

◆ 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	Transaction	Short Term	Long Term	
<i>Purchases</i>										
Fixed income										
Fixed income derivatives - options										
United States										
05 Nov 04	OPF CALL DEC 04 U S T-BONDS 114	3 00	-711.54	1,772.85	1,061.31	0 00	0.00	1,061.31	0.00	
05 Nov 04	11-26-2004 SEDOL 912935U									
	08 Sep 04	3 00	-711.54	1,772.85	1,061.31	0.00	0.00	1,061.31	0.00	
08 Nov 04	OPF CALL DEC 04 U S T-BONDS 114	1 00	-159.05	590.95	431.90	0 00	0.00	431.90	0.00	
08 Nov 04	11-26-2004 SEDOL 912935U									
	08 Sep 04	1 00	-159.05	590.95	431.90	0.00	0.00	431.90	0.00	
17 Dec 04	OPF CALL JAN 05 T-NT OPT 113	1 00	-49.68	372.20	322.52	0 00	0.00	322.52	0.00	
17 Dec 04	01-23-2005 SEDOL 913164U									
	12 Nov 04	1 00	-49.68	372.20	322.52	0.00	0.00	322.52	0.00	
16 Dec 04	OPF CALL JAN 05 T-NT OPT 113	1 00	-96.55	372.20	275.65	0 00	0.00	275.65	0.00	
16 Dec 04	01-23-2005 SEDOL 913164U									
	12 Nov 04	1 00	-96.55	372.20	275.65	0.00	0.00	275.65	0.00	
08 Nov 04	OPF PUT DEC 04 U S T-BONDS 107	1 00	-18.43	731.58	713.15	0 00	0.00	713.15	0.00	
08 Nov 04	11-26-2004 SEDOL 912937U									
	08 Sep 04	1 00	-18.43	731.58	713.15	0.00	0.00	713.15	0.00	
05 Nov 04	OPF PUT DEC 04 U S T-BONDS 107	3 00	-8.40	2,194.74	2,186.34	0 00	0.00	2,186.34	0.00	
05 Nov 04	11-26-2004 SEDOL 912937U									
	08 Sep 04	3 00	-8.40	2,194.74	2,186.34	0.00	0.00	2,186.34	0.00	
Total United States			-1,043.65	6,034.52	4,990.87	0.00	0.00	4,990.87	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
16 Jun 04	FHLMC 30 YR GOLD PARTN CTF	800,000 00	-810,031 25	808,367 19	-1,664 06	0 00	0 00	-1,664 06	0 00
15 Jul 04	(PC) 6 30 YEARS SETTLES JUL SEDOL B01NQ76								
09 Jun 04		600,000 00	-607,523 44	605,859 38	-1,664 06	0 00	0 00	-1,664 06	0 00
16 Jun 04		200,000 00	-202,507 81	202,507 81	0 00	0 00	0 00	0 00	0 00
15 Dec 04	FNMA 30 YEAR PASS-THROUGHS	100,000 00	-101,726 56	101,421 88	-304 68	0 00	0 00	-304 68	0 00
13 Jan 05	5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748								
07 Dec 04		100,000 00	-101,726 56	101,421 88	-304 68	0 00	0 00	-304 68	0 00
09 Jun 04	FNMA 30 YEARS SINGLE FAMILY	600,000 00	-605,625 00	606,937 50	1,312 50	0 00	0 00	1,312 50	0 00
15 Jul 04	MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9								
08 Jun 04		600,000 00	-605,625 00	606,937 50	1,312 50	0 00	0 00	1,312 50	0 00
10 Jun 04	FNMA 30 YEARS SINGLE FAMILY	300,000 00	-302,484 38	303,140 63	656 25	0 00	0 00	656 25	0 00
15 Jul 04	MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9								
08 Jun 04		200,000 00	-201,656 25	202,312 50	656 25	0 00	0 00	656 25	0 00
10 Jun 04		100,000 00	-100,828 13	100,828 13	0 00	0 00	0 00	0 00	0 00
04 Nov 04	FNMA 30 YR 5 5 SETTLES NOV	900,000 00	-916,207 03	910,132 81	-6,074 22	0 00	0 00	-6,074 22	0 00
15 Nov 04	CUSIP 01F0526B3								
07 Oct 04		500,000 00	-509,003 91	503,593 75	-5,410 16	0 00	0 00	-5,410 16	0 00
07 Oct 04		100,000 00	-101,800 78	101,007 81	-792 97	0 00	0 00	-792 97	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	20 Oct 04	300,000.00	-305,402.34	305,531.25	128.91	0.00	0.00	128.91	0.00
04 Nov 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	1,200,000.00	-1,221,890.62	1,222,628.90	738.28	0.00	0.00	738.28	0.00
	20 Oct 04	100,000.00	-101,824.22	101,843.75	19.53	0.00	0.00	19.53	0.00
	21 Oct 04	800,000.00	-814,593.75	815,312.50	718.75	0.00	0.00	718.75	0.00
	04 Nov 04	300,000.00	-305,472.65	305,472.65	0.00	0.00	0.00	0.00	0.00
04 Nov 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	500,000.00	-509,003.91	509,218.75	214.84	0.00	0.00	214.84	0.00
	20 Oct 04	500,000.00	-509,003.91	509,218.75	214.84	0.00	0.00	214.84	0.00
08 Jun 04 14 Jun 04	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES JUN CUSIP 01F060667	800,000.00	-812,968.75	810,500.00	-2,468.75	0.00	0.00	2,468.75	0.00
	03 Jun 04	800,000.00	-812,968.75	810,500.00	-2,468.75	0.00	0.00	-2,468.75	0.00
20 Dec 04 13 Jan 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JAN SEDOL 2166803	600,000.00	-628,500.00	629,437.50	937.50	0.00	0.00	937.50	0.00
	08 Dec 04	600,000.00	-628,500.00	629,437.50	937.50	0.00	0.00	937.50	0.00
21 Dec 04 13 Jan 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JAN SEDOL 2166803	1,100,000.00	-1,151,734.38	1,153,968.75	2,234.37	0.00	0.00	2,234.37	0.00
	08 Dec 04	1,100,000.00	-1,151,734.38	1,153,968.75	2,234.37	0.00	0.00	2,234.37	0.00

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					Market Short Term	Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
10 Nov 04	FNMA 30 YR PASS-THROUGHS 6 5	1,126,600 00	-1,183,546 11	1,183,986 19	440 08	0 00	0 00	440 08	0 00
15 Nov 04	30 YEARS SETTLES NOV SEDOL B045F05								
05 Nov 04		1,126,600 00	-1,183,546 11	1,183,986 19	440 08	0 00	0 00	440 08	0 00
10 Nov 04	FNMA 30 YR PASS-THROUGHS 6 5	1,500,000 00	-1,575,820 31	1,575,966 17	145 86	0 00	0 00	145 86	0 00
15 Nov 04	30 YEARS SETTLES NOV SEDOL B045F05								
05 Nov 04		373,400 00	-392,274 20	392,420 06	145 86	0 00	0 00	145 86	0 00
09 Nov 04		1,126,600 00	-1,183,546 11	1,183,546 11	0 00	0 00	0 00	0 00	0 00
14 Sep 04	FNMA 30 YR PASS-THROUGHS 6 5	300,000 00	-310,738 35	314,085 94	3,347 59	0 00	0 00	3,347 59	0 00
14 Oct 04	30 YEARS SETTLES OCT SEDOL B02WJC8								
31 Aug 04		300,000 00	-310,738 35	314,085 94	3,347 59	0 00	0 00	3,347 59	0 00
08 Dec 04	FNMA POOL #762262 6 5% 12-01-2033	500,049 78	-525,306 20	524,427 20	-879 00	0 00	0 00	-879 00	0 00
13 Dec 04	BEO CUSIP 31403YZ30								
10 Nov 04		500,049 78	-525,306 20	524,427 20	-879 00	0 00	0 00	-879 00	0 00
17 Nov 04	FNMA SINGLE FAMILY MORTGAGE	100,000 00	-99,781 25	99,500 00	-281 25	0 00	0 00	-281 25	0 00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164								
12 Nov 04		100,000 00	-99,781 25	99,500 00	-281 25	0 00	0 00	-281 25	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 04	FNMA SINGLE FAMILY MORTGAGE	800,000 00	-799,906.25	798,960.94	-945.31	0.00	0.00	-945.31	0.00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164								
	12 Nov 04	200,000 00	-199,976.56	199,031.25	-945.31	0.00	0.00	-945.31	0.00
	09 Dec 04	600,000 00	-599,929.69	599,929.69	0.00	0.00	0.00	0.00	0.00
09 Dec 04	FNMA SINGLE FAMILY MORTGAGE	1,000,000 00	-999,257.81	995,093.75	-4,164.06	0.00	0.00	-4,164.06	0.00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164								
	12 Nov 04	600,000 00	-599,554.69	597,093.75	-2,460.94	0.00	0.00	-2,460.94	0.00
	12 Nov 04	400,000 00	-399,703.12	398,000.00	-1,703.12	0.00	0.00	-1,703.12	0.00
07 Dec 04	FNMA SINGLE FAMILY MORTGAGE	300,000 00	-298,125.00	296,496.09	-1,628.91	0.00	0.00	-1,628.91	0.00
13 Dec 04	5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5								
	05 Nov 04	300,000 00	-298,125.00	296,496.09	-1,628.91	0.00	0.00	1,628.91	0.00
07 Dec 04	FNMA SINGLE FAMILY MORTGAGE	1,100,000 00	-1,091,750.00	1,087,234.37	-4,515.63	0.00	0.00	-4,515.63	0.00
13 Dec 04	5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5								
	05 Nov 04	800,000 00	-794,000.00	790,656.25	-3,343.75	0.00	0.00	-3,343.75	0.00
	05 Nov 04	300,000 00	-297,750.00	296,578.12	-1,171.88	0.00	0.00	-1,171.88	0.00
30 Dec 04	FNMA SINGLE FAMILY MORTGAGE	500,000 00	-494,062.50	495,125.00	1,062.50	0.00	0.00	1,062.50	0.00
13 Jan 05	5% 30 YEARS SETTLES JANUARY SEDOL 2216504								
	07 Dec 04	100,000 00	-98,812.50	99,125.00	312.50	0.00	0.00	312.50	0.00

Northern Trust

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

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					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government mortgage backed securities									
United States									
	07 Dec 04	400,000 00	-395,250 00	396,000 00	750 00	0 00	0 00	750 00	0 00
30 Dec 04	FNMA SINGLE FAMILY MORTGAGE	400,000 00	-395,562 50	396,000 00	437 50	0 00	0 00	437 50	0 00
13 Jan 05	5% 30 YEARS SETTLES JANUARY SEDOL 2216504								
	07 Dec 04	400,000 00	-395,562 50	396,000 00	437 50	0 00	0 00	437 50	0 00
27 Dec 04	FNMA SINGLE FAMILY MORTGAGE	300,000 00	-296,812 50	297,000 00	187 50	0 00	0 00	187 50	0 00
13 Jan 05	5% 30 YEARS SETTLES JANUARY SEDOL 2216504								
	07 Dec 04	300,000 00	-296,812 50	297,000 00	187 50	0 00	0 00	187 50	0 00
05 May 04	FNMA SINGLE FAMILY MORTGAGE	300,000 00	-288,796 88	289,859 38	1,062 50	0 00	0 00	1,062 50	0 00
13 May 04	5% 30 YEARS SETTLES MAY SEDOL B00P3J4								
	03 May 04	200,000 00	-192,531 25	193,593 75	1,062 50	0 00	0 00	1,062 50	0 00
	05 May 04	100,000 00	-96,265 63	96,265 63	0 00	0 00	0 00	0 00	0 00
07 Dec 04	FNMA SINGLE FAMILY MORTGAGE	1,200,000 00	-1,220,484 38	1,218,703 13	-1,781 25	0 00	0 00	-1 781 25	0 00
13 Dec 04	5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4								
	04 Nov 04	600,000 00	-610,242 19	609,421 88	-820 31	0 00	0 00	-820 31	0 00
	04 Nov 04	400,000 00	-406,828 13	406,187 50	-640 63	0 00	0 00	-640 63	0 00
