 Oct 05	03 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		-13.00	1,424,718.75	-1,424,718.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		999599GH0												
26 Oct 05	26 Oct 05	FUT DEC 05 10 YR T-NOTES CUSIP		-4.00	433,562.50	-435,812.51	-2,250.01	0.00	0.00	0.00	-2,250.01	0.00	0.00	0.00
		999599GH0												
30 Sep 05	30 Sep 05	FUT DEC 05 10 YR T-NOTES CUSIP		-5.00	549,765.63	-550,565.63	-800.00	0.00	0.00	0.00	-800.00	0.00	0.00	0.00
		999599GH0												

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Future Deliveries

Derivative offsets

Fixed income futures

United States

02 Dec 05	FUT DEC 05 5 YR T NOTE CUSIP	02 Dec 05	999599GH0	-19 00	2,014,000 00	-2,053,493 96	-39,493 96	0 00	0 00	-39,493 96	0 00	0 00
21 Oct 05	FUT DEC 05 5 YR T NOTE CUSIP	21 Oct 05	999599GH0	-12 00	1,280,062 50	-1,296,943 55	-16,881 05	0 00	0 00	-16,881 05	0 00	0 00
01 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	01 Nov 05	999599GH0	-1 00	112,031 25	-112,031 25	0 00	0 00	0 00	0 00	0 00	0 00
25 Oct 05	FUT DEC 05 U S T-BONDS CUSIP	25 Oct 05	999599GH0	-2 00	226,312 50	-226,312 50	0 00	0 00	0 00	0 00	0 00	0 00
12 Oct 05	FUT DEC 05 U S T-BONDS CUSIP	12 Oct 05	999599GH0	-1 00	113,656 25	-113,656 25	0 00	0 00	0 00	0 00	0 00	0 00
02 Sep 05	FUT DEC 05 U S T-BONDS CUSIP	02 Sep 05	999599GH0	-10 00	1,177,500 00	-1,177,500 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Oct 05	FUT DEC 05 US 2YR T-NOTE CUSIP	21 Oct 05	999599GH0	-3 00	617,437 50	-617,437 50	0 00	0 00	0 00	0 00	0 00	0 00
01 Mar 05	FUT JUN 05 06-21-2005 SEDOL	01 Mar 05	914780L	-11 00	1,233,718 75	-1,233,718 75	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Future Deliveries

Derivative offsets

Fixed income futures

United States

31 Mar 05	FUT JUN 05 06-21-2005 SEDOL 914780L	-2.00	222,937.50	-222,937.50	0.00	0.00	0.00	0.00
08 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-4.00	437,875.00	-439,518.05	-1,643.05	0.00	-1,643.05	0.00
19 May 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-3.00	336,984.38	-333,724.43	3,259.95	0.00	3,259.95	0.00
16 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-7.00	763,000.00	-769,156.60	-6,156.60	0.00	-6,156.60	0.00
09 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-4.00	436,875.00	-439,518.06	-2,643.06	0.00	-2,643.06	0.00
10 Feb 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-2.00	224,312.50	-222,072.92	2,239.58	0.00	2,239.58	0.00
01 Jun 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-8.00	908,000.00	-899,931.83	18,068.17	0.00	18,068.17	0.00
31 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005 SEDOL 914827L	-15.00	1,635,234.38	-1,619,971.88	15,262.50	0.00	15,262.50	0.00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Future Deliveries

Derivative offsets

Fixed income futures

United States

02 Mar 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		-8.00	861,250.00	-861,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Mar 05	SEDOL 914827L											
26 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		-10.00	1,087,812.50	-1,079,981.26	7,831.24	0.00	0.00	0.00	7,831.24	0.00	0.00
26 May 05	SEDOL 914827L											
01 Mar 05	FUT MAR 05 10 YR 03-22-2005		-14.00	1,550,937.50	-1,565,113.68	-14,176.18	0.00	0.00	0.00	-14,176.18	0.00	0.00
01 Mar 05	SEDOL 913084L											
28 Jan 05	FUT MAR 05 10 YR 03-22-2005		-10.00	1,121,093.75	-1,117,250.91	3,842.84	0.00	0.00	0.00	3,842.84	0.00	0.00
28 Jan 05	SEDOL 913084L											
29 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP		-2.00	219,312.50	-218,328.13	984.37	0.00	0.00	0.00	984.37	0.00	0.00
29 Dec 05	999599GH0											
30 Nov 05	FUT MAR 06 U S T-BONDS CUSIP		-2.00	224,187.50	-224,187.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 05	999599GH0											
30 Nov 05	FUT MAR 06 U S T-BONDS CUSIP		-14.00	1,569,312.50	-1,569,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 05	999599GH0											
23 Dec 05	FUT MAR 06 U S T-BONDS CUSIP		-1.00	113,562.50	-113,562.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Dec 05	999599GH0											

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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	Short Term	Long Term
29 Dec 05	FUT MAR 06 U S T-BONDS CUSIP		-3 00	343,875 00	-343,875 00	0 00	0 00	0 00	0 00
29 Dec 05	999599GH0								
05 Dec 05	FUT MAR 06 US 2YR T-NOTE CUSIP		-3 00	614,718 75	-614,718 75	0 00	0 00	0 00	0 00
05 Dec 05	999599GH0								
03 Jun 05	FUT SEP 05 10 YR T-NOTES CUSIP		-3 00	342,750 00	-342,750 00	0 00	0 00	0 00	0 00
03 Jun 05	999599GH0								
31 May 05	FUT SEP 05 10 YR T-NOTES CUSIP		-11 00	1,246,093 75	-1,245,453 12	640 63	0 00	0 00	640 63
31 May 05	999599GH0								
10 Jun 05	FUT SEP 05 10 YR T-NOTES CUSIP		-2 00	226,250 00	-226,250 00	0 00	0 00	0 00	0 00
10 Jun 05	999599GH0								
31 May 05	FUT SEP 05 10 YR T-NOTES CUSIP		-1 00	113,281 25	-113,281 25	0 00	0 00	0 00	0 00
31 May 05	999599GH0								
22 Apr 05	FUT SEP 05 10 YR T-NOTES CUSIP		-2 00	221,812 50	-221,812 50	0 00	0 00	0 00	0 00
22 Apr 05	999599GH0								
31 Aug 05	FUT SEP 05 5 YR T NOTE CUSIP		-4 00	433,937 50	-434,620 69	-683 19	0 00	0 00	-683 19
31 Aug 05	999599GH0								

Future Deliveries

Derivative offsets

Fixed income futures

United States

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Future Deliveries											
Derivative offsets											
Fixed income futures											
United States											
29 Jul 05		FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-14 00	1,502,812 50	-1,521,172 41	-18,359 91	0 00	0 00	0 00	-18,359 91	0 00
06 Sep 05		FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-11 00	1,193,156 25	-1,195,206 90	-2,050 65	0 00	0 00	0 00	-2,050 65	0 00
01 Jun 05		FUT SEP 05 U S T-BONDS CUSIP 999599GH0	-11 00	1,299,890 63	-1,299,890 63	0 00	0 00	0 00	0 00	0 00	0 00
10 Jan 05		FUT US 5YR NOTE 03-21-2005 SEDOL 913807L	-12 00	1,307,062 50	-1,315,929 51	-8,867 01	0 00	0 00	0 00	-8,867 01	0 00
07 Feb 05		FUT US 5YR NOTE 03-21-2005 SEDOL 913807L	-11 00	1,202,953 13	-1,206,268 71	-3,315 58	0 00	0 00	0 00	-3,315 58	0 00
04 Feb 05		FUT US 5YR NOTE 03-21-2005 SEDOL 913807L	-14 00	1,530,812 50	-1,535,251 10	-4,438 60	0 00	0 00	0 00	-4,438 60	0 00
07 Feb 05		FUT US 5YR NOTE 03-21-2005 SEDOL 913807L	-9 00	984,515 63	-985,326 13	-810 50	0 00	0 00	0 00	-810 50	0 00
07 Feb 05		FUT US 5YR NOTE 03-21-2005 SEDOL 913807L	-3 00	328,171 88	-328,171 88	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
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Future Deliveries

Derivative offsets

Fixed income futures

United States

10 Jan 05	FUT US 5YR NOTE 03-21-2005		-4.00	435,625.00	-438,643.17	-3,018.17	0.00	0.00	0.00	-3,018.17	0.00	0.00
10 Jan 05	SEDOL 913807L											

Total United States

				36,749,187.54	-36,826,095.78	-76,908.24	0.00	0.00	0.00	-76,908.24	0.00	0.00
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Total S/T translation gain/loss for derivative offsets

-272,690.48

Total L/T translation gain/loss for derivative offsets

0.00

Total realized gains for derivative offsets

						63,961.31	0.00	0.00	6,864.64	70,825.95	0.00	0.00
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Total realized losses for derivative offsets

						-118,733.89	0.00	0.00	-279,555.12	-398,289.01	0.00	0.00
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Total Derivative Offsets

				48,996,230.50	-49,323,693.56	-64,772.58	0.00	0.00	-272,690.48	-327,463.06	0.00	0.00
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Cash and cash equivalents

Cash & cash equivalent deriv. - futures

United States

08 Dec 05	EURO DOLLAR 12-18-2006 CUSIP		-5.00	1,190,375.00	-1,189,462.50	912.50	0.00	0.00	0.00	912.50	0.00	0.00
08 Dec 05	999599GH0											

Total United States

				1,190,375.00	-1,189,462.50	912.50	0.00	0.00	0.00	912.50	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

						912.50	0.00	0.00	0.00	912.50	0.00	0.00
--	--	--	--	--	--	--------	------	------	------	--------	------	------

Total realized losses for cash and cash equivalents

						0.00	0.00	0.00	0.00	0.00	0.00	0.00
--	--	--	--	--	--	------	------	------	------	------	------	------

Total Cash and Cash Equivalents

				1,190,375.00	-1,189,462.50	912.50	0.00	0.00	0.00	912.50	0.00	0.00
--	--	--	--	--------------	---------------	--------	------	------	------	--------	------	------

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
				92,482,333.18	-92,816,289.96	-61,266.30	0.00	-272,690.48	-333,956.78	0.00
Total Future Deliveries										

Capital Changes

Fixed income

Asset backed securities

United States

17 Oct 05	CITIBANK CR CARD ISSUANCE TR		-475,000 00	475,000 00	-514,781 25	0 00	-39,781 25	0 00	0 00	-39,781 25
17 Oct 05	SER 2000-A1CL A1 6 90000009537%									
	DUE 10-15-2007 BEO SEDOL 2642347									
26 Jan 04			-475,000 00	475,000 00	-514,781 25	0 00	-39,781 25	0 00	0 00	-39,781 25
Total United States										

Corporate bonds

Switzerland

27 Sep 05	UBS AG 0 1% BDS 27/09/05 JPY 1%		-77,000,000 00	685,358 26	-703,220 99	-493 46	0 00	-17,369 27	-17,862 73	0 00
27 Sep 05	DUE 09-27-2005 SEDOL B0C8KR8									
14 Jun 05			-77,000,000 00	685,358 26	-703,220 99	-493 46	0 00	-17,369 27	-17,862 73	0 00
Total Switzerland										

Government agencies

United States

15 Feb 05	FNMA MTN 1 4 02-15-2005/01-21-2005		-375,000 00	375,000 00	-374,598 00	402 00	0 00	0 00	402 00	0 00
15 Feb 05	CUSIP 3136F42T0									
04 Jan 05			-375,000 00	375,000 00	-374,598 00	402 00	0 00	0 00	402 00	0 00
15 Aug 05	FNMA NT 4 7 08-15-2007/08-15-2005		-225,000 00	225,000 00	-224,716 75	281 25	0 00	0 00	281 25	0 00
15 Aug 05	SEDOL 2046206									

Northern Trust

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par		Proceeds		Cost		Market		Realized gain/loss	
Settle Date	Acquisition Date			Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Capital Changes

Fixed income

Government agencies

United States

17 May 05				-225,000.00		225,000.00		-224,718.75		281.25	0.00	281.25	0.00
Total United States						600,000.00		-599,316.76		683.25	0.00	683.25	0.00

Total S/T translation gain/loss for fixed income

Total L/T translation gain/loss for fixed income

Total realized gains for fixed income

Total realized losses for fixed income

Total Fixed Income

Total Capital Changes

Foreign Exchange

Foreign exchange

Foreign exchange

British pound sterling sales

25 Jul 05				0.00		-667.07		668.95		0.00	0.00	1.88	0.00
27 Jul 05													

Total British pound sterling sales

Canadian dollar purchases

29 Nov 04				0.00		772,393.19		-805,718.09		0.00	0.00	-33,324.90	0.00
28 Jan 05													

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date				Translation	Translation		
Foreign Exchange								
Foreign exchange								
Foreign exchange								
Canadian dollar purchases								
			772,393.19	-805,718.09	0.00	0.00	-33,324.90	-33,324.90
Canadian dollar sales								
25 Oct 04	Foreign exchange CAD	0.00	-772,393.19	778,745.03	0.00	0.00	6,351.84	6,351.84
28 Jan 05								0.00
20 Jul 05	Foreign exchange CAD	0.00	-19,069.62	19,074.63	0.00	0.00	5.01	5.01
22 Jul 05								0.00
			-791,462.81	797,819.66	0.00	0.00	6,356.85	6,356.85
Euro purchases								
17 Mar 05	Foreign exchange EUR	0.00	148,905.56	-151,161.88	0.00	0.00	-2,256.32	-2,256.32
22 Mar 05								0.00
10 Nov 04	Foreign exchange EUR	0.00	1,783,368.60	-1,761,150.86	0.00	0.00	22,217.74	22,217.74
25 Jan 05								0.00
29 Nov 04	Foreign exchange EUR	0.00	1,784,535.99	-1,817,553.39	0.00	0.00	-33,017.40	-33,017.40
25 Jan 05								0.00
18 Jul 05	Foreign exchange EUR	0.00	612,314.48	-612,695.09	0.00	0.00	-380.61	-380.61
26 Jul 05								0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
Foreign Exchange								
Foreign exchange								
Foreign exchange								
Euro purchases								
06 Apr 05	Foreign exchange EUR	0 00	287,375 47	-288,080 05	0 00	0 00	-704 58	-704 58
11 Apr 05								0 00
24 Aug 05	Foreign exchange EUR	0 00	6,206 77	-6,371 54	0 00	0 00	-164 77	-164 77
20 Oct 05								0 00
07 Dec 04	Foreign exchange EUR	0 00	1,052,693 91	-1,083,742 49	0 00	0 00	-31,048 58	-31,048 58
25 Jan 05								0 00
20 Apr 05	Foreign exchange EUR	0 00	658,648 46	-664,307 03	0 00	0 00	-5,658 57	-5,658 57
26 Apr 05								0 00
16 Mar 05	Foreign exchange EUR	0 00	227,020 93	-228,199 30	0 00	0 00	-2,178 37	-2,178 37
21 Mar 05								0 00
16 Jun 05	Foreign exchange EUR	0 00	53,635 40	-53,671 72	0 00	0 00	-36 32	-36 32
16 Jun 05								0 00
20 Dec 04	Foreign exchange EUR	0 00	364,083 73	-373,920 01	0 00	0 00	-9,836 28	-9,836 28
25 Jan 05								0 00
14 Oct 05	Foreign exchange EUR	0 00	683,193 21	-689,321 39	0 00	0 00	-6,128 18	-6,128 18
20 Oct 05								0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term			
Settle Date						Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Euro purchases										
10 Nov 05	Foreign exchange	EUR	0 00	11,396 28	-11,417 16	0 00	0 00	-20 88	0 00	
10 Nov 05								-20 88	0 00	
Total Euro purchases						7,673,378.79	0.00	-69,213.12	-69,213.12	0.00
Euro sales										
06 Apr 05	Foreign exchange	EUR	0 00	-290,305 67	288,165 05	0 00	0 00	-2,140 62	0 00	
26 Apr 05								-2,140 62	0 00	
24 Aug 05	Foreign exchange	EUR	0 00	-6,386 48	6,356 93	0 00	0 00	-29 55	0 00	
29 Aug 05								-29 55	0 00	
20 Oct 04	Foreign exchange	EUR	0 00	-4,644,846 89	4,487,983 00	0 00	0 00	-156,863 89	0 00	
25 Jan 05								-156,863 89	0 00	
06 Oct 05	Foreign exchange	EUR	0 00	-81,196 19	82,581 69	0 00	0 00	1,385 50	0 00	
20 Oct 05								1,385 50	0 00	
17 Mar 05	Foreign exchange	EUR	0 00	-146,601 24	151,271 22	0 00	0 00	4,669 98	0 00	
26 Apr 05								4,669 98	0 00	
04 Nov 04	Foreign exchange	EUR	0 00	-339,835 34	335,314 98	0 00	0 00	-4,520 36	0 00	
25 Jan 05								-4,520 36	0 00	

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Translation		
Foreign Exchange							
Foreign exchange							
Foreign exchange							
Euro sales							
20 Apr 05	Foreign exchange EUR	0 00	-612,314.48	665,991.90	53,677.42	0 00	53,677.42
26 Jul 05							0 00
18 Jul 05	Foreign exchange EUR	0 00	-608,203.80	614,870.71	6,666.91	0 00	6,666.91
20 Oct 05							0 00
16 Sep 04	Foreign exchange EUR	0 00	-13,089.92	13,079.68	-10.24	0 00	-10.24
16 Sep 04							0 00
16 Mar 05	Foreign exchange EUR	0 00	-221,741.56	229,368.44	7,626.88	0 00	7,626.88
26 Apr 05							0 00
Total Euro sales			-6,964,521.57	6,874,983.60	-89,537.97	0.00	-89,537.97
Japanese yen purchases							
14 Jun 05	Foreign exchange JPY	0 00	753,343.30	-754,713.62	-1,370.32	0 00	-1,370.32
27 Jun 05							0 00
Total Japanese yen purchases			753,343.30	-754,713.62	-1,370.32	0.00	-1,370.32
Mexican peso purchases							
13 Oct 05	Foreign exchange MXN	0 00	64,746.49	-64,066.79	679.70	0 00	679.70
26 Oct 05							0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
Foreign Exchange								
Foreign exchange								
Foreign exchange								
Mexican peso purchases								
06 Sep 05	Foreign exchange MXN	0 00	73,980 49	-74,511 50	0 00	0 00	-531 01	0 00
26 Oct 05								
24 Oct 05	Foreign exchange MXN	0 00	123,613 11	-123,416 76	0 00	0 00	196 35	196 35
26 Oct 05								
18 Jul 05	Foreign exchange MXN	0 00	319,753 91	-320,214 59	0 00	0 00	-460 68	0 00
25 Jul 05								
18 Jul 05	Foreign exchange MXN	0 00	51,284 22	-51,544 49	0 00	0 00	-260 27	0 00
26 Oct 05								
04 Nov 05	Foreign exchange MXN	0 00	36,429 02	-36,273 00	0 00	0 00	156 02	156 02
08 Nov 05								
06 Jun 05	Foreign exchange MXN	0 00	70,000 58	-67,895 70	0 00	0 00	2,104 88	2,104 88
25 Jul 05								
18 Mar 05	Foreign exchange MXN	0 00	374,985 59	-375,715 82	0 00	0 00	-730 23	0 00
23 Mar 05								
Total Mexican peso purchases			1,114,793.41	-1,113,638.65	0.00	0.00	1,154.76	1,154.76
Mexican peso sales								0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation		Total		
Settle Date	Acquisition Date				Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>											
Foreign exchange											
Foreign exchange											
Mexican peso sales											
18 Jul 05	Foreign exchange MXN	0.00	-52,286.53	52,361.86	0.00	0.00	75.33	75.33	75.33	0.00	
25 Jul 05											
13 Oct 05	Foreign exchange MXN	0.00	-64,229.64	64,159.20	0.00	0.00	-70.44	-70.44	-70.44	0.00	
17 Oct 05											
18 Jul 05	Foreign exchange MXN	0.00	-313,624.39	315,216.06	0.00	0.00	1,591.67	1,591.67	1,591.67	0.00	
26 Oct 05											
06 Jun 05	Foreign exchange MXN	0.00	-68,502.34	68,482.81	0.00	0.00	-19.53	-19.53	-19.53	0.00	
08 Jun 05											
06 Sep 05	Foreign exchange MXN	0.00	-74,934.21	75,098.72	0.00	0.00	164.51	164.51	164.51	0.00	
08 Sep 05											
19 Apr 05	Foreign exchange MXN	0.00	-195,112.32	183,978.86	0.00	0.00	-11,133.46	-11,133.46	-11,133.46	0.00	
25 Jul 05											
18 May 05	Foreign exchange MXN	0.00	-194,642.17	186,352.18	0.00	0.00	-8,289.99	-8,289.99	-8,289.99	0.00	
25 Jul 05											
Total Mexican peso sales			-963,331.60	945,649.69	0.00	0.00	-17,681.91	-17,681.91	-17,681.91	0.00	
United States dollar purchases											