	04 Nov 04	200,000 00	-203,414 06	203,093 75	-320 31	0 00	0 00	-320 31	0 00
07 Dec 04	FNMA SINGLE FAMILY MORTGAGE	500,000 00	-508,417 97	507,734 37	-683 60	0 00	0 00	-683 60	0 00
13 Dec 04	5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government mortgage backed securities									
United States									
	04 Nov 04	500,000.00	-508,417.97	507,734.37	-683.60	0.00	0.00	-683.60	0.00
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	900,000.00	-915,257.81	914,507.81	-750.00	0.00	0.00	-750.00	0.00
	04 Nov 04	600,000.00	-610,171.87	609,421.87	-750.00	0.00	0.00	-750.00	0.00
	07 Dec 04	300,000.00	305,085.94	305,085.94	0.00	0.00	0.00	0.00	0.00
07 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	400,000.00	-405,234.38	404,375.00	-859.38	0.00	0.00	-859.38	0.00
	01 Oct 04	400,000.00	-405,234.38	404,375.00	-859.38	0.00	0.00	-859.38	0.00
07 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	500,000.00	-505,097.66	505,246.10	148.44	0.00	0.00	148.44	0.00
	01 Oct 04	200,000.00	-202,039.06	202,187.50	148.44	0.00	0.00	148.44	0.00
	07 Oct 04	300,000.00	-303,058.60	303,058.60	0.00	0.00	0.00	0.00	0.00
08 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1I7	1,700,000.00	-1,785,863.26	1,784,738.27	-1,124.99	0.00	0.00	-1,124.99	0.00
	18 Nov 04	1,200,000.00	-1,260,609.36	1,259,484.37	-1,124.99	0.00	0.00	-1,124.99	0.00
	08 Dec 04	500,000.00	-525,253.90	525,253.90	0.00	0.00	0.00	0.00	0.00

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					Market Short Term	Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
12 Nov 04	FNMA SINGLE FAMILY MTG 4 5 15	1,100,000 00	-1,096,734 38	1,098,000 00	1,265 62	0 00	0 00	1,265 62	0 00
18 Nov 04	YEARS SETTLES NOV CUSIP 01F0424B6								
13 Oct 04		200,000 00	-199,406 25	199,968 75	562 50	0 00	0 00	562 50	0 00
13 Oct 04		900,000 00	-897,328 13	898,031 25	703 12	0 00	0 00	703 12	0 00
12 Nov 04	FNMA SINGLE FAMILY MTG 4 5 15	800,000 00	-797,750 00	798,281 25	531 25	0 00	0 00	531 25	0 00
18 Nov 04	YEARS SETTLES NOV CUSIP 01F0424B6								
13 Oct 04		200,000 00	-199,437 50	199,968 75	531 25	0 00	0 00	531 25	0 00
12 Nov 04		600,000 00	-598,312 50	598,312 50	0 00	0 00	0 00	0 00	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15	800,000 00	-801,625 00	800,406 25	-1,218 75	0 00	0 00	-1,218 75	0 00
19 Oct 04	YEARS SETTLES OCT SEDOL B02WJ95								
14 Sep 04		200,000 00	-200,406 25	199,187 50	-1,218 75	0 00	0 00	-1,218 75	0 00
13 Oct 04		600,000 00	-601,218 75	601,218 75	0 00	0 00	0 00	0 00	0 00
14 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15	1,100,000 00	-1,098,109 38	1,097,203 13	-906 25	0 00	0 00	-906 25	0 00
20 Sep 04	YEARS SETTLES SEP CUSIP 01F042491								
26 Aug 04		200,000 00	-199,656 25	198,750 00	-906 25	0 00	0 00	-906 25	0 00
14 Sep 04		900,000 00	-898,453 13	898,453 13	0 00	0 00	0 00	0 00	0 00
14 Jul 04	FNMA SINGLE FAMILY MTG 5 15	2,700,000 00	-2,712,234 38	2,711,953 13	-281 25	0 00	0 00	-281 25	0 00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F050486								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	13 Jul 04	900,000 00	-904,078.13	903,786 88	-281.25	0 00	0.00	-281.25	0 00
	14 Jul 04	1,800,000.00	-1,808,156.25	1,808,156.25	0 00	0.00	0.00	0.00	0.00
23 Jul 04 12 Aug 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES AUG CUSIP 01F050684	500,000 00	-487,851.56	487,848 44	-203 12	0 00	0.00	-203.12	0 00
	09 Jul 04	100,000 00	-97,570 31	97,367 19	-203 12	0 00	0.00	203 12	0 00
	23 Jul 04	400,000 00	-390,281.25	390,281 25	0 00	0 00	0.00	0 00	0 00
21 Jul 04 12 Aug 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES AUG CUSIP 01F050684	600,000 00	-582,609 38	584,203 12	1,593 74	0 00	0.00	1,593.74	0.00
	09 Jul 04	600,000 00	-582,609 38	584,203 12	1,593 74	0 00	0.00	1,593 74	0.00
09 Aug 04 12 Aug 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES AUG CUSIP 01F050684	800,000 00	-790,218 75	783,437 50	-6,781 25	0 00	0.00	-6,781.25	0 00
	05 Aug 04	800,000 00	-790,218 75	783,437 50	-6,781 25	0 00	0.00	-6,781.25	0.00
09 Jul 04 15 Jul 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUL SEDOL B01DWZ6	700,000 00	-683,757 81	686,000 00	2,242.19	0 00	0.00	2,242.19	0 00
	02 Jul 04	700,000 00	-683,757 81	686,000 00	2,242 19	0 00	0.00	2,242 19	0 00
06 Jul 04 15 Jul 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUL SEDOL B01DWZ6	300,000 00	-292,687 50	294,000 00	1,312.50	0 00	0.00	1,312.50	0.00

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					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government mortgage backed securities									
United States									
	02 Jul 04	300,000 00	-292,687 50	294,000 00	1,312 50	0 00	0 00	1,312 50	0 00
07 Jun 04	FNMA SINGLE FAMILY MTG 5 30	300,000 00	-286,781 25	285,093 75	-1,687 50	0 00	0 00	-1,687 50	0 00
14 Jun 04	YEARS SETTLES JUN SEDOL B011V86								
	10 May 04	200,000 00	-191,187 50	189,421 87	-1,765 63	0 00	0 00	-1,765 63	0 00
	17 May 04	100,000 00	-95,593 75	95,671 88	78 13	0 00	0 00	78 13	0 00
10 May 04	FNMA SINGLE FAMILY MTG 5 30	700,000 00	-663,687 50	665,835 94	2,148 44	0 00	0 00	2,148 44	0 00
14 Jun 04	YEARS SETTLES JUN SEDOL B011V86								
	05 May 04	200,000 00	-189,625 00	191,773 44	2,148 44	0 00	0 00	2,148 44	0 00
	10 May 04	500,000 00	-474,062 50	474,062 50	0 00	0 00	0 00	0 00	0 00
07 Jun 04	FNMA SINGLE FAMILY MTG 5 30	300,000 00	-286,781 25	287,015 62	234 37	0 00	0 00	234 37	0 00
14 Jun 04	YEARS SETTLES JUN SEDOL B011V86								
	17 May 04	300,000 00	-286,781 25	287,015 62	234 37	0 00	0 00	234 37	0 00
05 Nov 04	FNMA SINGLE FAMILY MTG 5 30	1,100,000 00	-1,089,945 31	1,085,281 26	-4,664 05	0 00	0 00	-4,664 05	0 00
15 Nov 04	YEARS SETTLES NOV CUSIP 01F0506B7								
	05 Oct 04	300,000 00	-297,257 82	295,546 88	-1,710 94	0 00	0 00	1,710 94	0 00
	05 Oct 04	600,000 00	-594,515 62	591,046 88	-3,468 74	0 00	0 00	-3,468 74	0 00
	14 Oct 04	200,000 00	-198,171 87	198,687 50	515 63	0 00	0 00	515 63	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 Transaction	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government mortgage backed securities									
United States									
05 Nov 04 15 Nov 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV CUSIP 01F0506B7	300,000 00	-297,339.84	298,031.25	691 41	0 00	0 00	691.41	0 00
14 Oct 04		300,000 00	-297,339.84	298,031.25	691 41	0 00	0 00	691 41	0 00
05 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	600,000 00	-592,804 69	594,000 00	1,195 31	0 00	0 00	1,195 31	0 00
14 Sep 04		600,000 00	-592,804 69	594,000 00	1,195 31	0 00	0 00	1,195.31	0 00
05 Oct 04 14 Oct 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	300,000.00	-296,425 78	296,953 12	527 34	0 00	0 00	527 34	0 00
13 Sep 04		300,000 00	-296,425 78	296,953 12	527 34	0 00	0 00	527 34	0 00
26 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	800,000 00	-787,937 50	787,679 68	-257 82	0 00	0 00	-257 82	0 00
23 Aug 04		200,000 00	-196,984 38	197,031 25	46 87	0 00	0 00	46 87	0 00
23 Aug 04		300,000 00	-295,476 56	295,171 87	-304.69	0 00	0 00	-304 69	0 00
26 Aug 04		300,000 00	-295,476 56	295,476 56	0 00	0 00	0 00	0 00	0 00
16 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	700,000 00	-687,914 06	688,570 31	656.25	0 00	0 00	656.25	0 00
09 Aug 04		400,000 00	-393,093 75	393,750.00	656.25	0 00	0 00	656.25	0 00
16 Aug 04		300,000 00	-294,820.31	294,820 31	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government mortgage backed securities									
United States									
08 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES DEC CUSIP 01F0606C4	1,200,000 00	-1,240,218 75	1,238,109 37	-2,109 38	0 00	0 00	-2,109 38	0 00
	13 Oct 04	600,000 00	-620,109 38	618,000 00	-2,109 38	0 00	0 00	-2,109 38	0 00
	08 Nov 04	600,000 00	-620,109 37	620,109 37	0 00	0 00	0 00	0 00	0 00
10 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	100,000 00	-102,828 12	102,859 37	31 25	0 00	0 00	31 25	0 00
	09 Aug 04	100,000 00	-102,828 12	102,859 37	31 25	0 00	0 00	31 25	0 00
10 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	200,000 00	-205,796 88	205,718 75	-78 13	0 00	0 00	-78 13	0 00
	09 Aug 04	200,000 00	-205,796 88	205,718 75	-78 13	0 00	0 00	-78 13	0 00
10 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	500,000 00	-514,062 50	514,296 88	234 38	0 00	0 00	234 38	0 00
	09 Aug 04	500,000 00	-514,062 50	514,296 88	234 38	0 00	0 00	234 38	0 00
03 Aug 04 17 Aug 04	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482	600,000 00	-616,781 22	614,718 75	-2,062 47	0 00	0 00	-2,062 47	0 00
	13 Jul 04	600,000 00	-616,781 22	614,718 75	-2,062 47	0 00	0 00	-2,062 47	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Fixed income									
Government mortgage backed securities									
United States									
11 Aug 04	GNMA 1 30 YEARS SINGLE FAMILY	1,100,000 00	-1,137,941 41	1,131,796 88	-8,144 53	0 00	0 00	-6,144.53	0.00