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Settle Date	Acquisition Date		Cost	Proceeds	Shares/Par	Short Term	Long Term	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
25 Oct 04		Foreign exchange USD	-778,745 03	778,745 03	0 00	0 00	0 00	0 00	0 00
28 Jan 05									
06 Apr 05		Foreign exchange USD	-288,165 05	288,165 05	0 00	0 00	0 00	0 00	0 00
26 Apr 05									
18 Jul 05		Foreign exchange USD	-52,361 86	52,361 86	0 00	0 00	0 00	0 00	0 00
25 Jul 05									
20 Jul 05		Foreign exchange USD	-19,074 63	19,074 63	0 00	0 00	0 00	0 00	0 00
22 Jul 05									
24 Aug 05		Foreign exchange USD	-6,356 93	6,356 93	0 00	0 00	0 00	0 00	0 00
29 Aug 05									
20 Oct 04		Foreign exchange USD	-4,487,983 00	4,487,983 00	0 00	0 00	0 00	0 00	0 00
25 Jan 05									
13 Oct 05		Foreign exchange USD	-64,159 20	64,159 20	0 00	0 00	0 00	0 00	0 00
17 Oct 05									
06 Oct 05		Foreign exchange USD	-82,581 69	82,581 69	0 00	0 00	0 00	0 00	0 00
20 Oct 05									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
18 Jul 05 26 Oct 05	Foreign exchange USD	0.00	315,216.06	-315,216.06	0.00	0.00	0.00	0.00	0.00
17 Mar 05 26 Apr 05	Foreign exchange USD	0.00	151,271.22	-151,271.22	0.00	0.00	0.00	0.00	0.00
04 Nov 04 25 Jan 05	Foreign exchange USD	0.00	335,314.98	-335,314.98	0.00	0.00	0.00	0.00	0.00
25 Jul 05 27 Jul 05	Foreign exchange USD	0.00	668.95	-668.95	0.00	0.00	0.00	0.00	0.00
20 Apr 05 26 Jul 05	Foreign exchange USD	0.00	665,991.90	-665,991.90	0.00	0.00	0.00	0.00	0.00
18 Jul 05 20 Oct 05	Foreign exchange USD	0.00	614,870.71	-614,870.71	0.00	0.00	0.00	0.00	0.00
06 Jun 05 08 Jun 05	Foreign exchange USD	0.00	68,482.81	-68,482.81	0.00	0.00	0.00	0.00	0.00
06 Sep 05 08 Sep 05	Foreign exchange USD	0.00	75,098.72	-75,098.72	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	Short Term	Long Term	
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
16 Sep 04	Foreign exchange USD	0 00	13,079 68	-13,079 68	0 00	0 00	0 00	0 00	0 00
16 Sep 04									
19 Apr 05	Foreign exchange USD	0 00	183,978 86	-183,978 86	0 00	0 00	0 00	0 00	0 00
25 Jul 05									
16 Mar 05	Foreign exchange USD	0 00	229,368 44	-229,368 44	0 00	0 00	0 00	0 00	0 00
26 Apr 05									
18 May 05	Foreign exchange USD	0 00	186,352 18	-186,352 18	0 00	0 00	0 00	0 00	0 00
25 Jul 05									
Total United States dollar purchases					8,619,121.90	0.00	0.00	0.00	0.00
United States dollar sales									
17 Mar 05	Foreign exchange USD	0 00	-151,161 88	151,161 88	0 00	0 00	0 00	0 00	0 00
22 Mar 05									
10 Nov 04	Foreign exchange USD	0 00	-1,761,150 86	1,761,150 86	0 00	0 00	0 00	0 00	0 00
25 Jan 05									
29 Nov 04	Foreign exchange USD	0 00	-1,817,553 39	1,817,553 39	0 00	0 00	0 00	0 00	0 00
25 Jan 05									

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date								
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
United States dollar sales									
18 Jul 05	Foreign exchange USD	0.00	-612,695.09	612,695.09	0.00	0.00	0.00	0.00	0.00
26 Jul 05									
13 Oct 05	Foreign exchange USD	0.00	-64,066.79	64,066.79	0.00	0.00	0.00	0.00	0.00
26 Oct 05									
06 Apr 05	Foreign exchange USD	0.00	-288,080.05	288,080.05	0.00	0.00	0.00	0.00	0.00
11 Apr 05									
06 Sep 05	Foreign exchange USD	0.00	-74,511.50	74,511.50	0.00	0.00	0.00	0.00	0.00
26 Oct 05									
24 Oct 05	Foreign exchange USD	0.00	-123,416.76	123,416.76	0.00	0.00	0.00	0.00	0.00
26 Oct 05									
24 Aug 05	Foreign exchange USD	0.00	-6,371.54	6,371.54	0.00	0.00	0.00	0.00	0.00
20 Oct 05									
18 Jul 05	Foreign exchange USD	0.00	-320,214.59	320,214.59	0.00	0.00	0.00	0.00	0.00
25 Jul 05									
14 Jun 05	Foreign exchange USD	0.00	-754,713.62	754,713.62	0.00	0.00	0.00	0.00	0.00
27 Jun 05									

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◆ Realized Gain/Loss Detail - Taxable

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>Foreign Exchange</i>											
Foreign exchange											
Foreign exchange											
United States dollar sales											
18 Jul 05		Foreign exchange	USD	0 00	-51,544 49	51,544 49	0 00	0 00	0 00	0 00	0 00
26 Oct 05											
07 Dec 04		Foreign exchange	USD	0 00	-1,083,742 49	1,083,742 49	0 00	0 00	0 00	0 00	0 00
25 Jan 05											
04 Nov 05		Foreign exchange	USD	0 00	-36,273 00	36,273 00	0 00	0 00	0 00	0 00	0 00
08 Nov 05											
29 Nov 04		Foreign exchange	USD	0 00	-805,718 09	805,718 09	0 00	0 00	0 00	0 00	0 00
28 Jan 05											
20 Apr 05		Foreign exchange	USD	0 00	-664,307 03	664,307 03	0 00	0 00	0 00	0 00	0 00
26 Apr 05											
06 Jun 05		Foreign exchange	USD	0 00	-67,895 70	67,895 70	0 00	0 00	0 00	0 00	0 00
25 Jul 05											
16 Mar 05		Foreign exchange	USD	0 00	-229,199 30	229,199 30	0 00	0 00	0 00	0 00	0 00
21 Mar 05											
16 Jun 05		Foreign exchange	USD	0 00	-53,671 72	53,671 72	0 00	0 00	0 00	0 00	0 00
16 Jun 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Translation	Short Term	Long Term
Foreign Exchange							
Foreign exchange							
Foreign exchange							
United States dollar sales							
20 Dec 04	Foreign exchange USD	0.00	-373,920.01	373,920.01	0.00	0.00	0.00
25 Jan 05							
14 Oct 05	Foreign exchange USD	0.00	-689,321.39	689,321.39	0.00	0.00	0.00
20 Oct 05							
10 Nov 05	Foreign exchange USD	0.00	-11,417.16	11,417.16	0.00	0.00	0.00
10 Nov 05							
18 Mar 05	Foreign exchange USD	0.00	-375,715.82	375,715.82	0.00	0.00	0.00
23 Mar 05							
Total United States dollar sales			-10,416,662.27	10,416,662.27	0.00	0.00	0.00
Total S/T translation gain/loss for foreign exchange					-203,614.73		
Total LT translation gain/loss for foreign exchange					0.00		
Total realized gains for foreign exchange					107,571.62		107,571.62
Total realized losses for foreign exchange					-311,186.35		-311,186.35
Total Foreign exchange			-203,614.73	0.00	-203,614.73		0.00
Total Foreign Exchange			-203,614.73	0.00	-203,614.73		0.00
Gain/Loss on Cash Disbursements							
Gain/loss on cash disbursements							

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

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Northern Trust

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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	Short Term	Long Term	

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

British pound sterling

27 Jul 05	Average Book Cost Adjustment	GBP		667.07	-709.98	0.00	0.00	-42.91	-42.91	0.00
27 Jul 05										

Total British pound sterling

				667.07	-709.98	0.00	0.00	-42.91	-42.91	0.00
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Canadian dollar

22 Jul 05	Average Book Cost Adjustment	CAD		19,069.62	-18,755.92	0.00	0.00	313.70	313.70	0.00
22 Jul 05										

Total Canadian dollar

				772,393.19	-773,308.62	0.00	0.00	-915.43	-915.43	0.00
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Total Canadian dollar

				791,462.81	-792,064.54	0.00	0.00	-601.73	-601.73	0.00
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Euro

25 Jul 05	Average Book Cost Adjustment	EUR		872.24	-866.18	0.00	0.00	6.06	6.06	0.00
25 Jul 05										

Total Euro

				1,115.41	-1,106.32	0.00	0.00	9.09	9.09	0.00
--	--	--	--	----------	-----------	------	------	------	------	------

Total Euro

				221,741.56	-221,741.55	0.00	0.00	0.01	0.01	0.00
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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>								
Gain/loss on cash disbursements								
Gain/loss on cash disbursements								
Euro								
23 Nov 05	Average Book Cost Adjustment EUR		1,898.23	-1,921.29	0.00	0.00	-23.06	0.00
23 Nov 05								
02 Jun 05	Average Book Cost Adjustment EUR		-539.57	560.70	0.00	0.00	21.13	0.00
02 Jun 05								
28 Dec 04	Average Book Cost Adjustment EUR		622.12	-606.79	0.00	0.00	15.33	0.00
28 Dec 04								
15 Nov 04	Average Book Cost Adjustment EUR		775.94	-774.75	0.00	0.00	1.19	0.00
15 Nov 04								
01 Dec 05	Average Book Cost Adjustment EUR		7.07	-7.11	0.00	0.00	-0.04	0.00
01 Dec 05								
22 Mar 05	Average Book Cost Adjustment EUR		3,163.79	-3,164.37	0.00	0.00	-0.58	0.00
22 Mar 05								
15 Sep 05	Average Book Cost Adjustment EUR		-3,543.69	3,543.62	0.00	0.00	-0.07	0.00
15 Sep 05								
29 Jun 05	Average Book Cost Adjustment EUR		-1,304.58	1,308.48	0.00	0.00	3.90	0.00
29 Jun 05								

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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