19 Aug 04	MTG 6 SETTLES AUG CUSIP 01N060684								
	03 Aug 04	1,100,000 00	-1,137,941 41	1,131,796 88	-8,144 53	0 00	0 00	-6,144.53	0.00
18 Oct 04	GNMA TBA POOL 6 30 YR OCT	1,100,000 00	-1,145,375 00	1,140,906 25	-4,468 75	0 00	0 00	-4,468.75	0.00
21 Oct 04	SEDOL B02WJF1								
	16 Sep 04	1,100,000 00	-1,145,375 00	1,140,906 25	-4,468 75	0 00	0 00	-4,468.75	0.00
16 Sep 04	GNMA TBA POOL 6 30 YR SEP	1,100,000 00	-1,143,183 59	1,134,289 06	-8,894 53	0 00	0 00	-8,894.53	0.00
22 Sep 04	CUSIP 01N060692								
	11 Aug 04	1,100,000 00	-1,143,183 59	1,134,289 06	-8,894 53	0 00	0 00	-8,894.53	0.00
17 Nov 04	GNMA TBA POOL 6 TBA CUSIP	1,100,000 00	-1,140,089 84	1,142,968 75	2,878 91	0 00	0 00	2,878.91	0.00
22 Nov 04	01N060687								
	18 Oct 04	1,100,000 00	-1,140,089 84	1,142,968 75	2,878 91	0 00	0 00	2,878.91	0.00
Total United States			-42,339,465.63	42,300,051.43	-39,414.20	0.00	0.00	-39,414.20	0.00
Total S/T translation gain/loss for fixed income							0.00		
Total L/T translation gain/loss for fixed income							0.00		
Total realized gains for fixed income					34,229.08	0.00	0.00	34,229.08	0.00
Total realized losses for fixed income					-68,652.41	0.00	0.00	-68,652.41	0.00
Total Fixed Income			-42,340,509.28	42,306,085.95	-34,423.33	0.00	0.00	-34,423.33	0.00
Total Purchases			-42,340,509.28	42,306,085.95	-34,423.33	0.00	0.00	-34,423.33	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Asset backed securities									
United States									
27 Apr 04	DAIMLERCHRYSLER AUTO TR 2003B	-785,000 00	784,509 38	-798,124 22	-13,614 84	0 00	0 00	-13,614 84	0 00
30 Apr 04	AST BACKEDNT CL A-4 2 86 DUE 03-09-2009 REG CUSIP 23383VCE8								
12 Mar 04		-785,000 00	784,509 38	-798,124 22	-13,614 84	0 00	0 00	-13,614 84	0 00
Total United States			784,509 38	-798,124.22	-13,614.84	0.00	0.00	-13,614.84	0.00
Commercial mortgage-backed									
United States									
27 Aug 04	CMO COMM 2004-1 2004-LNB2 CTF	-185,000 00	183,446 29	-185,924 39	-2,478 10	0 00	0 00	-2,478 10	0 00
01 Sep 04	A-4 4 71500015259% DUE 03-10-2039 REG CUSIP 20047AAD2								
27 Feb 04		-185,000 00	183,446 29	-185,924 39	-2,478 10	0 00	0 00	-2,478 10	0 00
05 May 04	CMO COMM 2004-1 2004-LNB2 CTF	-325,000 00	312,114 26	-326,623 94	-14,509 68	0 00	0 00	-14,509 68	0 00
10 May 04	A-4 4 71500015259% DUE 03-10-2039 REG CUSIP 20047AAD2								
27 Feb 04		-325,000 00	312,114 26	-326,623 94	-14,509 68	0 00	0 00	-14,509 68	0 00
27 Oct 04	CMO J P MORGAN CHASE COML	-406,512 12	413,086 19	-406,508 05	6,578 14	0 00	0 00	6,578 14	0 00
01 Nov 04	MTG SECS CORP 2004-LN2 CL A-1 4 245 07-15-2041 REG CUSIP 46625YCU5								
12 Aug 04		-406,512 12	413,086 19	-406,508 05	6,578 14	0 00	0 00	6,578 14	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Commercial mortgage-backed										
United States										
05 Mar 04	CMO LB-UBS COML MTG TR SERIES	-760,000 00	770,895 31	-763,749 08	7,146.23	0.00	0.00	7,146.23	0.00	
10 Mar 04	2004-C1 CL-A4 4 56799983978% DUE 01-15-2031 REG SEDOL B00FSL1									
	23 Jan 04	-760,000 00	770,895 31	-763,749 08	7,146 23	0 00	0 00	7,146.23	0 00	
Total United States			1,679,542.05	-1,682,805.46	-3,263.41	0.00	0.00	-3,263.41	0.00	
Corporate bonds										
Canada										
15 Sep 01	CDN NATL RY CO SR NT 6 25 DUE	-25,000 00	26,253 75	-24,937 75	1,316 00	0 00	0 00	1,316 00	0 00	
20 Sep 01	08-01-2034/07-31-2034 REG SEDOL B01VZ40									
	06 Jul 04	-25,000 00	26,253 75	-24,937 75	1,316 00	0 00	0 00	1,316 00	0 00	
08 Sep 01	CDN NATL RY CO SR NT 6 25 DUE	-75,000 00	78,048 75	-74,813.25	3,235 50	0 00	0 00	3,235 50	0 00	
13 Sep 01	08-01-2034/07-31-2034 REG SEDOL B01VZ40									
	06 Jul 04	-75,000 00	78,048 75	-74,813 25	3,235 50	0 00	0 00	3,235 50	0 00	
04 Aug 01	ENCANA HLDGS FIN CORP	-65,000 00	67,156 70	-64,749 10	2,407 60	0 00	0 00	2,407 60	0 00	
09 Aug 01	5 8DUE 05-01-2014 BEO SEDOL B013847									
	10 May 04	-65,000 00	67,156 70	-64,749 10	2,407 60	0 00	0 00	2,407 60	0 00	
10 Nov 01	ENCANA HLDGS FIN CORP	-140,000 00	148,974 00	-139,459 60	9,514 40	0 00	0 00	9,514.40	0 00	
16 Nov 01	5 8DUE 05-01-2014 BEO SEDOL B013847									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
Canada									
	10 May 04	-140,000 00	148,974 00	-139,459 60	9,514 40	0 00	0 00	9,514 40	0 00
Total Canada			320,433.20	-303,959.70	16,473.50	0.00	0.00	16,473.50	0.00
Netherlands									
26 Apr 04	DEUTSCHE TELEKOM INTL FIN B V	-70,000 00	87,662 40	-89,317 20	-1,654 80	0 00	0 00	-1 654 80	0 00
29 Apr 04	GTD NT 8 75% DUE 06-15-2030 BEO CUSIP 25156PAC7								
	17 Dec 03	-70,000 00	87,662 40	-89,317 20	-1,654 80	0 00	0 00	-1,654 80	0 00
18 Mar 04	DEUTSCHE TELEKOM INTL FIN B V	-75,000 00	99,423 00	-95,697 00	3,726 00	0 00	0 00	3,726 00	0 00
23 Mar 04	GTD NT 8 75% DUE 06-15-2030 BEO CUSIP 25156PAC7								
	17 Dec 03	-75,000 00	99,423 00	-95,697 00	3,726 00	0 00	0 00	3,726 00	0 00
15 Oct 04	DEUTSCHE TELEKOM INTL FIN B V	-20,000 00	25,927 80	-25,668 00	259 80	0 00	0 00	259 80	0 00
20 Oct 04	GTD NT 8 75% DUE 06-15-2030 BEO CUSIP 25156PAC7								
	25 Feb 04	-20,000 00	25,927 80	-25,668 00	259 80	0 00	0 00	259 80	0 00
03 Aug 04	DEUTSCHE TELEKOM INTL FIN B V	-60,000 00	74,696 40	-76,271 40	-1,575 00	0 00	0 00	-1,575 00	0 00
06 Aug 04	GTD NT 8 75% DUE 06-15-2030 BEO CUSIP 25156PAC7								
	17 Dec 03	-25,000 00	31,123 50	-31,899 00	-775 50	0 00	0 00	-775 50	0 00
	29 Jan 04	-30,000 00	37,348 20	-37,955 40	-607 20	0 00	0 00	-607 20	0 00
	25 Feb 04	-5,000 00	6,224 70	-6,417 00	-192 30	0 00	0 00	-192 30	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
Netherlands										
18 Mar 04	DEUTSCHE TELEKOM INTL FIN B V	-25,000 00	33,117 00	-31,899 00	1,218 00	0 00	0 00	1,218 00	0 00	
23 Mar 04	GTD NT 8 75% DUE 06-15-2030 BEO CUSIP 25156PAC7									
	17 Dec 03	-25,000 00	33,117 00	-31,899 00	1,218 00	0 00	0 00	1,218 00	0 00	
Total Netherlands			320,826.60	-318,852.60	1,974.00	0.00	0.00	1,974.00	0.00	
United Kingdom										
14 Sep 04	BRITISH TELECOMMUNICATIONS P L	-30,000 00	39,148 70	-39,500 90	-354 20	0 00	0 00	-354 20	0 00	
17 Sep 04	C NT 8 875% DUE 12-15-2030/12-12-2000 BEO CUSIP 111021AE1									
	20 Jan 04	-10,000 00	13,048 90	-13,304 10	-255 20	0 00	0 00	-255 20	0 00	
	03 Feb 04	-20,000 00	26,097 80	-26,196 80	-99 00	0 00	0 00	-99 00	0 00	
03 Aug 04	BRITISH TELECOMMUNICATIONS P L	-75,000 00	94,551 00	-99,780 75	-5,229 75	0 00	0 00	-5,229 75	0 00	
06 Aug 04	C NT 8 875% DUE 12-15-2030/12-12-2000 BEO CUSIP 111021AE1									
	20 Jan 04	-75,000 00	94,551 00	-99,780 75	-5,229 75	0 00	0 00	-5,229 75	0 00	
26 May 04	DIAGEO PLC NT 3 5 DUE 11-19-2007	-35,000 00	34,650 35	-36,065 75	-1,415 40	0 00	0 00	-1,415 40	0 00	
01 Jun 04	BEO SEDOL 2094142									
	22 Mar 04	-35,000 00	34,650 35	-36,065 75	-1,415 40	0 00	0 00	-1,415 40	0 00	
26 May 04	DIAGEO PLC NT 3 5 DUE 11-19-2007	-165,000 00	163,092 60	-170,024 25	-6,931 65	0 00	0 00	-6,931 65	0 00	
01 Jun 04	BEO SEDOL 2094142									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United Kingdom									
	22 Mar 04	-165,000 00	163,092 60	-170,024 25	-6,931 65	0 00	0 00	-6,931 65	0 00
15 Jul 04	HBOS PLC MEDIUM TERM SR NTS	-100,000 00	99,612 00	-102,229 00	-2,617 00	0 00	0 00	-2,617 00	0 00
20 Jul 04	BOOK ENTRY 1TRANCHE # SR 00014 3 125 1-12-07 BE0 CUSIP 4041A0AP3								
	08 Mar 04	-100,000 00	99,612 00	-102,229 00	-2,617 00	0 00	0 00	-2,617 00	0 00
08 Sep 04	VODAFONE AIRTOUCH PLC NT 7 75	-125,000 00	146,220 00	-149,410 60	-3,190 60	0 00	0 00	-3,190 60	0 00
13 Sep 04	DUE 02-15-2010 BE0 CUSIP 92857TAG2								
	23 Jan 04	-55,000 00	64,336 80	-66,061 60	-1,724 80	0 00	0 00	-1,724 80	0 00
	12 Feb 04	-70,000 00	81,883 20	-83,349 00	-1,465 80	0 00	0 00	-1,465 80	0 00
26 Apr 04	VODAFONE AIRTOUCH PLC NT 7 75	-180,000 00	209,370 60	-215,380 50	-6,009 90	0 00	0 00	-6,009 90	0 00
29 Apr 04	DUE 02-15-2010 BE0 CUSIP 92857TAG2								
	21 Jan 04	-170,000 00	197,738 90	-203,369 30	-5,630 40	0 00	0 00	-5,630 40	0 00
	23 Jan 04	-10,000 00	11,631 70	-12,011 20	-379 50	0 00	0 00	-379 50	0 00
10 Nov 04	VODAFONE AIRTOUCH PLC NT 7 75	-75,000 00	87,464 25	-89,302 50	-1,838 25	0 00	0 00	-1,838 25	0 00
16 Nov 04	DUE 02-15-2010 BE0 CUSIP 92857TAG2								
	12 Feb 04	-75,000 00	87,464 25	-89,302 50	-1,838 25	0 00	0 00	-1,838 25	0 00
12 Jan 04	VODAFONE GROUP PLC NEW NT 5	-190,000 00	193,309 80	-190,034 20	3,275 60	0 00	0 00	3,275 60	0 00
15 Jan 04	DUE 12-16-2013/12-15-2013 BE0 SEDOL 2011839								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Corporate bonds										
United Kingdom										
	17 Dec 03	-190,000.00	193,309.80	-190,034.20	3,275.60	0.00	0.00	3,275.60	0.00	
12 Feb 04	VODAFONE GROUP PLC NEW NT 5	-230,000.00	231,665.20	-229,655.90	2,009.30	0.00	0.00	2,009.30	0.00	
18 Feb 04	DUE 12-16-2013/12-15-2013 BEO SEDOL 2011839									