24 Sep 04	Average Book Cost Adjustment	EUR		-1,106.68	1,098.66	0.00	0.00	-8.02	-8.02	0.00	0.00
24 Sep 04											

21 Oct 04

Average Book Cost Adjustment

EUR

21 Oct 04				-151.25	147.27	0.00	0.00	-3.98	-3.98	0.00	0.00
21 Oct 04											

29 Apr 05

29 Apr 05

Average Book Cost Adjustment

EUR

29 Apr 05				-929.91	934.17	0.00	0.00	4.26	4.26	0.00	0.00
29 Apr 05											

09 Dec 04

09 Dec 04

Average Book Cost Adjustment

EUR

09 Dec 04				-159.20	159.65	0.00	0.00	0.45	0.45	0.00	0.00
09 Dec 04											

18 Oct 05

18 Oct 05

Average Book Cost Adjustment

EUR

18 Oct 05				1,732.24	-1,729.05	0.00	0.00	3.19	3.19	0.00	0.00
18 Oct 05											

22 Sep 05

22 Sep 05

Average Book Cost Adjustment

EUR

22 Sep 05				-220.07	220.03	0.00	0.00	-0.04	-0.04	0.00	0.00
22 Sep 05											

15 Aug 05

15 Aug 05

Average Book Cost Adjustment

EUR

15 Aug 05				1,566.49	-1,537.88	0.00	0.00	28.61	28.61	0.00	0.00
15 Aug 05											

29 Sep 05

29 Sep 05

Average Book Cost Adjustment

EUR

29 Sep 05				-5,403.82	5,426.75	0.00	0.00	22.93	22.93	0.00	0.00
29 Sep 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

15 Jul 05	Average Book Cost Adjustment EUR		653 58	-649 59	0 00	0 00	3 99	0 00
15 Jul 05								
23 Jun 05	Average Book Cost Adjustment EUR		-1,965 46	1,965 98	0 00	0 00	0 52	0 00
23 Jun 05								
29 Nov 04	Average Book Cost Adjustment EUR		-2,148 12	2,095 34	0 00	0 00	-52 78	0 00
29 Nov 04								
21 Sep 04	Average Book Cost Adjustment EUR		364 42	-365 07	0 00	0 00	-0 65	0 00
21 Sep 04								
31 Oct 05	Average Book Cost Adjustment EUR		653 42	-648 88	0 00	0 00	4 54	0 00
31 Oct 05								
01 Dec 05	Average Book Cost Adjustment EUR		7 07	-7 11	0 00	0 00	-0 04	0 00
01 Dec 05								
26 Jul 05	Average Book Cost Adjustment EUR		612,314 48	-612,299 95	0 00	0 00	14 53	0 00
26 Jul 05								
19 Oct 04	Average Book Cost Adjustment EUR		225 33	-221 82	0 00	0 00	3 51	0 00
19 Oct 04								

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss	
Trade Date	Acquisition Date	Short Term	Long Term
		Short Term	Long Term
		Total	

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro	Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
	09 Dec 04	Average Book Cost Adjustment	EUR		1,070,731.82	-1,073,782.94	0.00	0.00	-3,051.12	-3,051.12	0.00	0.00
	09 Dec 04											
	03 Jun 05	Average Book Cost Adjustment	EUR		-515.92	535.01	0.00	0.00	19.09	19.09	0.00	0.00
	03 Jun 05											
	25 Jan 05	Average Book Cost Adjustment	EUR		4,644,846.89	-4,644,856.19	0.00	0.00	-9.30	-9.30	0.00	0.00
	25 Jan 05											
	18 Nov 04	Average Book Cost Adjustment	EUR		1,562.93	-1,549.54	0.00	0.00	13.39	13.39	0.00	0.00
	18 Nov 04											
	01 Dec 05	Average Book Cost Adjustment	EUR		7.07	-7.11	0.00	0.00	-0.04	-0.04	0.00	0.00
	01 Dec 05											
	24 Mar 05	Average Book Cost Adjustment	EUR		650.62	-660.11	0.00	0.00	-9.49	-9.49	0.00	0.00
	24 Mar 05											
	01 Jul 05	Average Book Cost Adjustment	EUR		-3,486.67	3,484.35	0.00	0.00	-2.32	-2.32	0.00	0.00
	01 Jul 05											
	28 Sep 04	Average Book Cost Adjustment	EUR		-295.16	293.04	0.00	0.00	-2.12	-2.12	0.00	0.00
	28 Sep 04											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Euro									
05 Jul 05	Average Book Cost Adjustment EUR		-6,215 19	6,242 14	0 00	0 00	26 95	26 95	0 00
05 Jul 05									
22 Oct 04	Average Book Cost Adjustment EUR		-226 93	220 91	0 00	0 00	-6 02	-6 02	0 00
22 Oct 04									
04 May 05	Average Book Cost Adjustment EUR		-2,319 74	2,333 05	0 00	0 00	13 31	13 31	0 00
04 May 05									
17 Oct 05	Average Book Cost Adjustment EUR		1,303 66	-1,296 79	0 00	0 00	6 87	6 87	0 00
17 Oct 05									
10 Aug 05	Average Book Cost Adjustment EUR		3,111 31	-3,075 77	0 00	0 00	35 54	35 54	0 00
10 Aug 05									
09 Dec 04	Average Book Cost Adjustment EUR		-15,421 56	15,464 42	0 00	0 00	42 86	42 86	0 00
09 Dec 04									
23 Sep 05	Average Book Cost Adjustment EUR		-6,995 80	7,040 89	0 00	0 00	45 09	45 09	0 00
23 Sep 05									
26 Oct 04	Average Book Cost Adjustment EUR		-383 26	378 89	0 00	0 00	-4 37	-4 37	0 00
26 Oct 04									

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss	
Trade Date	Acquisition Date	Short Term	Long Term
		Market	Total
		Short Term	Long Term
		Cost	Proceeds
		Translation	Short Term
			Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro									
24 Sep 04	Average Book Cost Adjustment	EUR	1,106 68	-1,099 89	0 00	0 00	6 79	6 79	0 00
24 Sep 04									
21 Oct 04	Average Book Cost Adjustment	EUR	151 25	-148 16	0 00	0 00	3 09	3 09	0 00
21 Oct 04									
18 Aug 05	Average Book Cost Adjustment	EUR	4,208 13	-4,174 25	0 00	0 00	33 88	33 88	0 00
18 Aug 05									
22 Dec 05	Average Book Cost Adjustment	EUR	212 63	-213 25	0 00	0 00	-0 62	-0 62	0 00
22 Dec 05									
09 Dec 04	Average Book Cost Adjustment	EUR	159 20	-159 66	0 00	0 00	-0 46	-0 46	0 00
09 Dec 04									
03 Jun 05	Average Book Cost Adjustment	EUR	-208 82	216 55	0 00	0 00	7 73	7 73	0 00
03 Jun 05									
25 Jan 05	Average Book Cost Adjustment	EUR	339,835 34	-339,836 03	0 00	0 00	-0 69	-0 69	0 00
25 Jan 05									
29 Nov 04	Average Book Cost Adjustment	EUR	2,148 12	-2,098 93	0 00	0 00	49 19	49 19	0 00
29 Nov 04									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

01 Dec 05	Average Book Cost Adjustment	EUR		9 43	-9 48	0 00	0 00	-0 05	-0 05	0 00
01 Dec 05										
29 Mar 05	Average Book Cost Adjustment	EUR		1,158 79	-1,188 19	0 00	0 00	-29 40	-29 40	0 00
29 Mar 05										
04 Jul 05	Average Book Cost Adjustment	EUR		-5,684 56	5,746 76	0 00	0 00	62 20	62 20	0 00
04 Jul 05										
29 Sep 04	Average Book Cost Adjustment	EUR		-1,108 12	1,098 89	0 00	0 00	-9 23	-9 23	0 00
29 Sep 04										
11 Apr 05	Average Book Cost Adjustment	EUR		287,170 64	-287,363 02	0 00	0 00	-192 38	-192 38	0 00
11 Apr 05										
25 Oct 04	Average Book Cost Adjustment	EUR		-929,635 47	929,498 50	0 00	0 00	-136 97	-136 97	0 00
25 Oct 04										
04 May 05	Average Book Cost Adjustment	EUR		-2,319 74	2,333 05	0 00	0 00	13 31	13 31	0 00
04 May 05										
16 Dec 05	Average Book Cost Adjustment	EUR		2,365 80	-2,343 17	0 00	0 00	22 63	22 63	0 00
16 Dec 05										

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

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro								
14 Dec 04	Average Book Cost Adjustment EUR		-239 35	239 44	0 00	0 00	0 09	0 00
14 Dec 04								
27 Oct 04	Average Book Cost Adjustment EUR		-1,609 58	1,591 33	0 00	0 00	-18 25	0 00
27 Oct 04								
16 Jun 05	Average Book Cost Adjustment EUR		-53,635 40	55,660 17	0 00	0 00	2,024 77	0 00
16 Jun 05								
18 Jul 05	Average Book Cost Adjustment EUR		1,950 88	-1,948 77	0 00	0 00	2 11	0 00
18 Jul 05								
28 Sep 04	Average Book Cost Adjustment EUR		295 16	-293 50	0 00	0 00	1 66	0 00
28 Sep 04								
02 Dec 05	Average Book Cost Adjustment EUR		2,260 60	-2,286 08	0 00	0 00	-25 48	0 00
02 Dec 05								
22 Oct 04	Average Book Cost Adjustment EUR		226 93	-222 24	0 00	0 00	4 69	0 00
22 Oct 04								
09 Dec 04	Average Book Cost Adjustment EUR		15,421 56	-15,465 51	0 00	0 00	-43 95	0 00
09 Dec 04								

Tax Package

01 Jan 05 - 31 Dec 05

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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	

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

09 Jun 05	Average Book Cost Adjustment	EUR		-1,109.56	1,138.47	0.00	0.00	28.91	28.91	0.00
09 Jun 05										
07 Sep 05	Average Book Cost Adjustment	EUR		-2,246.66	2,210.04	0.00	0.00	-36.62	-36.62	0.00
07 Sep 05										
26 Oct 04	Average Book Cost Adjustment	EUR		383.26	-378.93	0.00	0.00	4.33	4.33	0.00
26 Oct 04										
16 Sep 04	Average Book Cost Adjustment	EUR		13,089.92	-13,151.26	0.00	0.00	-61.34	-61.34	0.00
16 Sep 04										
14 Dec 05	Average Book Cost Adjustment	EUR		1,933.06	-1,916.84	0.00	0.00	16.22	16.22	0.00
14 Dec 05										
16 Mar 05	Average Book Cost Adjustment	EUR		1,757.25	-1,746.47	0.00	0.00	10.78	10.78	0.00
16 Mar 05										
01 Dec 05	Average Book Cost Adjustment	EUR		4,503.58	-4,526.19	0.00	0.00	-22.61	-22.61	0.00
01 Dec 05										
30 Mar 05	Average Book Cost Adjustment	EUR		2,711.83	-2,752.44	0.00	0.00	-40.61	-40.61	0.00
30 Mar 05										