	17 Dec 03	-155,000.00	156,122.20	-155,027.90	1,094.30	0.00	0.00	1,094.30	0.00	
	02 Feb 04	-75,000.00	75,543.00	-74,628.00	915.00	0.00	0.00	915.00	0.00	
23 Jan 04	VODAFONE GROUP PLC NEW NT 5	-50,000.00	50,972.00	-50,009.00	963.00	0.00	0.00	963.00	0.00	
28 Jan 04	DUE 12-16-2013/12-15-2013 BEO SEDOL 2011839									
	17 Dec 03	-50,000.00	50,972.00	-50,009.00	963.00	0.00	0.00	963.00	0.00	
Total United Kingdom			1,350,054.50	-1,371,393.35	-21,338.85	0.00	0.00	-21,338.85	0.00	
United States										
10 Dec 04	ACE INA HLDG INC GTD SR NT 5 875	-30,000.00	30,998.70	-30,141.90	856.80	0.00	0.00	856.80	0.00	
15 Dec 04	DUE 06-15-2014/06-09-2004 REG SEDOL B01CGY0									
	20 Oct 04	-30,000.00	30,998.70	-30,141.90	856.80	0.00	0.00	856.80	0.00	
27 Oct 04	ALLEGIANCE CORP 7 0 DEB DUE	-20,000.00	20,970.00	-19,851.00	1,119.00	0.00	0.00	1,119.00	0.00	
01 Nov 04	10-15-2026 REG PUTABLE 10/15/03 SEDOL 2968010									
	21 Oct 04	-20,000.00	20,970.00	-19,851.00	1,119.00	0.00	0.00	1,119.00	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
05 Nov 04	ALLEGIANCE CORP 7 0 DEB DUE	-35,000 00	36,211 70	-34,739 25	1,472 45	0 00	0 00	1,472 45	0 00
10 Nov 04	10-15-2026 REG PUTABLE 10/15/03 SEDOL 2968010								
21 Oct 04		-35,000 00	36,211 70	-34,739 25	1,472 45	0 00	0 00	1,472 45	0 00
07 Jul 04	ALLSTATE LIFE GLOBAL FDG SECD	-40,000 00	40,540 40	-39,918 40	622 00	0 00	0 00	622 00	0 00
12 Jul 04	MEDIUM TERTRANCHE # TR 00001 DUE 05-29-2009 REG SEDOL B0199Y2								
20 May 04		-40,000 00	40,540 40	-39,918 40	622 00	0 00	0 00	622 00	0 00
19 Jul 04	ALLSTATE LIFE GLOBAL FDG SECD	-85,000 00	86,496 85	-84,826 60	1,670 25	0 00	0 00	1,670 25	0 00
22 Jul 04	MEDIUM TERTRANCHE # TR 00001 DUE 05-29-2009 REG SEDOL B0199Y2								
20 May 04		-85,000 00	86,496 85	-84,826 60	1,670 25	0 00	0 00	1,670 25	0 00
23 Jun 04	AMERICAN EXPRESS CO 4 75% DUE	-75,000 00	75,666 00	-74,874 75	791 25	0 00	0 00	791 25	0 00
28 Jun 04	06-17-2009BEO SEDOL B01NDZ3								
14 Jun 04		-75,000 00	75,666 00	-74,874 75	791 25	0 00	0 00	791 25	0 00
08 Sep 04	ANADARKO FIN CO SR NT 7 5 DUE	-70,000 00	84,144 90	-82,711 30	1,433 60	0 00	0 00	1,433 60	0 00
13 Sep 04	05-01-2031BEO SEDOL 2798938								
17 Dec 03		-70,000 00	84,144 90	-82,711 30	1,433 60	0 00	0 00	1,433 60	0 00
26 Apr 04	ANADARKO FIN CO SR NT 7 5 DUE	-45,000 00	51,868 80	-53,171 55	-1,302 75	0 00	0 00	-1,302 75	0 00
29 Apr 04	05-01-2031BEO SEDOL 2798938								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	17 Dec 03	-45,000 00	51,868 60	-53,171.55	-1,302 75	0.00	0.00	-1,302.75	0.00
05 Oct 04 08 Oct 04	AOL TIME WARNER INC 6 875 DUE 05-01-2012BEO CUSIP 00184AAF2	-25,000 00	27,887 75	-26,745 50	1,142 25	0 00	0 00	1,142.25	0 00
	10 May 04	-25,000 00	27,887 75	-26,745 50	1,142 25	0 00	0 00	1,142.25	0 00
25 Feb 04 01 Mar 04	AOL TIME WARNER INC 7 625% DUE 04-15-2031/04-14-2031 BEO CUSIP 00184AAC9	-105,000 00	121,777 95	-119,358 75	2,419 20	0 00	0 00	2,419.20	0 00
	16 Dec 03	-105,000 00	121,777 95	-119,358 75	2,419 20	0 00	0 00	2,419.20	0 00
07 Sep 04 10 Sep 04	AOL TIME WARNER INC 7 625% DUE 04-15-2031/04-14-2031 BEO CUSIP 00184AAC9	-25,000 00	28,313 25	-27,474 25	839 00	0 00	0 00	839 00	0 00
	03 Aug 04	-25,000 00	28,313 25	-27,474 25	839 00	0 00	0 00	839 00	0 00
26 Apr 04 29 Apr 04	AOL TIME WARNER INC 7 625% DUE 04-15-2031/04-14-2031 BEO CUSIP 00184AAC9	-110,000 00	121,961 40	-125,042 50	-3,081 10	0 00	0 00	-3,081 10	0 00
	16 Dec 03	-110,000 00	121,961 40	-125,042 50	-3,081 10	0 00	0 00	-3,081 10	0 00
07 May 04 12 May 04	AOL TIME WARNER INC 7 625% DUE 04-15-2031/04-14-2031 BEO CUSIP 00184AAC9	-270,000 00	286,721 10	-304,985 10	-18,264 00	0 00	0 00	-18,264 00	0 00
	16 Dec 03	-210,000 00	223,005 30	-238,717 50	-15,712 20	0 00	0 00	-15,712 20	0 00
	27 Apr 04	-60,000 00	63,715 80	-66,267 60	-2,551 80	0 00	0 00	-2,551 80	0 00

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
05 Apr 04	AOL TIME WARNER INC 7 625% DUE	-65,000 00	74,159 80	-73,888 75	271 05	0 00	0 00	271 05	0 00
08 Apr 04	04-15-2031/04-14-2031 BEO CUSIP 00184AAC9								
16 Dec 03		-65,000 00	74,159 80	-73,888 75	271 05	0 00	0 00	271 05	0 00
07 Apr 04	AOL TIME WARNER INC 7 625% DUE	-10,000 00	11,571 90	-11,367 50	204 40	0 00	0 00	204 40	0 00
13 Apr 04	04-15-2031/04-14-2031 BEO CUSIP 00184AAC9								
16 Dec 03		-10,000 00	11,571 90	-11,367 50	204 40	0 00	0 00	204 40	0 00
07 Apr 04	AOL TIME WARNER INC DEB DTD	-105,000 00	122,433 15	-125,229 65	-2,796 50	0 00	0 00	-2,796 50	0 00
13 Apr 04	04/08/2002 7 7 DUE 05-01-2032 BEO CUSIP 00184AAG0								
18 Mar 04		-80,000 00	93,282 40	-95,430 40	-2,148 00	0 00	0 00	-2,148 00	0 00
18 Mar 04		-25,000 00	29,150 75	-29,799 25	-648 50	0 00	0 00	-648 50	0 00
27 Aug 04	AT&T BROADBAND CORP NT 8 375%	-25,000 00	30,153 50	-29,485 75	667 75	0 00	0 00	667 75	0 00
01 Sep 04	DUE 03-15-2013 REG SEDOL 2122731								
06 May 04		-25,000 00	30,153 50	-29,485 75	667 75	0 00	0 00	667 75	0 00
23 Sep 04	AT&T BROADBAND CORP NT 8 375%	-25,000 00	30,524 25	-29,485 75	1,038 50	0 00	0 00	1,038 50	0 00
28 Sep 04	DUE 03-15-2013 REG SEDOL 2122731								
06 May 04		-25,000 00	30,524 25	-29,485 75	1,038 50	0 00	0 00	1,038 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
07 Oct 14	AT&T BROADBAND CORP NT 8 375%	-25,000 00	30,098.75	-29,238 50	860.25	0 00	0.00	860.25	0.00	
13 Oct 14	DUE 03-15-2013 REG SEDOL 2122731									
15 Jun 04		-25,000 00	30,098 75	-29,238 50	860 25	0 00	0 00	860.25	0 00	
19 Aug 14	BEAR STEARNS COS INC NT 3 25	-100,000 00	96,843 00	-94,069 00	2,774 00	0 00	0.00	2,774 00	0 00	
24 Aug 14	DUE 03-25-2009 BEO SEDOL B00HC60									
25 May 04		-100,000 00	96,843 00	-94,069 00	2,774 00	0 00	0.00	2,774 00	0 00	
05 Apr 01	BK AMER CORP SUB NT 7 4 DUE	-230,000 00	270,215 50	-270,314 40	-98 90	0 00	0.00	-98.90	0 00	
08 Apr 01	01-15-2011 BEO SEDOL 2713641									
16 Dec 03		-230,000 00	270,215 50	-270,314 40	-98 90	0 00	0 00	-98 90	0 00	
29 Nov 04	BK AMER CORP SUB NT 7 4 DUE	-280,000 00	324,063 60	-329,078 40	-5,014 80	0 00	0.00	-5,014 80	0 00	
02 Dec 01	01-15-2011 BEO SEDOL 2713641									
16 Dec 03		-280,000 00	324,063 60	-329,078 40	-5,014 80	0 00	0.00	-5,014 80	0 00	
14 Apr 04	BOTTLING GROUP LLC SR NT 5 DUE	-70,000 00	70,171 50	-70,886 20	-714 70	0 00	0.00	-714 70	0 00	
19 Apr 04	11-15-2013/11-14-2013 REG SEDOL 2171131									
08 Jan 04		-70,000 00	70,171 50	-70,886 20	-714 70	0 00	0.00	-714 70	0 00	
14 Sep 04	BRISTOL MYERS SQUIBB CO NT 5 75	-110,000 00	117,715 40	-120,824 00	-3,108 60	0 00	0.00	-3,108 60	0 00	
17 Sep 04	DUE 10-01-2011 BEO SEDOL 2801030									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
	20 Jan 04		-110,000 00	117,715 40	-120,824 00	-3,108 60	0 00	0 00	-3 108 60	0 00
09 Nov 04	BRISTOL MYERS SQUIBB CO NT 5 75		-90,000 00	96,224 40	-98,856 00	-2,631 60	0 00	0 00	-2,631 60	0 00
15 Nov 04	DUE 10-01-2011 BEO SEDOL 2801030									
	20 Jan 04		-90,000 00	96,224 40	-98,856 00	-2,631 60	0 00	0 00	-2,631 60	0 00
08 Jun 04	CDN NATL RY CO DEB 7 375 DUE		-85,000 00	95,410 80	-104,751 45	-9,340 65	0 00	0 00	-9,340 65	0 00
14 Jun 04	10-15-2031 BEO SEDOL 2861777									
	20 Jan 04		-85,000 00	95,410 80	-104,751 45	-9,340 65	0 00	0 00	-9,340 65	0 00
19 Aug 04	CENTURYTEL INC SR NT 7 875 DUE		-50,000 00	56,853 00	-56,080 50	772 50	0 00	0 00	772 50	0 00
24 Aug 04	08-15-2012/03-13-2003 BEO SEDOL 2456678									
	15 Jul 04		-50,000 00	56,853 00	-56,080 50	772 50	0 00	0 00	772 50	0 00
20 Jul 04	CITIGROUP INC 3 625 DUE		-100,000 00	98,181 00	-97,317 00	864 00	0 00	0 00	864 00	0 00
23 Jul 04	02-09-2009 BEO SEDOL 2365042									
	05 May 04		-100,000 00	98,181 00	-97,317 00	864 00	0 00	0 00	864 00	0 00
27 May 04	CITIGROUP INC 5 125 DUE		-75,000 00	73,512 75	-74,417 85	-905 10	0 00	0 00	-905 10	0 00
08 Jun 04	05-05-2014 BEO SEDOL B010JJ0									
	28 Apr 04		-70,000 00	68,611 90	-69,626 90	-1,015 00	0 00	0 00	-1,015 00	0 00
	13 May 04		-5,000 00	4,900 85	-4,790 95	109 90	0 00	0 00	109 90	0 00
14 Sep 04	CITIGROUP INC 5 125 DUE		-110,000 00	112,648 80	-105,400 90	7,247 90	0 00	0 00	7,247 90	0 00
17 Sep 04	05-05-2014 BEO SEDOL B010JJ0									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	13 May 04	-110,000.00	112,648.80	-105,400.90	7,247.90	0.00	0.00	7,247.90	0.00
18 May 04	CITIGROUP INC 5 125 DUE	-85,000.00	82,445.75	-84,546.95	-2,101.20	0.00	0.00	-2,101.20	0.00
21 May 04	05-05-2014 BEO SEDOL B010JJ0								
	28 Apr 04	-85,000.00	82,445.75	-84,546.95	-2,101.20	0.00	0.00	-2,101.20	0.00
13 May 04	CITIGROUP INC 6 DUE 10-31-2033	-65,000.00	60,166.60	-66,165.45	-5,998.85	0.00	0.00	-5,998.85	0.00
18 May 04	BEO SEDOL 2088156								
	03 Feb 04	-65,000.00	60,166.60	-66,165.45	-5,998.85	0.00	0.00	-5,998.85	0.00
03 Jun 04	CITIGROUP INC 6 DUE 10-31-2033	-85,000.00	80,321.60	-86,524.05	-6,202.45	0.00	0.00	-6,202.45	0.00
08 Jun 04	BEO SEDOL 2088156								
	03 Feb 04	-85,000.00	80,321.60	-86,524.05	-6,202.45	0.00	0.00	-6,202.45	0.00
18 Aug 04	CITIGROUP INC GLOBAL NT 4 25	-145,000.00	147,320.00	-144,605.60	2,714.40	0.00	0.00	2,714.40	0.00
23 Aug 04	DUE 07-29-2009 REG SEDOL B021ZK5								
	22 Jul 04	-145,000.00	147,320.00	-144,605.60	2,714.40	0.00	0.00	2,714.40	0.00
23 Jul 04	CITIGROUP INC GLOBAL SR NT DTD	-15,000.00	15,721.80	-16,187.70	-465.90	0.00	0.00	-465.90	0.00
28 Jul 04	05/10/2001 5 75 DUE 05-10-2006 BEO SEDOL 7153747								
	20 Jan 04	-15,000.00	15,721.80	-16,187.70	-465.90	0.00	0.00	-465.90	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
07 May 04	CITIGROUP INC GLOBAL SR NT DTD	-170,000 00	178,904 60	-183,460 60	-4,556 00	0 00	0 00	-4,556 00	0 00
12 May 04	05/10/2001 5 75 DUE 05-10-2006 BEO SEDOL 7153747								
20 Jan 04		-170,000 00	178,904 60	-183,460 60	-4,556 00	0 00	0 00	-4,556 00	0 00
26 Apr 04	CITIGROUP INC GLOBAL SR NT DTD	-735,000 00	780,151 05	-791,786 90	-11,635 85	0 00	0 00	-11,635 85	0 00
29 Apr 04	05/10/2001 5 75 DUE 05-10-2006 BEO SEDOL 7153747								
16 Dec 03		-410,000 00	435,186 30	-441,053 40	-5,867 10	0 00	0 00	-5,867 10	0 00
20 Jan 04		-325,000 00	344,964 75	-350,733 50	-5,768 75	0 00	0 00	-5,768 75	0 00
05 Nov 04	CITIGROUP INC SUB NT 144A 5%	-190,000 00	190,809 40	-187,354 87	3,454 53	0 00	0 00	3,454 53	0 00
10 Nov 04	DUE 09-15-2014 BEO SEDOL B02W1V1								
16 Dec 03		-190,000 00	190,809 40	-187,354 87	3,454 53	0 00	0 00	3,454 53	0 00
22 Nov 04	CITIGROUP INC SUB NT 144A 5%	-362,000 00	363,867 92	-356,960 32	6,907 60	0 00	0 00	6,907 60	0 00
30 Nov 04	DUE 09-15-2014 BEO SEDOL B02W1V1								
16 Dec 03		-362,000 00	363,867 92	-356,960 32	6,907 60	0 00	0 00	6,907 60	0 00
10 Nov 04	CITIGROUP INC SUB NT 144A 5%	-85,000 00	85,131 75	-83,816 65	1,315 10	0 00	0 00	1,315 10	0 00
16 Nov 04	DUE 09-15-2014 BEO SEDOL B02W1V1								
16 Dec 03		-85,000 00	85,131 75	-83,816 65	1,315 10	0 00	0 00	1,315 10	0 00
03 Feb 04	CITIGROUP INC SUB NT 7 25 DUE	-85,000 00	99,996 55	-98,941 70	1,054 85	0 00	0 00	1,054 85	0 00
06 Feb 04	10-01-2010BEO CUSIP 172967AZ4								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Corporate bonds										
United States										
	16 Dec 03	-85,000 00	99,996.55	-98,941.70	1,054.85	0.00	0.00	1,054.85	0.00	
02 Apr 04 07 Apr 04	CITIGROUP INC SUB NT 7 25 DUE 10-01-2010BEO CUSIP 172967AZ4	-155,000 00	182,028.90	-180,423.10	1,605.80	0.00	0.00	1,605.80	0.00	
	16 Dec 03	-155,000 00	182,028.90	-180,423.10	1,605.80	0.00	0.00	1,605.80	0.00	
11 Feb 04 17 Feb 04	COMCAST CORP NEW COMCAST CORP 7 05 DUE 03-15-2033/03-14-2033 BEO SEDOL 2470065	-410,000 00	456,658.00	-442,750.80	13,907.20	0.00	0.00	13,907.20	0.00	
	16 Dec 03	-410,000 00	456,658.00	-442,750.80	13,907.20	0.00	0.00	13,907.20	0.00	
15 Mar 04 18 Mar 04	CONOCOPHILLIPS NT 5 9 DUE 10-15-2032 BEO SEDOL 2338464	-135,000 00	141,844.50	-135,621.00	6,223.50	0.00	0.00	6,223.50	0.00	
	16 Dec 03	-135,000 00	141,844.50	135,621.00	6,223.50	0.00	0.00	6,223.50	0.00	
15 Jan 04 21 Jan 04	CONOCOPHILLIPS NT 5 9 DUE 10-15-2032 BEO SEDOL 2338464	-210,000 00	217,123.20	-210,966.00	6,157.20	0.00	0.00	6,157.20	0.00	
	16 Dec 03	-210,000 00	217,123.20	210,966.00	6,157.20	0.00	0.00	6,157.20	0.00	
01 Jun 04 04 Jun 04	CR SUISSE 1ST BSTN USA INC CR SUISSE FB USA INC 4 7 DUE 06-01-2009 BEO SEDOL B016G64	-70,000 00	69,952.40	-69,841.80	110.60	0.00	0.00	110.60	0.00	
	20 May 04	-70,000 00	69,952.40	-69,841.80	110.60	0.00	0.00	110.60	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
03 Jun 04	CR SUISSSE 1ST BSTN USA INC CR	-60,000 00	59,948 40	-59,864 40	84 00	0 00	0 00	84 00	0 00
08 Jun 04	SUISSSE FB USA INC 4 7 DUE 06-01-2009 BEO SEDOL B016G64								
	20 May 04	-60,000 00	59,948 40	-59,864 40	84 00	0 00	0 00	84 00	0 00
09 Jun 04	CR SUISSSE 1ST BSTN USA INC CR	-105,000 00	104,648 25	-104,762 70	-114 45	0 00	0 00	-114 45	0 00
14 Jun 04	SUISSSE FB USA INC 4 7 DUE 06-01-2009 BEO SEDOL B016G64								
	20 May 04	-105,000 00	104,648 25	-104,762 70	-114 45	0 00	0 00	-114 45	0 00
30 Mar 04	CR SUISSSE 1ST BSTN USA INC NT	-195,000 00	199,069 65	-195,249 60	3,820 05	0 00	0 00	3,820 05	0 00
02 Apr 04	3 875 DUE 01-15-2009 BEO SEDOL 2178251								
	17 Dec 03	-195,000 00	199,069 65	-195,249 60	3,820 05	0 00	0 00	3,820 05	0 00
05 Apr 04	CR SUISSSE 1ST BSTN USA INC NT	-165,000 00	165,800 25	-165,211 20	589 05	0 00	0 00	589 05	0 00
08 Apr 04	3 875 DUE 01-15-2009 BEO SEDOL 2178251								
	17 Dec 03	-165,000 00	165,800 25	-165,211 20	589 05	0 00	0 00	589 05	0 00
07 Apr 04	DAIMLER CHRYSLER N AMER HLDG	-100,000 00	103,212 00	-103,239 00	-27 00	0 00	0 00	-27 00	0 00
13 Apr 04	CORP 4 75 MAT 1/15/08 4 75 DUE 01-15-08 BEO SEDOL 2252423								
	26 Feb 04	-100,000 00	103,212 00	-103,239 00	-27 00	0 00	0 00	-27 00	0 00
03 Aug 04	DAIMLER CHRYSLER N AMER HLDG	-150,000 00	152,971 50	-154,858 50	-1,887 00	0 00	0 00	-1,887 00	0 00
06 Aug 04	CORP 4 75 MAT 1/15/08 4 75 DUE 01-15-08 BEO SEDOL 2252423								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	26 Feb 04	-150,000 00	152,971.50	-154,858 50	-1,887 00	0 00	0.00	-1,887 00	0.00
12 Apr 04 15 Apr 04	DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 06/04/2003 4 05 DUE 06-04-2008 BEO SEDOL 2733025	-185,000 00	184,609 65	-183,198 10	1,411 55	0.00	0.00	1,411.55	0 00
	16 Dec 03	-185,000.00	184,609 65	-183,198 10	1,411 55	0 00	0.00	1,411 55	0 00
03 Aug 04 06 Aug 04	DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 06/04/2003 4 05 DUE 06-04-2008 BEO SEDOL 2733025	-160,000 00	159,006 40	-158,441 60	564 80	0 00	0.00	564 80	0 00
	16 Dec 03	-160,000 00	159,006 40	-158,441 60	564.80	0 00	0.00	564 80	0.00
08 Jan 04 13 Jan 04	DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 06/04/2003 4 05 DUE 06-04-2008 BEO SEDOL 2733025	-325,000 00	323,888 50	-321,834 50	2,054 00	0 00	0.00	2,054 00	0 00
	16 Dec 03	-325,000 00	323,888 50	-321,834 50	2,054 00	0 00	0.00	2,054 00	0 00
26 Feb 04 02 Mar 04	DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 06/04/2003 4 05 DUE 06-04-2008 BEO SEDOL 2733025	-350,000 00	350,934 50	-346,591 00	4,343 50	0 00	0.00	4,343 50	0 00
	16 Dec 03	-350,000 00	350,934 50	-346,591 00	4,343.50	0 00	0.00	4,343 50	0 00
12 Apr 04 15 Apr 04	DAIMLERCHRYSLER N AMER HLDG CORP NT 6 5 DUE 11-15-2013 BEO SEDOL 2119863	-20,000 00	21,161.40	-21,009 60	151.80	0 00	0.00	151 80	0 00
	02 Feb 04	-20,000 00	21,161 40	-21,009 60	151 80	0 00	0.00	151.80	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market	Translation	Short Term	Long Term	
Settle Date	Acquisition Date				Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
01 Apr 04	DAIMLERCHRYSLER N AMER HLDG	-130,000 00	140,357 10	-136,220 90	4,136 20	0 00	0 00	4,136 20	0 00
06 Apr 04	CORP NT 6 5 DUE 11-15-2013 BEO SEDOL 2119863								
	16 Dec 03	-50,000 00	53,983 50	-52,182 50	1,801 00	0 00	0 00	1,801 00	0 00
	02 Feb 04	-80,000 00	86,373 60	-84,038 40	2,335 20	0 00	0 00	2,335 20	0 00
12 Jan 04	DET EDISON CO 6 125 DUE	-120,000 00	134,563 20	-133,596 00	967 20	0 00	0 00	967 20	0 00
15 Jan 04	10-01-2010 BEO SEDOL 2805968								
	18 Dec 03	-120,000 00	134,563 20	-133,596 00	967 20	0 00	0 00	967 20	0 00
04 Oct 04	DEVON ENERGY COPORATION 7 95	-40,000 00	49,546 00	-50,089 60	-543 60	0 00	0 00	-543 60	0 00
07 Oct 04	DUE 04-15-2032/04-14-2032 BEO SEDOL 2864107								
	25 Mar 04	-40,000 00	49,546 00	-50,089 60	-543 60	0 00	0 00	-543 60	0 00
26 Apr 04	DEVON ENERGY COPORATION 7 95	-35,000 00	41,067 95	-43,828 40	-2,760 45	0 00	0 00	-2,760 45	0 00
29 Apr 04	DUE 04-15-2032/04-14-2032 BEO SEDOL 2864107								
	25 Mar 04	-35,000 00	41,067 95	-43,828 40	-2,760 45	0 00	0 00	-2,760 45	0 00
04 Aug 04	DOMINION RES INC DEL 6 75 DUE	-100,000 00	103,406 00	-98,511 00	4,895 00	0 00	0 00	4,895 00	0 00
09 Aug 04	12-15-2032 BEO SEDOL 2552026								
	10 May 04	-100,000 00	103,406 00	-98,511 00	4,895 00	0 00	0 00	4,895 00	0 00
25 May 04	DOW CHEM CO 7 375 DUE	-70,000 00	75,295 50	-78,334 20	-3,038 70	0 00	0 00	-3,038 70	0 00
28 May 04	11-01-2029 BEO SEDOL 2518181								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	17 Dec 03	-70,000 00	75,295 50	-78,334.20	-3,038 70	0 00	0.00	-3,038.70	0.00
26 May 04 01 Jun 04	DOW CHEM CO 7 375 DUE 11-01-2029 BEO SEDOL 2518181	-25,000 00	26,926 00	-27,976 50	-1,050 50	0 00	0.00	-1,050.50	0.00
	17 Dec 03	-25,000 00	26,926 00	-27,976 50	-1,050 50	0 00	0.00	1,050 50	0 00
26 Feb 04 02 Mar 04	DOW CHEM CO 7 375 DUE 11-01-2029 BEO SEDOL 2518181	-95,000 00	109,736 40	-106,310 70	3,425 70	0 00	0.00	3,425.70	0.00
	17 Dec 03	-95,000 00	109,736 40	-106,310 70	3,425 70	0 00	0.00	3,425 70	0 00
23 Jan 04 28 Jan 04	DOW CHEM CO 7 375 DUE 11-01-2029 BEO SEDOL 2518181	-50,000 00	58,098 00	-55,953 00	2,145 00	0 00	0.00	2,145 00	0.00
	17 Dec 03	-50,000 00	58,098 00	-55,953 00	2,145 00	0 00	0.00	2,145 00	0 00