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss		Market		Total		
Trade Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro								
26 Aug 05	Average Book Cost Adjustment EUR		-3,096 70	3,091 79	0 00	0 00	-4 91	0 00
26 Aug 05								
01 Oct 04	Average Book Cost Adjustment EUR		-968 75	952 69	0 00	0 00	-16 06	0 00
01 Oct 04								
11 Apr 05	Average Book Cost Adjustment EUR		-287,375 47	287,438 39	0 00	0 00	62 92	0 00
11 Apr 05								
25 Oct 04	Average Book Cost Adjustment EUR		-922,325 62	922,189 72	0 00	0 00	-135 90	0 00
25 Oct 04								
06 May 05	Average Book Cost Adjustment EUR		-8,850 96	8,862 18	0 00	0 00	11 22	0 00
06 May 05								
11 Aug 05	Average Book Cost Adjustment EUR		4,234 98	-4,174 26	0 00	0 00	60 72	0 00
11 Aug 05								
16 Dec 04	Average Book Cost Adjustment EUR		-2,818 51	2,793 23	0 00	0 00	-25 28	0 00
16 Dec 04								
26 Sep 05	Average Book Cost Adjustment EUR		-6,082 77	6,160 78	0 00	0 00	78 01	0 00
26 Sep 05								

Tax Package

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Market				Total	
Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro											
01 Nov 04	Average Book Cost Adjustment	EUR		-76 32	75 79	0 00	0 00	-0 53	0 00	0 00	-0 53
01 Nov 04											
29 Sep 04	Average Book Cost Adjustment	EUR		1,108 12	-1,100 63	0 00	0 00	7 49	7 49	0 00	7 49
29 Sep 04											
12 Dec 05	Average Book Cost Adjustment	EUR		3,195 04	-3,194 43	0 00	0 00	0 61	0 61	0 00	0 61
12 Dec 05											
27 Jul 05	Average Book Cost Adjustment	EUR		1,082 02	-1,085 87	0 00	0 00	-3 85	-3 85	0 00	-3 85
27 Jul 05											
25 Oct 04	Average Book Cost Adjustment	EUR		929,635 47	-929,589 66	0 00	0 00	45 81	45 81	0 00	45 81
25 Oct 04											
23 Dec 05	Average Book Cost Adjustment	EUR		5,339 47	-5,331 24	0 00	0 00	8 23	8 23	0 00	8 23
23 Dec 05											
14 Dec 04	Average Book Cost Adjustment	EUR		239 35	-239 40	0 00	0 00	-0 05	-0 05	0 00	-0 05
14 Dec 04											
10 Jun 05	Average Book Cost Adjustment	EUR		-2,633 58	2,732 32	0 00	0 00	98 74	98 74	0 00	98 74
10 Jun 05											

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss		Market		Total			
Trade Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro									
27 Oct 04	Average Book Cost Adjustment EUR		1,609.58	-1,591.49	0.00	0.00	18.09	18.09	0.00
27 Oct 04									
29 Aug 05	Average Book Cost Adjustment EUR		6,386.48	-6,381.68	0.00	0.00	4.80	4.80	0.00
29 Aug 05									
04 Oct 04	Average Book Cost Adjustment EUR		-743.66	732.84	0.00	0.00	-10.82	-10.82	0.00
04 Oct 04									
05 Oct 05	Average Book Cost Adjustment EUR		644.62	-649.11	0.00	0.00	-4.49	-4.49	0.00
05 Oct 05									
12 Apr 05	Average Book Cost Adjustment EUR		-466.54	462.20	0.00	0.00	-4.34	-4.34	0.00
12 Apr 05									
25 Oct 04	Average Book Cost Adjustment EUR		-2,646,170.96	2,645,761.07	0.00	0.00	-389.89	-389.89	0.00
25 Oct 04									
12 May 05	Average Book Cost Adjustment EUR		-3,921.23	3,954.40	0.00	0.00	33.17	33.17	0.00
12 May 05									
17 Dec 04	Average Book Cost Adjustment EUR		-16.94	16.96	0.00	0.00	0.02	0.02	0.00
17 Dec 04									

Tax Package

01 Jan 05 - 31 Dec 05

Account number DDF02

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss		Market		Total		
Trade Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro								
28 Jun 05	Average Book Cost Adjustment EUR		-4,378 14	4,361 61	0 00	0 00	-16 53	0 00
28 Jun 05								
16 Jun 05	Average Book Cost Adjustment EUR		1,743 76	-1,743 77	0 00	0 00	-0 01	0 00
16 Jun 05								
02 Nov 04	Average Book Cost Adjustment EUR		-1,147 05	1,136 89	0 00	0 00	-10 16	0 00
02 Nov 04								
30 Sep 05	Average Book Cost Adjustment EUR		432 41	-432 31	0 00	0 00	0 10	0 00
30 Sep 05								
01 Oct 04	Average Book Cost Adjustment EUR		968 75	-955 16	0 00	0 00	13 59	0 00
01 Oct 04								
25 Oct 04	Average Book Cost Adjustment EUR		922,325 62	-922,280 17	0 00	0 00	45 45	0 00
25 Oct 04								
16 Dec 04	Average Book Cost Adjustment EUR		2,818 51	-2,792 34	0 00	0 00	26 17	0 00
16 Dec 04								
13 Jun 05	Average Book Cost Adjustment EUR		-1,745 63	1,821 55	0 00	0 00	75 92	0 00
13 Jun 05								

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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Tax Package

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

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Acquisition Date		Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro	Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
	06 Dec 05	Average Book Cost Adjustment EUR		3,175.33	-3,196.08	0.00	0.00	-20.75	-20.75	0.00
	06 Dec 05									
	01 Nov 04	Average Book Cost Adjustment EUR		76.32	-75.82	0.00	0.00	0.50	0.50	0.00
	01 Nov 04									
	07 Oct 05	Average Book Cost Adjustment EUR		1,528.82	-1,512.93	0.00	0.00	15.89	15.89	0.00
	07 Oct 05									
	12 Sep 05	Average Book Cost Adjustment EUR		-7,158.81	7,090.30	0.00	0.00	-68.51	-68.51	0.00
	12 Sep 05									
	08 Nov 05	Average Book Cost Adjustment EUR		4,246.02	-4,322.83	0.00	0.00	-76.81	-76.81	0.00
	08 Nov 05									
	17 Mar 05	Average Book Cost Adjustment EUR		-295.44	292.87	0.00	0.00	-2.57	-2.57	0.00
	17 Mar 05									
	14 Sep 05	Average Book Cost Adjustment EUR		-883.97	885.91	0.00	0.00	1.94	1.94	0.00
	14 Sep 05									
	07 Oct 04	Average Book Cost Adjustment EUR		-295.28	293.24	0.00	0.00	-2.04	-2.04	0.00
	07 Oct 04									

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro							
07 Jul 05	Average Book Cost Adjustment	EUR		5,796.76	-5,787.67	0.00	0.00
07 Jul 05						9.09	9.09
02 Dec 04	Average Book Cost Adjustment	EUR		-1,820,381.34	1,810,711.59	0.00	0.00
02 Dec 04						-9,669.75	-9,669.75
19 May 05	Average Book Cost Adjustment	EUR		-2,729.70	2,786.72	0.00	0.00
19 May 05						57.02	57.02
17 Dec 04	Average Book Cost Adjustment	EUR		-2,697.15	2,700.12	0.00	0.00
17 Dec 04						2.97	2.97
19 Oct 05	Average Book Cost Adjustment	EUR		2,147.12	-2,161.31	0.00	0.00
19 Oct 05						-14.19	-14.19
15 Nov 05	Average Book Cost Adjustment	EUR		6,740.06	-6,858.72	0.00	0.00
15 Nov 05						-118.66	-118.66
27 Sep 05	Average Book Cost Adjustment	EUR		-1,299.40	1,320.17	0.00	0.00
27 Sep 05						20.77	20.77
17 Jun 05	Average Book Cost Adjustment	EUR		652.56	-653.91	0.00	0.00
17 Jun 05						-1.35	-1.35

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

05 Nov 04	Average Book Cost Adjustment EUR		-3,091.80	3,034.81	0.00	0.00	-56.99	0.00
05 Nov 04								
01 Dec 05	Average Book Cost Adjustment EUR		9.43	-9.48	0.00	0.00	-0.05	0.00
01 Dec 05								
04 Oct 04	Average Book Cost Adjustment EUR		743.66	-734.73	0.00	0.00	8.93	0.00
04 Oct 04								
25 Oct 04	Average Book Cost Adjustment EUR		2,646,170.96	-2,646,040.58	0.00	0.00	130.38	0.00
25 Oct 04								
03 Aug 05	Average Book Cost Adjustment EUR		2,197.53	-2,181.64	0.00	0.00	15.89	0.00
03 Aug 05								
17 Dec 04	Average Book Cost Adjustment EUR		16.94	-16.95	0.00	0.00	-0.01	0.00
17 Dec 04								
14 Jun 05	Average Book Cost Adjustment EUR		-3,250.12	3,415.40	0.00	0.00	165.28	0.00
14 Jun 05								
22 Aug 05	Average Book Cost Adjustment EUR		2,185.83	-2,195.01	0.00	0.00	-9.18	0.00
22 Aug 05								

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro									
02 Nov 04	Average Book Cost Adjustment	EUR		1,147 05	-1,137 31	0 00	0 00	9 74	9 74
02 Nov 04									0 00
01 Dec 05	Average Book Cost Adjustment	EUR		7 07	-7 11	0 00	0 00	-0 04	-0 04
01 Dec 05									0 00
21 Nov 05	Average Book Cost Adjustment	EUR		5,900 07	-5,978 87	0 00	0 00	-78 80	-78 80
21 Nov 05									0 00
18 Mar 05	Average Book Cost Adjustment	EUR		-1,337 94	1,333 29	0 00	0 00	-4 65	-4 65
18 Mar 05									0 00
11 Oct 04	Average Book Cost Adjustment	EUR		-297 97	293 50	0 00	0 00	-4 47	-4 47
11 Oct 04									0 00
14 Apr 05	Average Book Cost Adjustment	EUR		-232 15	231 26	0 00	0 00	-0 89	-0 89
14 Apr 05									0 00
08 Jul 05	Average Book Cost Adjustment	EUR		-2,366 39	2,365 19	0 00	0 00	-1 20	-1 20
08 Jul 05									0 00
02 Dec 04	Average Book Cost Adjustment	EUR		-2,873 98	2,858 72	0 00	0 00	-15 26	-15 26
02 Dec 04									0 00