29 Nov 04 02 Dec 04	EOP OPER LTD PARTNERSHIP EOP OPER 4 75 DUE 03-15-2014 BEO SEDOL B00K1C8	-55,000 00	52,877 55	-53,413 80	-536.25	0 00	0.00	-536.25	0 00
	22 Nov 04	-55,000 00	52,877 55	-53,413 80	-536 25	0 00	0 00	-536.25	0 00
04 Oct 01 07 Oct 01	EOP OPER LTD PARTNERSHIP EOP OPER 4 75 DUE 03-15-2014 BEO SEDOL B00K1C8	-75,000 00	71,948 25	-74,830 50	-2,882.25	0 00	0.00	-2,882.25	0 00
	23 Mar 04	-75,000 00	71,948 25	-74,830 50	-2,882 25	0 00	0 00	-2,882.25	0 00
07 Jul 04 12 Jul 04	EOP OPER LTD PARTNERSHIP EOP OPER 4 75 DUE 03-15-2014 BEO SEDOL B00K1C8	-75,000 00	70,054 50	-74,830 50	-4,776 00	0 00	0 00	-4,776 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Corporate bonds										
United States										
	23 Mar 04		-75,000 00	70,054 50	-74,830 50	-4,776 00	0 00	0 00	-4,776 00	0 00
29 Nov 04	EOP OPER LTD PARTNERSHIP NT		-20,000 00	19,971 80	-19,953 60	18 20	0 00	0 00	18 20	0 00
02 Dec 04	4 65 DUE 10-01-2010/10-07-2004 BEO SEDOL B0350K1									
	04 Oct 04		-20,000 00	19,971 80	-19,953 60	18 20	0 00	0 00	18 20	0 00
22 Nov 04	EOP OPER LTD PARTNERSHIP NT		-80,000 00	80,403 20	-79,814 40	588 80	0 00	0 00	588 80	0 00
26 Nov 04	4 65 DUE 10-01-2010/10-07-2004 BEO SEDOL B0350K1									
	04 Oct 04		-80,000 00	80,403 20	-79,814 40	588 80	0 00	0 00	588 80	0 00
23 Jan 04	FD AMERN COS INC GTD SR NT		-30,000 00	31,041 30	-30,702 00	339 30	0 00	0 00	339 30	0 00
28 Jan 04	5 875 DUE 05-15-2013/05-14-2013 BEO SEDOL 2183426									
	18 Dec 03		-30,000 00	31,041 30	-30,702 00	339 30	0 00	0 00	339 30	0 00
08 Jan 04	FD AMERN COS INC GTD SR NT		-60,000 00	61,221 60	-61,404 00	-182 40	0 00	0 00	-182 40	0 00
13 Jan 04	5 875 DUE 05-15-2013/05-14-2013 BEO SEDOL 2183426									
	18 Dec 03		-60,000 00	61,221 60	-61,404 00	-182 40	0 00	0 00	-182 40	0 00
14 Jun 04	FD AMERN COS INC GTD SR NT		-10,000 00	9,768 70	-10,234 00	-465 30	0 00	0 00	-465 30	0 00
17 Jun 04	5 875 DUE 05-15-2013/05-14-2013 BEO SEDOL 2183426									
	18 Dec 03		-10,000 00	9,768 70	-10,234 00	-465 30	0 00	0 00	-465 30	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 Transtation	Total	
					Short Term	Long Term		Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
23 May 04	GEN ELEC CAP CORP MEDIUM TERM	-70,000 00	73,416.70	-78,223 60	-4,806 90	0.00	0.00	-4,806.90	0 00
28 May 04	NTS BO TRANCHE # TR 00551 6 DUE 06-15-2012 SEDOL 2956286								
	05 Mar 04	-70,000 00	73,416 70	-78,223 60	-4,806 90	0 00	0.00	-4,806 90	0 00
27 Jul 04	GEN ELEC CAP CORP MEDIUM TERM	-65,000 00	69,018.95	-72,636.20	-3,617 25	0.00	0.00	-3,617.25	0 00
30 Jul 04	NTS BO TRANCHE # TR 00551 6 DUE 06-15-2012 SEDOL 2956286								
	05 Mar 04	-65,000 00	69,018.95	-72,636 20	-3,617 25	0 00	0.00	-3,617.25	0 00
23 Nov 04	GEN ELEC CAP CORP MEDIUM TERM	-480,000 00	479,385 60	-479,524 80	-139.20	0 00	0.00	139.20	0 00
29 Nov 04	NTS BOOK ENTRY MTN 3 45 DUE 07-16-2007 SEDOL B01YC82								
	09 Jul 04	-480,000 00	479,385 60	-479,524 80	-139 20	0 00	0.00	-139 20	0 00
09 Dec 04	GEN ELEC CAP CORP MEDIUM TERM	-70,000 00	70,050 40	-69,930 70	119 70	0 00	0.00	119 70	0 00
14 Dec 04	NTS BOOK ENTRY MTN 3 45 DUE 07-16-2007 SEDOL B01YC82								
	09 Jul 04	-70,000 00	70,050 40	-69,930 70	119 70	0 00	0.00	119 70	0 00
06 Apr 04	GEN ELEC CO NT 5 DUE 02-01-2013	-105,000 00	107,173 50	-106,128 75	1,044 75	0 00	0.00	1,044 75	0 00
12 Apr 04	BEO SEDOL 2319867								
	16 Dec 03	105,000 00	107,173 50	-106,128 75	1,044 75	0 00	0.00	1,044 75	0 00
12 Apr 04	GEN ELEC CO NT 5 DUE 02-01-2013	-55,000 00	55,983 40	-55,591.25	392 15	0 00	0.00	392.15	0 00
15 Apr 04	BEO SEDOL 2319867								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
	16 Dec 03		-55,000 00	55,983 40	-55,591 25	392 15	0 00	0 00	392 15	0 00
04 Aug 04 09 Aug 04	GEN ELEC CO NT 5 DUE 02-01-2013 BEO SEDOL 2319867		-255,000 00	255,747 15	-257,741 25	-1,994 10	0 00	0 00	-1,994 10	0 00
	16 Dec 03		-255,000 00	255,747 15	-257,741 25	-1,994 10	0 00	0 00	-1,994 10	0 00
16 Aug 04 19 Aug 04	GEN ELEC CO NT 5 DUE 02-01-2013 BEO SEDOL 2319867		-185,000 00	188,209 75	-186,988 75	1,221 00	0 00	0 00	1,221 00	0 00
	16 Dec 03		-185,000 00	188,209 75	-186,988 75	1,221 00	0 00	0 00	1,221 00	0 00
03 Sep 04 09 Sep 04	GEN ELEC CO NT 5 DUE 02-01-2013 BEO SEDOL 2319867		-130,000 00	132,267 20	-131,397 50	869 70	0 00	0 00	869 70	0 00
	16 Dec 03		-130,000 00	132,267 20	-131,397 50	869 70	0 00	0 00	869 70	0 00
26 Apr 04 29 Apr 04	GEN ELEC CO NT 5 DUE 02-01-2013 BEO SEDOL 2319867		-260,000 00	260,491 40	-262,795 00	-2,303 60	0 00	0 00	-2,303 60	0 00
	16 Dec 03		-260,000 00	260,491 40	-262,795 00	-2,303 60	0 00	0 00	-2,303 60	0 00
26 Feb 04 02 Mar 04	GEN MLS INC GEN MLS 6 DUE 02-15-2012 BEO SEDOL 7311222		-75,000 00	81,374 25	-81,750 00	-375 75	0 00	0 00	-375 75	0 00
	20 Jan 04		-75,000 00	81,374 25	-81,750 00	-375 75	0 00	0 00	-375 75	0 00
14 Oct 04 19 Oct 04	GEN MTRS ACCEP CORP 5 625 DUE 05-15-2009BEO SEDOL B015LV1		-100,000 00	102,130 00	-99,434 00	2,696 00	0 00	0 00	2,696 00	0 00
	18 May 04		-100,000 00	102,130 00	-99,434 00	2,696 00	0 00	0 00	2,696 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
14 Oct 04	GEN MTRS ACCEP CORP 5 625 DUE	-125,000.00	127,397.50	-124,118.50	3,279.00	0.00	0.00	3,279.00	0.00
19 Oct 04	05-15-2009BEO SEDOL B015LV1								
	18 May 04	-75,000.00	76,438.50	-74,575.50	1,863.00	0.00	0.00	1,863.00	0.00
	21 May 04	-50,000.00	50,959.00	-49,543.00	1,416.00	0.00	0.00	1,416.00	0.00
31 Mar 04	GEN MTRS ACCEP CORP GM 8 DUE	-50,000.00	55,558.50	-54,967.00	591.50	0.00	0.00	591.50	0.00
05 Apr 04	11-01-2031 BEO SEDOL 2813369								
	11 Mar 04	-50,000.00	55,558.50	-54,967.00	591.50	0.00	0.00	591.50	0.00
26 Apr 04	GEN MTRS ACCEP CORP GM 8 DUE	-50,000.00	53,350.50	-54,967.00	-1,616.50	0.00	0.00	-1,616.50	0.00
29 Apr 04	11-01-2031 BEO SEDOL 2813369								
	11 Mar 04	-50,000.00	53,350.50	-54,967.00	-1,616.50	0.00	0.00	-1,616.50	0.00
21 May 04	GEN MTRS ACCEP CORP GM 8 DUE	-50,000.00	49,934.50	-49,352.50	582.00	0.00	0.00	582.00	0.00
26 May 04	11-01-2031 BEO SEDOL 2813369								
	10 May 04	-50,000.00	49,934.50	-49,352.50	582.00	0.00	0.00	582.00	0.00
14 Sep 01	GEN MTRS ACCEP CORP NT DTD	-70,000.00	73,579.10	-74,868.50	-1,289.40	0.00	0.00	-1,289.40	0.00
17 Sep 01	09/12/2001 6 875 DUE 09-15-2011 BEO SEDOL 2797225								
	16 Dec 03	-70,000.00	73,579.10	-74,868.50	-1,289.40	0.00	0.00	-1,289.40	0.00
04 Nov 04	GEN MTRS ACCEP CORP NT DTD	-95,000.00	99,364.30	-103,256.45	-3,892.15	0.00	0.00	-3,892.15	0.00
09 Nov 04	09/12/2001 6 875 DUE 09-15-2011 BEO SEDOL 2797225								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	31 Mar 04	-95,000 00	99,364 30	-103,256 45	-3,892 15	0 00	0 00	-3,892 15	0 00
05 Apr 04	GEN MTRS ACCEP CORP NT DTD	-100,000 00	106,544 00	-106,955 00	-411 00	0 00	0 00	-411 00	0 00
08 Apr 04	09/12/2001 6 875 DUE 09-15-2011 BEO SEDOL 2797225								
	16 Dec 03	-100,000 00	106,544 00	-106,955 00	-411 00	0 00	0 00	-411 00	0 00
06 Jan 04	GEN MTRS ACCEP CORP NT DTD	-100,000 00	107,914 00	-106,955 00	959 00	0 00	0 00	959 00	0 00
09 Jan 04	09/12/2001 6 875 DUE 09-15-2011 BEO SEDOL 2797225								
	16 Dec 03	-100,000 00	107,914 00	-106,955 00	959 00	0 00	0 00	959 00	0 00
15 Jul 04	GEN MTRS ACCEP CORP NT DTD	-75,000 00	77,270 25	-80,216 25	-2,946 00	0 00	0 00	2,946 00	0 00
20 Jul 04	09/12/2001 6 875 DUE 09-15-2011 BEO SEDOL 2797225								
	16 Dec 03	-75,000 00	77,270 25	-80,216 25	-2,946 00	0 00	0 00	-2,946 00	0 00
12 Aug 04	GETTY PAUL J TR TAXABLE BD SER	-135,000 00	136,139 40	-136,645 65	-506 25	0 00	0 00	-506 25	0 00
17 Aug 04	2003 5 875 DUE 10-01-2033/10-01-2013 REG CUSIP 374288AA6								
	22 Dec 03	-135,000 00	136,139 40	-136,645 65	-506 25	0 00	0 00	-506 25	0 00
08 Sep 04	GLAXOSMITHKLINE CAP INC GTD NT	-100,000 00	97,007 00	-99,238 00	-2,231 00	0 00	0 00	-2,231 00	0 00
13 Sep 04	4 375 DUE04-15-2014 REG SEDOL B00LW62								
	30 Mar 04	-100,000 00	97,007 00	-99,238 00	-2,231 00	0 00	0 00	-2,231 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
05 Apr 04	GOLDMAN SACHS CAP I 6 345	-110,000 00	110,490.60	-112,587 65	-2,097 05	0 00	0.00	-2,097 05	0 00
08 Apr 04	DUE 02-15-2034 BEO SEDOL 2380584								
	12 Feb 04	-45,000 00	45,200.70	-45,000.00	200 70	0 00	0.00	200.70	0 00
	10 Mar 04	-65,000 00	65,289 90	-67,587 65	-2,297 75	0 00	0.00	-2,297 75	0 00
13 Apr 04	GOLDMAN SACHS CAP I 6 345	-80,000 00	79,600 00	-83,184 80	-3,584 80	0 00	0.00	-3,584 80	0 00
16 Apr 04	DUE 02-15-2034 BEO SEDOL 2380584								
	10 Mar 04	-80,000 00	79,600 00	-83,184 80	-3,584 80	0 00	0.00	-3,584 80	0 00
31 Mar 04	GOLDMAN SACHS CAP I 6 345	-55,000 00	56,607.10	-55,000 00	1,607 10	0 00	0.00	1,607 10	0 00
05 Apr 04	DUE 02-15-2034 BEO SEDOL 2380584								
	12 Feb 04	-55,000 00	56,607 10	-55,000 00	1,607 10	0 00	0.00	1,607 10	0 00
06 Apr 04	GOLDMAN SACHS CAP I 6 345	-85,000 00	85,310 25	-88,383 85	-3,073 60	0 00	0.00	-3,073 60	0 00
12 Apr 04	DUE 02-15-2034 BEO SEDOL 2380584								
	10 Mar 04	-65,000 00	65,237 25	-67,587 65	-2,350 40	0 00	0.00	-2,350 40	0 00
	10 Mar 04	-20,000 00	20,073 00	-20,796.20	-723 20	0 00	0.00	-723.20	0 00
15 Jul 04	GOLDMAN SACHS GROUP INC 6 125	-55,000 00	52,975 45	-56,778 70	-3,803 25	0 00	0.00	-3,803.25	0 00
20 Jul 04	DUE 02-15-2033/02-13-2003 BEO SEDOL 2350640								
	31 Mar 04	-55,000 00	52,975 45	-56,778 70	-3,803 25	0 00	0.00	-3,803.25	0 00
27 May 04	GOLDMAN SACHS GROUP INC	75,000 00	71,886 75	-70,696 50	1,190 25	0 00	0.00	1,190.25	0 00
02 Jun 04	BONDS 5 15% DUE 01-15-2014 BEO SEDOL 2313524								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	07 May 04	-75,000 00	71,886 75	-70,696 50	1,190 25	0 00	0 00	1,190 25	0 00
11 Feb 04 17 Feb 04	GOLDMAN SACHS GROUP INC BONDS 5 15% DUE 01-15-2014 BEO SEDOL 2313524	-80,000 00	81,080 80	-79,696 80	1,384 00	0 00	0 00	1,384 00	0 00
	06 Jan 04	-80,000 00	81,080 80	-79,696 80	1,384 00	0 00	0 00	1,384 00	0 00
25 Feb 04 01 Mar 04	GOLDMAN SACHS GROUP INC FOR FUTURE EQTY USE 38143U 5 25 DUE 10-15-2013 BEO SEDOL 2010676	-75,000 00	76,822 50	-76,578 75	243 75	0 00	0 00	243 75	0 00
	22 Dec 03	-75,000 00	76,822 50	-76,578 75	243 75	0 00	0 00	243 75	0 00
10 Mar 04 15 Mar 04	GOLDMAN SACHS GROUP INC FOR FUTURE EQTY USE 38143U 5 25 DUE 10-15-2013 BEO SEDOL 2010676	-230,000 00	240,872 10	-234,841 50	6,030 60	0 00	0 00	6,030 60	0 00
	22 Dec 03	-230,000 00	240,872 10	-234,841 50	6,030 60	0 00	0 00	6,030 60	0 00
10 Mar 04 15 Mar 04	GOLDMAN SACHS GROUP INC FOR FUTURE EQTY USE 38143U 5 25 DUE 10-15-2013 BEO SEDOL 2010676	-180,000 00	188,465 40	-184,181 80	4,283 60	0 00	0 00	4,283 60	0 00
	22 Dec 03	-100,000 00	104,703 00	-102,105 00	2,598 00	0 00	0 00	2,598 00	0 00
	04 Mar 04	-80,000 00	83,762 40	-82,076 80	1,685 60	0 00	0 00	1,685 60	0 00
25 Feb 04 01 Mar 04	GOLDMAN SACHS GROUP INC FOR FUTURE EQTY USE 38143U 5 25 DUE 10-15-2013 BEO SEDOL 2010676	-195,000 00	199,543 50	-199,104 75	438 75	0 00	0 00	438 75	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	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Corporate bonds										
United States										
	22 Dec 03	-185,000 00	199,543.50	-199,104 75	438 75	0 00	0.00	438.75	0.00	
18 Aug 04	GOLDMAN SACHS GROUP INC FOR	-85,000 00	82,705.85	-83,823 60	-1,117 75	0 00	0.00	-1,117 75	0 00	
23 Aug 04	FUTURE EQTY USE 38143U NT 4 75 DUE 07-15-2013BEO SEDOL 2910390									
	11 Feb 04	-85,000 00	82,705 85	-83,823 60	-1,117 75	0 00	0.00	-1,117 75	0.00	
18 Feb 04	GOLDMAN SACHS GROUP INC SR	-190,000 00	192,490 90	-189,572 50	2,918 40	0 00	0.00	2,918.40	0 00	
23 Feb 04	NT DTD 01/13/2004 3 875% DUE 01-15-2009 REG SEDOL 2313483									
	06 Jan 04	-30,000 00	30,393 30	-29,932 50	460 80	0 00	0.00	460 80	0.00	
	06 Jan 04	-160,000 00	162,097 60	-159,640 00	2,457 60	0 00	0.00	2,457 60	0.00	
18 Aug 04	HSBC BK USA N A NY N Y GLOBAL	-150,000 00	145,254 00	-149,629 50	-4,375 50	0 00	0.00	-4,375.50	0 00	
23 Aug 04	SUB NT 03/22/2004 4 625 DUE 04-01-2014 REG SEDOL B00K8F0									
	15 Mar 04	-150,000 00	145,254 00	-149,629 50	-4,375 50	0 00	0.00	-4,375 50	0.00	
22 Nov 01	HSBC BK USA N A NY N Y GLOBAL	-25,000 00	24,482.25	-24,938 25	-456 00	0 00	0.00	-456 00	0.00	
26 Nov 01	SUB NT 03/22/2004 4 625 DUE 04-01 2014 REG SEDOL B00K8F0									
	15 Mar 04	-25,000 00	24,482.25	-24,938.25	-456 00	0 00	0.00	-456 00	0.00	
26 Apr 04	HSEHD FIN CORP CRP HI 7 DUE	-390,000 00	440,111 10	-445,848 00	-5,736 90	0 00	0.00	-5,736 90	0 00	
29 Apr 04	05-15-2012 BEO CUSIP 441812JY1									
	16 Dec 03	-390,000 00	440,111 10	-445,848 00	-5,736 90	0 00	0.00	-5,736 90	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
30 Mar 04	HSEHD FIN CORP CRP HI 7 DUE	-75,000 00	87,841 50	-85,740 00	2,101 50	0 00	0 00	2,101 50	0 00
02 Apr 04	05-15-2012 BEO CUSIP 441812JY1								
	16 Dec 03	-75,000 00	87,841 50	-85,740 00	2,101 50	0 00	0 00	2,101 50	0 00
28 Jun 04	J P MORGAN CHASE & CO NT 6 75	-95,000 00	103,213 70	-107,381 35	-4,167 65	0 00	0 00	-4,167 65	0 00
01 Jul 04	DUE 02-01-2011 BEO SEDOL 2718475								
	16 Dec 03	-95,000 00	103,213 70	-107,381 35	-4,167 65	0 00	0 00	-4,167 65	0 00
10 Nov 04	J P MORGAN CHASE & CO NT 6 75	-230,000 00	258,653 40	-259,975 90	-1,322 50	0 00	0 00	-1,322 50	0 00
16 Nov 04	DUE 02-01-2011 BEO SEDOL 2718475								
	16 Dec 03	-230,000 00	258,653 40	-259,975 90	-1,322 50	0 00	0 00	-1,322 50	0 00
05 Apr 04	J P MORGAN CHASE & CO NT DTD	-140,000 00	138,128 20	-141,757 00	-3,628 80	0 00	0 00	-3,628 80	0 00
08 Apr 04	03/02/2004 3 5 DUE 03-15-2009 REG SEDOL 2457336								
	10 Mar 04	-140,000 00	138,128 20	-141,757 00	-3,628 80	0 00	0 00	-3,628 80	0 00
01 Dec 04	JP MORGAN CHASE AND CO NOTE	-140,000 00	140,121 80	-140,000 00	121 80	0 00	0 00	121 80	0 00
06 Dec 04	FLTG RT DUE 10-02-2009 BEO SEDOL B030P67								
	22 Sep 04	-140,000 00	140,121 80	-140,000 00	121 80	0 00	0 00	121 80	0 00
29 Nov 04	JP MORGAN CHASE AND CO NOTE	-45,000 00	45,030 15	-45,000 00	30 15	0 00	0 00	30 15	0 00
02 Dec 04	FLTG RT DUE 10-02-2009 BEO SEDOL B030P67								

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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	Transtation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
	22 Sep 04		-45,000.00	45,030.15	-45,000.00	30.15	0.00	0.00	30.15	0.00
26 Feb 04 02 Mar 04	KELLOGG CO NT DTD 03/29/2001 SER B 6 DUE04-01-2006 BEO SEDOL 2791045		-365,000.00	394,200.00	-392,645.10	1,554.90	0.00	0.00	1,554.90	0.00
	18 Dec 03		-365,000.00	394,200.00	-392,645.10	1,554.90	0.00	0.00	1,554.90	0.00
14 Apr 04 19 Apr 04	KELLOGG CO NT DTD 03/29/2001 SER B 6 6 DUE 04-01-2011 BEO SEDOL 2784119		-55,000.00	61,509.80	-62,941.45	-1,431.65	0.00	0.00	-1,431.65	0.00
	04 Mar 04		-55,000.00	61,509.80	-62,941.45	-1,431.65	0.00	0.00	-1,431.65	0.00
29 Mar 04 01 Apr 04	KELLOGG CO NT DTD 03/29/2001 SER B 6 6 DUE 04-01-2011 BEO SEDOL 2784119		-70,000.00	80,583.30	-80,107.30	476.00	0.00	0.00	476.00	0.00
	04 Mar 04		-70,000.00	80,583.30	-80,107.30	476.00	0.00	0.00	476.00	0.00
03 Mar 04 08 Mar 04	KINDER MORGAN ENERGY PARTNERS L P SR NT 2033 7 3 DUE 08-15-2033/08-14-2033 BEO SEDOL 2187310		-70,000.00	80,958.50	-80,961.30	-2.80	0.00	0.00	-2.80	0.00
	18 Dec 03		-70,000.00	80,958.50	-80,961.30	-2.80	0.00	0.00	-2.80	0.00
16 Apr 04 21 Apr 04	KINDER MORGAN ENERGY PARTNERS L P SR NT 2033 7 3 DUE 08-15-2033/08-14-2033 BEO SEDOL 2187310		-60,000.00	66,067.20	-69,395.40	-3,328.20	0.00	0.00	-3,328.20	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
	18 Dec 03		-60,000 00	66,067 20	-69,395 40	-3,328 20	0 00	0 00	-3,328 20	0 00
15 Apr 04 20 Apr 04	KINDER MORGAN ENERGY PARTNERS L P SR NT 2033 7 3 DUE 08-15-2033/08-14-2033 BEO SEDOL 2187310		-40,000 00	43,977 60	-46,263 60	-2,286 00	0 00	0 00	-2,286 00	0 00
	18 Dec 03		-40,000 00	43,977 60	-46,263 60	-2,286 00	0 00	0 00	-2,286 00	0 00
10 Nov 04 16 Nov 04	KRAFT FOODS INC GLOBAL NT DTD 11/02/20015 625 DUE 11-01-2011 BEO SEDOL 2814748		-20,000 00	21,102 60	-21,038 40	64 20	0 00	0 00	64 20	0 00
	16 Dec 03		-20,000 00	21,102 60	-21,038 40	64 20	0 00	0 00	64 20	0 00
04 Nov 04 09 Nov 04	KRAFT FOODS INC GLOBAL NT DTD 11/02/20015 625 DUE 11-01-2011 BEO SEDOL 2814748		-85,000 00	90,723 90	-89,413 20	1,310 70	0 00	0 00	1,310 70	0 00
	16 Dec 03		-85,000 00	90,723 90	-89,413 20	1,310 70	0 00	0 00	1,310 70	0 00
26 Apr 04 29 Apr 04	KRAFT FOODS INC GLOBAL NT DTD 11/02/20015 625 DUE 11-01-2011 BEO SEDOL 2814748		-150,000 00	155,845 50	-157,788 00	-1,942 50	0 00	0 00	-1,942 50	0 00
	16 Dec 03		-150,000 00	155,845 50	-157,788 00	-1,942 50	0 00	0 00	-1,942 50	0 00
27 Jan 04 30 Jan 04	KRAFT FOODS INC GLOBAL NT DTD 11/02/20015 625 DUE 11-01-2011 BEO SEDOL 2814748		-70,000 00	74,563 30	-73,634 40	928 90	0 00	0 00	928 90	0 00
	16 Dec 03		-70,000 00	74,563 30	-73,634 40	928 90	0 00	0 00	928 90	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
06 Jan 04 09 Jan 04	KRAFT FOODS INC GLOBAL NT DTD 11/02/20015 625 DUE 11-01-2011 BEO SEDOL 2814748	-80,000 00	84,395.20	-84,153 60	241 60	0.00	0.00	241 60	0.00	
	16 Dec 03	-80,000 00	84,395 20	-84,153 60	241 60	0 00	0 00	241 60	0 00	
14 Apr 04 19 Apr 04	KRAFT FOODS INC GLOBAL NT DTD 11/02/20015 625 DUE 11-01-2011 BEO SEDOL 2814748	-85,000 00	88,667.75	-89,413 20	-745 45	0 00	0 00	-745 45	0 00	
	16 Dec 03	-85,000 00	88,667 75	-89,413 20	-745 45	0 00	0 00	-745 45	0 00	
16 Jul 04 21 Jul 04	KRAFT FOODS INC NT 6 25 DUE 06-01-2012 BEO SEDOL 7375961	-80,000 00	85,853 60	-84,825 80	1,227 80	0 00	0.00	1,227 80	0 00	
	04 May 04	-60,000 00	64,390 20	-64,072 80	317 40	0 00	0.00	317 40	0 00	
	12 May 04	-20,000 00	21,463 40	-20,553 00	910 40	0 00	0.00	910 40	0 00	
14 Apr 04 19 Apr 04	KRAFT FOODS INC NT 6 25 DUE 06-01-2012 BEO SEDOL 7375961	-75,000 00	81,098 25	-82,941 00	-1,842 75	0 00	0.00	-1,842.75	0.00	
	26 Feb 04	-75,000 00	81,098 25	-82,941 00	-1,842 75	0 00	0.00	1,842.75	0 00	