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
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Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro												
20 May 05	Average Book Cost Adjustment	EUR		-2,271.51	2,322.26		0.00	0.00	50.75	50.75		0.00
20 May 05												
22 Dec 04	Average Book Cost Adjustment	EUR		-416,944.31	414,528.49		0.00	0.00	-2,415.82	-2,415.82		0.00
22 Dec 04												
08 Dec 05	Average Book Cost Adjustment	EUR		1,899.04	-1,916.87		0.00	0.00	-17.83	-17.83		0.00
08 Dec 05												
20 Oct 05	Average Book Cost Adjustment	EUR		608,203.80	-608,227.43		0.00	0.00	-23.63	-23.63		0.00
20 Oct 05												
28 Sep 05	Average Book Cost Adjustment	EUR		-432.16	440.06		0.00	0.00	7.90	7.90		0.00
28 Sep 05												
10 Nov 04	Average Book Cost Adjustment	EUR		-774.80	760.65		0.00	0.00	-14.15	-14.15		0.00
10 Nov 04												
07 Oct 04	Average Book Cost Adjustment	EUR		295.28	-294.06		0.00	0.00	1.22	1.22		0.00
07 Oct 04												
28 Dec 05	Average Book Cost Adjustment	EUR		3,416.40	-3,412.11		0.00	0.00	4.29	4.29		0.00
28 Dec 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

02 Dec 04	Average Book Cost Adjustment EUR		1,820,381.34	-1,811,056.41	0.00	0.00	0.00	9,324.83	9,324.93	0.00	0.00
02 Dec 04											
02 Sep 05	Average Book Cost Adjustment EUR		-236.86	233.01	0.00	0.00	0.00	-3.85	-3.85	0.00	0.00
02 Sep 05											
24 Nov 05	Average Book Cost Adjustment EUR		9,126.62	-9,179.51	0.00	0.00	0.00	-52.89	-52.89	0.00	0.00
24 Nov 05											
17 Dec 04	Average Book Cost Adjustment EUR		2,697.15	-2,699.27	0.00	0.00	0.00	-2.12	-2.12	0.00	0.00
17 Dec 04											
15 Jun 05	Average Book Cost Adjustment EUR		-11,925.04	12,523.15	0.00	0.00	0.00	598.11	598.11	0.00	0.00
15 Jun 05											
05 Nov 04	Average Book Cost Adjustment EUR		3,091.80	-3,039.50	0.00	0.00	0.00	52.30	52.30	0.00	0.00
05 Nov 04											
01 Dec 05	Average Book Cost Adjustment EUR		7.07	-7.11	0.00	0.00	0.00	-0.04	-0.04	0.00	0.00
01 Dec 05											
21 Mar 05	Average Book Cost Adjustment EUR		227,430.79	-227,006.35	0.00	0.00	0.00	424.44	424.44	0.00	0.00
21 Mar 05											

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss		Market		Total		
Trade Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro								
05 Apr 05	Average Book Cost Adjustment EUR		-769 52	777 66	0 00	0 00	8 14	8 14
05 Apr 05								0 00
04 Jul 05	Average Book Cost Adjustment EUR		-2,800 39	2,831 04	0 00	0 00	30 65	30 65
04 Jul 05								0 00
13 Oct 04	Average Book Cost Adjustment EUR		-147 69	146 91	0 00	0 00	-0 78	-0 78
13 Oct 04								0 00
20 Apr 05	Average Book Cost Adjustment EUR		-703 91	694 80	0 00	0 00	-9 11	-9 11
20 Apr 05								0 00
08 Aug 05	Average Book Cost Adjustment EUR		888 29	-877 69	0 00	0 00	10 60	10 60
08 Aug 05								0 00
03 Dec 04	Average Book Cost Adjustment EUR		-3 58	3 57	0 00	0 00	-0 01	-0 01
03 Dec 04								0 00
26 May 05	Average Book Cost Adjustment EUR		-453 40	462 00	0 00	0 00	8 60	8 60
26 May 05								0 00
12 Aug 05	Average Book Cost Adjustment EUR		5,598 22	-5,492 44	0 00	0 00	105 78	105 78
12 Aug 05								0 00

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Realized gain/loss		Market		Total		
Trade Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

23 Dec 04	Average Book Cost Adjustment EUR		-1,338 60	1,328 71	0 00	0 00	-9 89	0 00
23 Dec 04								

20 Jun 05	Average Book Cost Adjustment EUR		1,981 34	-1,961 74	0 00	0 00	19 60	0 00
20 Jun 05								

15 Nov 04	Average Book Cost Adjustment EUR		-1,768,192 18	1,765,159 85	0 00	0 00	-3,032 33	0 00
15 Nov 04								

01 Dec 05	Average Book Cost Adjustment EUR		2 35	-2 37	0 00	0 00	-0 02	0 00
01 Dec 05								

16 Nov 05	Average Book Cost Adjustment EUR		7,144 18	-7,287 39	0 00	0 00	-143 21	0 00
16 Nov 05								

11 Oct 04	Average Book Cost Adjustment EUR		297 97	-294 47	0 00	0 00	3 50	0 00
11 Oct 04								

21 Oct 05	Average Book Cost Adjustment EUR		4,959 92	-4,961 78	0 00	0 00	-1 86	0 00
21 Oct 05								

02 Dec 04	Average Book Cost Adjustment EUR		2,873 98	-2,859 27	0 00	0 00	14 71	0 00
02 Dec 04								

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Acquisition Date		Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro	Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Realized gain/loss
	Acquisition Date					Short Term	Long Term
	22 Dec 04	Average Book Cost Adjustment EUR		416,944.31	-414,512.70	0.00	2,431.61
	22 Dec 04					0.00	0.00
	10 Nov 04	Average Book Cost Adjustment EUR		774.80	-764.02	0.00	10.78
	10 Nov 04					0.00	0.00
	01 Dec 05	Average Book Cost Adjustment EUR		7.07	-7.11	0.00	-0.04
	01 Dec 05					0.00	0.00
	25 Aug 05	Average Book Cost Adjustment EUR		4,190.69	-4,182.54	0.00	8.15
	25 Aug 05					0.00	0.00
	16 Sep 05	Average Book Cost Adjustment EUR		-1,979.23	1,993.29	0.00	14.06
	16 Sep 05					0.00	0.00
	15 Oct 04	Average Book Cost Adjustment EUR		-1,115.41	1,101.94	0.00	-13.47
	15 Oct 04					0.00	0.00
	21 Apr 05	Average Book Cost Adjustment EUR		-3,763.29	3,705.58	0.00	-57.71
	21 Apr 05					0.00	0.00
	03 Dec 04	Average Book Cost Adjustment EUR		-3.58	3.57	0.00	-0.01
	03 Dec 04					0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

28 Dec 04	Average Book Cost Adjustment	EUR		-622.12	606.82	0.00	0.00	-15.30	-15.30	0.00
28 Dec 04										
20 Oct 05	Average Book Cost Adjustment	EUR		81,196.19	-81,199.34	0.00	0.00	-3.15	-3.15	0.00
20 Oct 05										
16 Mar 05	Average Book Cost Adjustment	EUR		13.57	-13.30	0.00	0.00	0.27	0.27	0.00
16 Mar 05										
15 Nov 04	Average Book Cost Adjustment	EUR		-775.94	774.62	0.00	0.00	-1.32	-1.32	0.00
15 Nov 04										
01 Dec 05	Average Book Cost Adjustment	EUR		9.43	-9.48	0.00	0.00	-0.05	-0.05	0.00
01 Dec 05										
13 Oct 04	Average Book Cost Adjustment	EUR		147.69	-147.56	0.00	0.00	0.13	0.13	0.00
13 Oct 04										
30 May 05	Average Book Cost Adjustment	EUR		-1,129.00	1,154.31	0.00	0.00	25.31	25.31	0.00
30 May 05										
06 Sep 05	Average Book Cost Adjustment	EUR		-2,703.56	2,652.04	0.00	0.00	-51.52	-51.52	0.00
06 Sep 05										

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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◆ Realized Gain/Loss Detail - Taxable

Security Description		Market		Realized gain/loss		Total	
Trade Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro	Trade Date	Acquisition Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
	23 Dec 04		Average Book Cost Adjustment EUR		1,338 60	-1,328 66	0 00	0 00	9 94	9 94	0 00
	23 Dec 04										
	15 Nov 04		Average Book Cost Adjustment EUR		1,768,192 18	-1,765,452 42	0 00	0 00	2,739 76	2,739 76	0 00
	15 Nov 04										
	01 Dec 05		Average Book Cost Adjustment EUR		1,379 37	-1,386 29	0 00	0 00	-6 92	-6 92	0 00
	01 Dec 05										
	10 Nov 05		Average Book Cost Adjustment EUR		2,534 43	-2,584 97	0 00	0 00	-50 54	-50 54	0 00
	10 Nov 05										
	22 Mar 05		Average Book Cost Adjustment EUR		151,695 03	-148,931 80	0 00	0 00	2,763 23	2,763 23	0 00
	22 Mar 05										
	11 Nov 05		Average Book Cost Adjustment EUR		422 87	-429 07	0 00	0 00	-6 20	-6 20	0 00
	11 Nov 05										
	30 Dec 05		Average Book Cost Adjustment EUR		2,131 91	-2,133 52	0 00	0 00	-1 61	-1 61	0 00
	30 Dec 05										
	21 Sep 04		Average Book Cost Adjustment EUR		-364 42	365 97	0 00	0 00	1 55	1 55	0 00
	21 Sep 04										

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Total
Acquisition Date					
					Short Term
					Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro							
30 Aug 05	Average Book Cost Adjustment EUR		-441 70	443 93	0 00	2 23	0 00
30 Aug 05							
19 Oct 04	Average Book Cost Adjustment EUR		-225 33	220 67	0 00	-4 66	0 00
19 Oct 04							
26 Apr 05	Average Book Cost Adjustment EUR		-658,648 46	658,493 52	0 00	-154 94	0 00
26 Apr 05							
09 Dec 04	Average Book Cost Adjustment EUR		-1,070,731 82	1,073,707 42	0 00	2,975 60	0 00
09 Dec 04							
30 Nov 05	Average Book Cost Adjustment EUR		1,058 62	-1,066 38	0 00	-7 76	0 00
30 Nov 05							
21 Jun 05	Average Book Cost Adjustment EUR		9,612 50	-9,603 68	0 00	8 82	0 00
21 Jun 05							
18 Nov 04	Average Book Cost Adjustment EUR		-1,562 93	1,549 26	0 00	-13 67	0 00
18 Nov 04							
01 Dec 05	Average Book Cost Adjustment EUR		11 78	-11 85	0 00	-0 07	0 00
01 Dec 05							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Total	
Acquisition Date					Short Term	Long Term	

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro							
22 Jul 05	Average Book Cost Adjustment EUR		5,671 92	-5,630 19	0 00	0 00	41 73
22 Jul 05							0 00
16 Aug 05	Average Book Cost Adjustment EUR		4,896 93	-4,833 35	0 00	0 00	63 58
16 Aug 05							0 00
Total Euro			6,225,818.02	-6,221,055.74	0.00	0.00	4,752.28

Japanese yen

28 Jun 05	Average Book Cost Adjustment JPY		703,220 99	-704,829 09	0 00	0 00	-1,608 10
28 Jun 05							0 00
Total Japanese yen			703,220.99	-704,829.09	0.00	0.00	-1,608.10

Mexican peso

25 Nov 05	Average Book Cost Adjustment MXN		54,284 72	-54,284 50	0 00	0 00	0 22
25 Nov 05							0 00
08 Nov 05	Average Book Cost Adjustment MXN		47,847 13	-47,847 14	0 00	0 00	-0 01
08 Nov 05							0 00
08 Jun 05	Average Book Cost Adjustment MXN		68,502 34	-67,691 65	0 00	0 00	810 69
08 Jun 05							0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Mexican peso

01 Jul 05	Average Book Cost Adjustment	MXN	195,794 75	-195,837 19	0 00	0 00	-42 44	0 00
01 Jul 05								
08 Nov 05	Average Book Cost Adjustment	MXN	-36,429 02	36,362 94	0 00	0 00	-66 08	0 00
08 Nov 05								
19 Dec 05	Average Book Cost Adjustment	MXN	40,518 52	-40,511 14	0 00	0 00	7 38	0 00
19 Dec 05								
08 Sep 05	Average Book Cost Adjustment	MXN	36,424 55	-36,069 13	0 00	0 00	355 42	0 00
08 Sep 05								
25 Jul 05	Average Book Cost Adjustment	MXN	195,112 32	-194,326 79	0 00	0 00	785 53	0 00
25 Jul 05								
17 Oct 05	Average Book Cost Adjustment	MXN	64,229 64	-65,053 98	0 00	0 00	-824 34	0 00
17 Oct 05								
08 Sep 05	Average Book Cost Adjustment	MXN	74,934 21	-74,734 12	0 00	0 00	200 09	0 00
08 Sep 05								
09 Nov 05	Average Book Cost Adjustment	MXN	59,279 07	-59,312 10	0 00	0 00	-33 03	0 00
09 Nov 05								

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◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Gain/Loss on Cash Disbursements														
Gain/loss on cash disbursements														
Gain/loss on cash disbursements														
Mexican peso														
25 Jul 05	Average Book Cost Adjustment	MXN		-319,753.91	319,753.90	0.00	0.00	0.00	0.00	0.00	-0.01	-0.01	0.00	0.00
25 Jul 05														
26 Oct 05	Average Book Cost Adjustment	MXN		-73,980.49	73,980.50	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.00	0.00
26 Oct 05														
25 Jul 05	Average Book Cost Adjustment	MXN		-70,000.58	70,000.59	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.00	0.00
25 Jul 05														
07 Sep 05	Average Book Cost Adjustment	MXN		63,249.69	-63,095.88	0.00	0.00	0.00	0.00	0.00	153.81	153.81	0.00	0.00
07 Sep 05														
23 Mar 05	Average Book Cost Adjustment	MXN		-374,985.59	373,908.45	0.00	0.00	0.00	0.00	0.00	-1,077.14	-1,077.14	0.00	0.00
23 Mar 05														
Total Mexican peso				25,027.35	-24,757.24	0.00	0.00	0.00	0.00	0.00	270.11	270.11	270.11	0.00
Total S/T translation gain/loss for gain/loss on cash disbur														
2,769.65														
Total L/T translation gain/loss for gain/loss on cash disbu														
0.00														
Total realized gains for gain/loss on cash disbursements														
28,057.31														
Total realized losses for gain/loss on cash disbursements														
-25,287.66														
Total Gain/Loss on Cash Disbursements														
2,769.65														
Total Gain/Loss on Cash Disbursements														
2,769.65														

Maturities

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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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	Total	Short Term	Long Term	Total	
<i>Maturities</i>												
Cash and cash equivalents												
Commercial paper												
United Kingdom												
26 Jan 05	HBOS TREAS SVCS PLC DISC COML			397,937.33	-397,937.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Jan 05	PAPER 3/A3YRS 1&2 01-26-2005		-400,000.00			0.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP 40410RNS5											
26 Oct 04			-400,000.00	397,937.33	-397,937.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total United Kingdom				397,937.33	-397,937.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00
United States												
14 Jan 05	SANTANDER CENT HISPANO FIN		-200,000.00	199,039.67	-199,039.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Jan 05	DEL INC DISC COML PAPER 3/A3											
	YRS 1&2 01-14-2005 CUSIP											
	80281JNE6											
18 Oct 04			-200,000.00	199,039.67	-199,039.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total United States				199,039.67	-199,039.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Short term bills and notes												
United States												
09 Feb 05	FEDERAL HOME LN BK CONS DISC		-2,500,000.00	2,499,834.03	-2,499,834.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00
09 Feb 05	NTS 02-09-2005 CUSIP											
	313385BR6											
08 Feb 05			-2,500,000.00	2,499,834.03	-2,499,834.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Aug 05	FEDERAL HOME LN BK CONS DISC		-3,300,000.00	3,299,109.00	-3,299,109.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Aug 05	NTS 08-08-2005 CUSIP											
	313385KD7											

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date						Market	Market		Market	Market	Total

Maturities

Cash and cash equivalents

Short term bills and notes

United States

05 Aug 05			-3,300,000 00	3,299,109 00	-3,299,109 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
09 Aug 05	09 Aug 05	FEDERAL HOME LN BK CONS DISC NTS 08-09-2005 CUSIP 313385KE5	-3,700,000 00	3,699,652 61	-3,699,652 61	0 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Aug 05			-3,700,000 00	3,699,652 61	-3,699,652 61	0 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Nov 05	16 Nov 05	FEDERAL HOME LN BK CONS DISC NTS 11-16-2005 CUSIP 313385PH3	-4,100,000 00	4,099,545 58	-4,099,545 58	0 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Nov 05			-4,100,000 00	4,099,545 58	-4,099,545 58	0 00	0 00	0 00	0 00	0 00	0 00	0 00
20 Jan 05	20 Jan 05	FHLB DISC NT 01-20-2005 CUSIP 313385AV8	-2,900,000 00	2,899,825 19	-2,899,825 19	0 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Jan 05			-2,900,000 00	2,899,825 19	-2,899,825 19	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Mar 05	30 Mar 05	FHLB DISC NT 03-30-2005 CUSIP 313385DS2	-4,500,000 00	4,499,675 00	-4,499,675 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Mar 05			-4,500,000 00	4,499,675 00	-4,499,675 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Mar 05	31 Mar 05	FHLB DISC NT 03-31-2005 CUSIP 313385DT0	-4,100,000 00	4,099,703 89	-4,099,703 89	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Mar 05			-4,100,000 00	4,099,703 89	-4,099,703 89	0 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Apr 05	19 Apr 05	FHLB DISC NT 04-19-2005 CUSIP 313385EN2	-8,500,000 00	8,499,383 75	-8,499,383 75	0 00	0 00	0 00	0 00	0 00	0 00	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	Total	Short Term	Long Term
Maturities										
Cash and cash equivalents										
Short term bills and notes										
United States										
18 Apr 05			-8,500,000 00	8,499,383 75	-8,499,383 75	0 00	0 00	0 00	0 00	0 00
27 Apr 05	FHLB DISC NT 04-27-2005 CUSIP		-4,400,000 00	4,399,674 89	-4,399,674 89	0 00	0 00	0 00	0 00	0 00
27 Apr 05	313385EWZ									
26 Apr 05			-4,400,000 00	4,399,674 89	-4,399,674 89	0 00	0 00	0 00	0 00	0 00
28 Apr 05	FHLB DISC NT 04-28-2005 CUSIP		-4,300,000 00	4,299,677 50	-4,299,677 50	0 00	0 00	0 00	0 00	0 00
28 Apr 05	313385EX0									
27 Apr 05			-4,300,000 00	4,299,677 50	-4,299,677 50	0 00	0 00	0 00	0 00	0 00
29 Apr 05	FHLB DISC NT 04-29-2005 CUSIP		-4,400,000 00	4,399,661 44	-4,399,661 44	0 00	0 00	0 00	0 00	0 00
29 Apr 05	313385EY8									
28 Apr 05			-4,400,000 00	4,399,661 44	-4,399,661 44	0 00	0 00	0 00	0 00	0 00
02 May 05	FHLB DISC NT 05-02-2005 CUSIP		-4,400,000 00	4,398,973 33	-4,398,973 33	0 00	0 00	0 00	0 00	0 00
02 May 05	313385FB7									
29 Apr 05			-4,400,000 00	4,398,973 33	-4,398,973 33	0 00	0 00	0 00	0 00	0 00
09 May 05	FHLB DISC NT 05-09-2005 CUSIP		-5,200,000 00	5,198,743 33	-5,198,743 33	0 00	0 00	0 00	0 00	0 00
09 May 05	313385FJ0									
06 May 05			-5,200,000 00	5,198,743 33	-5,198,743 33	0 00	0 00	0 00	0 00	0 00
10 May 05	FHLB DISC NT 05-10-2005 CUSIP		-4,500,000 00	4,499,637 50	-4,499,637 50	0 00	0 00	0 00	0 00	0 00
10 May 05	313385FK7									
09 May 05			-4,500,000 00	4,499,637 50	-4,499,637 50	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<i>Maturities</i>								
Cash and cash equivalents								
Short term bills and notes								
United States								
12 May 05	FHLB DISC NT 05-12-2005 CUSIP 313385FM3	-5,000,000 00	4,999,595 83	-4,999,595 83	0 00	0 00	0 00	0 00
	11 May 05	-5,000,000 00	4,999,595 83	-4,999,595 83	0 00	0 00	0 00	0 00
18 May 05	FHLB DISC NT 05-18-2005 CUSIP 313385FT8	-5,300,000 00	5,299,573 06	-5,299,573 06	0 00	0 00	0 00	0 00
	17 May 05	-5,300,000 00	5,299,573 06	-5,299,573 06	0 00	0 00	0 00	0 00
23 Jun 05	FHLB DISC NT 06-23-2005 CUSIP 313385HF6	-3,700,000 00	3,699,697 83	-3,699,697 83	0 00	0 00	0 00	0 00
	22 Jun 05	-3,700,000 00	3,699,697 83	-3,699,697 83	0 00	0 00	0 00	0 00
10 Aug 05	FHLB DISC NT 08-10-2005 CUSIP 313385KF2	-4,200,000 00	4,199,608 00	-4,199,608 00	0 00	0 00	0 00	0 00
	09 Aug 05	-4,200,000 00	4,199,608 00	-4,199,608 00	0 00	0 00	0 00	0 00
15 Aug 05	FHLB DISC NT 08-15-2005 CUSIP 313385KL9	-6,700,000 00	6,698,157 50	-6,698,157 50	0 00	0 00	0 00	0 00
	12 Aug 05	-6,700,000 00	6,698,157 50	-6,698,157 50	0 00	0 00	0 00	0 00
16 Aug 05	FHLB DISC NT 08-16-2005 CUSIP 313385KM7	-7,000,000 00	6,999,354 44	-6,999,354 44	0 00	0 00	0 00	0 00
	15 Aug 05	-7,000,000 00	6,999,354 44	-6,999,354 44	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Maturities									
Cash and cash equivalents									
Short term bills and notes									
United States									
17 Aug 05	FHLB DISC NT 08-17-2005 CUSIP 313385KN5	-6,800,000 00	6,799,372 89	-6,799,372 89	0 00	0 00	0 00	0 00	0 00
16 Aug 05		-6,800,000 00	6,799,372 89	-6,799,372 89	0 00	0 00	0 00	0 00	0 00
19 Aug 05	FHLB DISC NT 08-19-2005 CUSIP 313385KQ8	-6,200,000 00	6,199,414 44	-6,199,414 44	0 00	0 00	0 00	0 00	0 00
18 Aug 05		-6,200,000 00	6,199,414 44	-6,199,414 44	0 00	0 00	0 00	0 00	0 00
22 Aug 05	FHLB DISC NT 08-22-2005 CUSIP 313385KT2	-5,900,000 00	5,898,343 08	-5,898,343 08	0 00	0 00	0 00	0 00	0 00
19 Aug 05		-5,900,000 00	5,898,343 08	-5,898,343 08	0 00	0 00	0 00	0 00	0 00
23 Aug 05	FHLB DISC NT 08-23-2005 CUSIP 313385KU9	-6,800,000 00	6,799,363 44	-6,799,363 44	0 00	0 00	0 00	0 00	0 00
22 Aug 05		-6,800,000 00	6,799,363 44	-6,799,363 44	0 00	0 00	0 00	0 00	0 00
24 Aug 05	FHLB DISC NT 08-24-2005 CUSIP 313385KV7	-6,900,000 00	6,899,356 00	-6,899,356 00	0 00	0 00	0 00	0 00	0 00
23 Aug 05		-6,900,000 00	6,899,356 00	-6,899,356 00	0 00	0 00	0 00	0 00	0 00
25 Aug 05	FHLB DISC NT 08-25-2005 CUSIP 313385KW5	-6,700,000 00	6,699,374 67	-6,699,374 67	0 00	0 00	0 00	0 00	0 00
24 Aug 05		-6,700,000 00	6,699,374 67	-6,699,374 67	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
<i>Maturities</i>							
Cash and cash equivalents							
Short term bills and notes							
United States							
26 Aug 05	FHLB DISC NT 08-26-2005 CUSIP 313385KX3	-6,400,000 00	6,399,400 89	-6,399,400 89	0 00	0 00	0 00
25 Aug 05		-6,400,000 00	6,399,400 89	-6,399,400 89	0 00	0 00	0 00
29 Aug 05	FHLB DISC NT 08-29-2005 CUSIP 313385LA2	-6,900,000 00	6,898,045 00	-6,898,045 00	0 00	0 00	0 00
26 Aug 05		-6,900,000 00	6,898,045 00	-6,898,045 00	0 00	0 00	0 00
30 Aug 05	FHLB DISC NT 08-30-2005 CUSIP 313385LB0	-6,600,000 00	6,599,374 83	-6,599,374 83	0 00	0 00	0 00
29 Aug 05		-6,600,000 00	6,599,374 83	-6,599,374 83	0 00	0 00	0 00
31 Aug 05	FHLB DISC NT 08-31-2005 CUSIP 313385LC8	-6,200,000 00	6,199,414 44	-6,199,414 44	0 00	0 00	0 00
30 Aug 05		-6,200,000 00	6,199,414 44	-6,199,414 44	0 00	0 00	0 00
02 Sep 05	FHLB DISC NT 09-02-2005 CUSIP 313385LE4	-4,400,000 00	4,399,582 00	-4,399,582 00	0 00	0 00	0 00
01 Sep 05		-4,400,000 00	4,399,582 00	-4,399,582 00	0 00	0 00	0 00
14 Sep 05	FHLB DISC NT 09-14-2005 CUSIP 313385LS3	-4,500,000 00	4,499,570 00	-4,499,570 00	0 00	0 00	0 00
13 Sep 05		-4,500,000 00	4,499,570 00	-4,499,570 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
Maturities								
Cash and cash equivalents								
Short term bills and notes								
United States								
26 Sep 05	FHLB DISC NT 09-26-2005 CUSIP 313385ME3	-3,200,000 00	3,199,045 33	-3,199,045 33	0 00	0 00	0 00	0 00
23 Sep 05		-3,200,000 00	3,199,045 33	-3,199,045 33	0 00	0 00	0 00	0 00
27 Sep 05	FHLB DISC NT 09-27-2005 CUSIP 313385MFO	-3,200,000 00	3,199,680 00	-3,199,680 00	0 00	0 00	0 00	0 00
26 Sep 05		-3,200,000 00	3,199,680 00	-3,199,680 00	0 00	0 00	0 00	0 00
12 Aug 05	FNMA 08-12-2005 CUSIP 313589KH5	-6,200,000 00	6,199,435 11	-6,199,435 11	0 00	0 00	0 00	0 00
12 Aug 05		-6,200,000 00	6,199,435 11	-6,199,435 11	0 00	0 00	0 00	0 00
11 Aug 05		-6,200,000 00	6,199,435 11	-6,199,435 11	0 00	0 00	0 00	0 00
17 Nov 05	FNMA 11-17-2005 SEDOL B0MTJS5	-4,300,000 00	4,299,534 17	-4,299,534 17	0 00	0 00	0 00	0 00
17 Nov 05		-4,300,000 00	4,299,534 17	-4,299,534 17	0 00	0 00	0 00	0 00
16 Nov 05		-4,300,000 00	4,299,534 17	-4,299,534 17	0 00	0 00	0 00	0 00
06 May 05	FNMA DISC NT 05-06-2005 CUSIP 313589FF5	-3,800,000 00	3,799,693 89	-3,799,693 89	0 00	0 00	0 00	0 00
06 May 05		-3,800,000 00	3,799,693 89	-3,799,693 89	0 00	0 00	0 00	0 00
05 May 05		-3,800,000 00	3,799,693 89	-3,799,693 89	0 00	0 00	0 00	0 00
18 Aug 05	FNMA DISC NT 08-18-2005 CUSIP 313589KP7	-6,800,000 00	6,799,361 56	-6,799,361 56	0 00	0 00	0 00	0 00
18 Aug 05		-6,800,000 00	6,799,361 56	-6,799,361 56	0 00	0 00	0 00	0 00
17 Aug 05		-6,800,000 00	6,799,361 56	-6,799,361 56	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term
Settle Date	Acquisition Date				Short Term	Translation	Long Term
Maturities							
Cash and cash equivalents							
Short term bills and notes							
United States							
08 Nov 05	FNMA DISC NT 11-08-2005 CUSIP	-5,300,000 00	5,299,424 36	-5,299,424 36	0 00	0 00	0 00
08 Nov 05	313569NZ2						
07 Nov 05		-5,300,000 00	5,299,424 36	-5,299,424 36	0 00	0 00	0 00
09 Nov 05	FNMA DISC NT 11-09-2005 SEDOL	-5,000,000 00	4,999,461 11	-4,999,461 11	0 00	0 00	0 00
09 Nov 05	B0J6PF8						
08 Nov 05		-5,000,000 00	4,999,461 11	-4,999,461 11	0 00	0 00	0 00
10 Nov 05	FNMA DISC NT 11-10-2005 CUSIP	-3,600,000 00	3,599,612 00	-3,599,612 00	0 00	0 00	0 00
10 Nov 05	313569PB3						
09 Nov 05		-3,600,000 00	3,599,612 00	-3,599,612 00	0 00	0 00	0 00
14 Nov 05	FNMA DISC NT 11-14-2005 SEDOL	-4,100,000 00	4,098,232 44	-4,098,232 44	0 00	0 00	0 00
14 Nov 05	B0NVP26						
10 Nov 05		-4,100,000 00	4,098,232 44	-4,098,232 44	0 00	0 00	0 00
Total United States			212,473,175.35	-212,473,175.35	0.00	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalent							
Total LT translation gain/loss for cash and cash equivalent							
Total realized gains for cash and cash equivalents							
Total realized losses for cash and cash equivalents							
Total Cash and Cash Equivalents							
Total Maturities							
			213,070,152.35	-213,070,152.35	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	
	Total Short Term Gain Proceeds		259,762,972.60						
	Total Short Term Loss Proceeds		273,216,024.86						
	Total Long Term Gain Proceeds		6,679,627.81						
	Total Long Term Loss Proceeds		14,588,135.99						
	Total Undetermined Tax Lot Proceeds		59,797,244.67						
	Additional Short Term Proceeds from Zero G/L Transactions		256,775,341.20						
	Additional Long Term Proceeds from Zero G/L Transactions		65,291.13						
	Short Term Proceeds due to REIT Re-Allocation		0.00						
	Long Term Proceeds due to REIT Re-Allocation		0.00						
	Total Short Term Proceeds		789,744,338.46						
	Total Long Term Proceeds		21,343,054.93						
	Total S/T translation gain/loss						-203,988.85		
	Total L/T translation gain/loss						0.00		
	Total realized gains					2,185,271.13	1,142,889.28	2,621,485.58	1,142,889.28
	Total realized losses					-2,436,105.14	-1,373,470.87	-3,076,308.44	-1,373,470.87
	Total realized gain/loss					-871,570,042.51	-230,581.59	-454,822.85	-230,581.59

(685,404.45)

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