08 Jan 04 13 Jan 04	KROGER CO NT 7 5 DUE 04-01-2031 BEO SEDOL 2758459	-120,000 00	139,119 60	-139,960 80	-841 20	0 00	0.00	-841.20	0 00	
	18 Dec 03	-120,000 00	139,119 60	-139,960 80	-841 20	0 00	0.00	-841.20	0 00	
08 Sep 04 13 Sep 04	LEHMAN BROS HLDGS INC LEHMAN BROS HLDG INC 4 DUE 01-22-2008 BEO SEDOL 2334699	-205,000 00	207,507 15	-209,302 95	-1,795 80	0 00	0.00	-1,795 80	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	17 Dec 03	-205,000 00	207,507 15	-209,302 95	-1,795 80	0 00	0 00	-1,795 80	0 00
26 Apr 04	LOCKHEED MARTIN CORP BD 8 5	-130,000 00	165,704 50	-171,356 90	-5,652 40	0 00	0 00	-5,652 40	0 00
29 Apr 04	DUE 12-01-2029 BEO SEDOL 2524434								
	17 Dec 03	-130,000 00	165,704 50	-171,356 90	-5,652 40	0 00	0 00	-5,652 40	0 00
09 Jun 04	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6 75 DUE	-145,000 00	157 119 10	-164,202 35	-7,083 25	0 00	0 00	-7,083 25	0 00
14 Jun 04	4-15-11 BEO SEDOL 2750240								
	16 Dec 03	-145,000 00	157,119 10	-164,202 35	-7,083 25	0 00	0 00	-7,083 25	0 00
08 Sep 04	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6 75 DUE	-45,000 00	50,416 20	-50,959 35	-543 15	0 00	0 00	-543 15	0 00
13 Sep 04	4-15-11 BEO SEDOL 2750240								
	16 Dec 03	-45,000 00	50,416 20	-50,959 35	-543 15	0 00	0 00	-543 15	0 00
06 Feb 04	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6 75 DUE	-145,000 00	165,584 20	-164,202 35	1,381 85	0 00	0 00	1,381 85	0 00
11 Feb 04	4-15-11 BEO SEDOL 2750240								
	16 Dec 03	-145,000 00	165,584 20	-164,202 35	1,381 85	0 00	0 00	1,381 85	0 00
04 May 04	MORGAN STANLEY FOR EQTY ISSUES SEE 61746S 3 875 DUE	-90,000 00	88,427 70	-90,580 50	-2,152 80	0 00	0 00	-2 152 80	0 00
07 May 04	01-15-2009 BEO SEDOL 2330448								
	06 Feb 04	-90,000 00	88,427 70	-90,580 50	-2,152 80	0 00	0 00	-2,152 80	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
17 Aug 04	MORGAN STANLEY FOR EQTY	-70,000 00	69,824 30	-70,451 50	-627 20	0 00	0 00	-627 20	0 00
20 Aug 04	ISSUES SEE 61746S 3 875 DUE 01-15-2009 BEO SEDOL 2330448								
06 Feb 04		-70,000 00	69,824 30	-70,451 50	-627 20	0 00	0 00	-627 20	0 00
26 Apr 04	MORGAN STANLEY FOR EQTY	-315,000 00	311,390 10	-314,592 95	-3,202 85	0 00	0 00	-3,202 85	0 00
29 Apr 04	ISSUES SEE 61746S 3 875 DUE 01-15-2009 BEO SEDOL 2330448								
06 Jan 04		-260,000 00	257,020 40	-259,238 20	-2,217 80	0 00	0 00	-2,217 80	0 00
06 Feb 04		-55,000 00	54,369 70	-55,354 75	-985 05	0 00	0 00	-985 05	0 00
10 Mar 04	MORGAN STANLEY FOR EQTY	140,000 00	143,904 60	-139,589 80	4,314 80	0 00	0 00	4,314 80	0 00
15 Mar 04	ISSUES SEE 61746S 3 875 DUE 01-15-2009 BEO SEDOL 2330448								
06 Jan 04		-140,000 00	143,904 60	-139,589 80	4,314 80	0 00	0 00	4,314 80	0 00
08 Sep 04	MORGAN STANLEY GLOBAL NT 5 3	-60,000 00	61,146 00	-60,484 00	662 00	0 00	0 00	662 00	0 00
13 Sep 04	DUE 03-01-2013 BEO SEDOL 2414308								
08 Apr 04		-20,000 00	20,382 00	-20,501 20	-119 20	0 00	0 00	-119 20	0 00
30 Apr 04		-40,000 00	40,764 00	-39,982 80	781 20	0 00	0 00	781 20	0 00
03 Aug 04	MORGAN STANLEY GLOBAL NT 5 3	-60,000 00	60,157 20	-61,503 60	-1,346 40	0 00	0 00	-1,346 40	0 00
06 Aug 04	DUE 03-01-2013 BEO SEDOL 2414308								
08 Apr 04		-60,000 00	60,157 20	-61,503 60	-1,346 40	0 00	0 00	1,346 40	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
15 Jul 04	MORGAN STANLEY GLOBAL NT 5 3	-70,000 00	69,890 10	-71,754 20	-1,864 10	0 00	0 00	-1,864 10	0 00
20 Jul 04	DUE 03-01-2013 BEO SEDOL 2414308								
08 Apr 04		-70,000 00	69,890 10	-71,754 20	-1,864 10	0 00	0 00	-1,864 10	0 00
08 Apr 04	MORGAN STANLEY GLOBAL SUB NT	-150,000 00	143,988 00	-148,693 50	-4,705 50	0 00	0 00	-4,705 50	0 00
14 Apr 04	4 75 DUE 04-01-2014 BEO SEDOL B00K548								
23 Mar 04		-150,000 00	143,988 00	-148,693 50	-4,705 50	0 00	0 00	-4,705 50	0 00
02 Apr 04	MORGAN STANLEY GLOBAL SUB NT	-110,000 00	105,948 70	-109,041 90	-3,093 20	0 00	0 00	-3,093 20	0 00
07 Apr 04	4 75 DUE 04-01-2014 BEO SEDOL B00K548								
23 Mar 04		-110,000 00	105,948 70	-109,041 90	-3,093 20	0 00	0 00	-3,093 20	0 00
27 May 04	MORGAN STANLEY GLOBAL SUB NT	-50,000 00	45,963 00	-45,925 00	38 00	0 00	0 00	38 00	0 00
02 Jun 04	4 75 DUE 04-01-2014 BEO SEDOL B00K548								
06 May 04		-50,000 00	45,963 00	-45,925 00	38 00	0 00	0 00	38 00	0 00
30 Apr 04	MORGAN STANLEY GLOBAL SUB NT	-40,000 00	37,352 80	-39,651 60	-2,298 80	0 00	0 00	-2,298 80	0 00
05 May 04	4 75 DUE 04-01-2014 BEO SEDOL B00K548								
23 Mar 04		-40,000 00	37,352 80	-39,651 60	-2,298 80	0 00	0 00	-2,298 80	0 00
14 Jun 04	MORGAN STANLEY GLOBAL SUB NT	-20,000 00	18,160 60	-18,370 00	-209 40	0 00	0 00	-209 40	0 00
17 Jun 04	4 75 DUE 04-01-2014 BEO SEDOL B00K548								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	06 May 04	-20,000 00	18,160 60	-18,370 00	-209 40	0 00	0 00	-209 40	0 00
15 Jan 04 21 Jan 04	ONCOR ELEC DELIVERY CO SR NT 7 25 DUE 01-15-2033/01-14-2033 BEO SEDOL 2066293	-65,000 00	76,482 90	-74,867 00	1,615 90	0 00	0 00	1,615 90	0 00
	18 Dec 03	-65,000 00	76,482 90	-74,867 00	1,615 90	0 00	0 00	1,615 90	0 00
12 Jul 04 15 Jul 04	ONT PROV CDA CORP BD 3 5 DUE 09-17-2007 BEO SEDOL 2983585	-120,000 00	120,375 60	-124,195 20	-3,819 60	0 00	0 00	-3,819 60	0 00
	10 Mar 04	-120,000 00	120,375 60	-124,195 20	-3,819 60	0 00	0 00	-3,819 60	0 00
09 Jul 04 14 Jul 04	ONT PROV CDA CORP BD 3 5 DUE 09-17-2007 BEO SEDOL 2983585	-40,000 00	40,092 80	-41,398 40	-1,305 60	0 00	0 00	-1,305 60	0 00
	10 Mar 04	-40,000 00	40,092 80	-41,398 40	-1,305 60	0 00	0 00	-1,305 60	0 00
29 Mar 04 01 Apr 04	PACIFIC GAS & ELEC CO 1ST MTG BD 6 05% DUE 03-01-2034/03-23-2004 REG SEDOL B00HW60	-65,000 00	65,279 50	-64,682 80	596 70	0 00	0 00	596 70	0 00
	18 Mar 04	-65,000 00	65,279 50	-64,682 80	596 70	0 00	0 00	596 70	0 00
31 Mar 04 05 Apr 04	PACIFIC GAS & ELEC CO 1ST MTG BD 6 05% DUE 03-01-2034/03-23-2004 REG SEDOL B00HW60	-85,000 00	85,130 05	-84,585 20	544 85	0 00	0 00	544 85	0 00
	18 Mar 04	-85,000 00	85,130 05	-84,585 20	544 85	0 00	0 00	544 85	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
14 Jun 04	PROGRESS ENERGY INC SR NT 7	-75,000 00	75,945 75	-75,426 75	519 00	0 00	0 00	519 00	0 00
17 Jun 04	DUE 10-30-2031 BEO CUSIP 743263AG0								
10 May 04		-75,000 00	75,945 75	-75,426 75	519 00	0 00	0 00	519 00	0 00
05 Jan 04	PRUDENTIAL FINL INC MEDIUM	-120,000 00	112,324 80	-115,208 40	-2,883 60	0 00	0 00	-2,883 60	0 00
08 Jan 04	TERM NTS BOOKENTRY BD 5 75 DUE 07-15-2033 REG SEDOL 2883384								
18 Dec 03		-120,000 00	112,324 80	-115,208 40	-2,883 60	0 00	0 00	-2,883 60	0 00
23 Jun 04	PULTE HOMES INC PULTE CORP	-60,000 00	56,427 00	-55,619 40	807 60	0 00	0 00	807 60	0 00
28 Jun 04	5 25 DUE 01-15-2014 BEO SEDOL 2326641								
11 May 04		-60,000 00	56,427 00	-55,619 40	807 60	0 00	0 00	807 60	0 00
15 Jun 04	PVTPL ASIF GLOBAL FING XXIII SR	-80,000 00	78,183 20	-81,757 60	-3,574 40	0 00	0 00	-3,574 40	0 00
18 Jun 04	NT 144A 3 9 DUE 10-22-2008 BEO SEDOL 2032001								
20 Jan 04		-80,000 00	78,183 20	-81,757 60	-3,574 40	0 00	0 00	-3,574 40	0 00
26 Apr 04	PVTPL ASIF GLOBAL FING XXIII SR	-210,000 00	210,084 00	-214,613 70	-4,529 70	0 00	0 00	-4,529 70	0 00
29 Apr 04	NT 144A 3 9 DUE 10-22-2008 BEO SEDOL 2032001								
20 Jan 04		-210,000 00	210,084 00	-214,613 70	-4,529 70	0 00	0 00	-4,529 70	0 00
18 Feb 04	PVTPL ASSURANT INC SR NT 144A	-10,000 00	10,314 60	-9,939 00	375 60	0 00	0 00	375 60	0 00
23 Feb 04	6 75 DUE 02-15-2034 BEO SEDOL 2413963								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Corporate bonds									
United States									
	10 Feb 04	-10,000.00	10,314.60	-9,939.00	375.60	0.00	0.00	375.60	0.00
11 Feb 04 18 Feb 04	PVTPL ASSURANT INC SR NT 144A 6 75 DUE 02-15-2034 BEO SEDOL 2413963	-35,000.00	35,919.10	-34,786.50	1,132.60	0.00	0.00	1,132.60	0.00
	10 Feb 04	-35,000.00	35,919.10	-34,786.50	1,132.60	0.00	0.00	1,132.60	0.00
10 Feb 04 18 Feb 04	PVTPL ASSURANT INC SR NT 144A 6 75 DUE 02-15-2034 BEO SEDOL 2413963	-25,000.00	25,352.75	-24,847.50	505.25	0.00	0.00	505.25	0.00
	10 Feb 04	-25,000.00	25,352.75	-24,847.50	505.25	0.00	0.00	505.25	0.00
01 Mar 04 04 Mar 04	PVTPL ASSURANT INC SR NT 144A 6 75 DUE 02-15-2034 BEO SEDOL 2413963	-25,000.00	25,954.25	-24,847.50	1,106.75	0.00	0.00	1,106.75	0.00
	10 Feb 04	-25,000.00	25,954.25	-24,847.50	1,106.75	0.00	0.00	1,106.75	0.00
23 Mar 04 26 Mar 04	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 5 75 DUE 03-15-2014 BEO SEDOL B00P8L1	-80,000.00	80,265.60	-79,408.80	856.80	0.00	0.00	856.80	0.00
	18 Mar 04	-80,000.00	80,265.60	-79,408.80	856.80	0.00	0.00	856.80	0.00
29 Mar 04 01 Apr 04	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 5 75 DUE 03-15-2014 BEO SEDOL B00P8L1	-75,000.00	74,317.50	-74,445.75	-128.25	0.00	0.00	-128.25	0.00
	16 Mar 04	-75,000.00	74,317.50	-74,445.75	-128.25	0.00	0.00	-128.25	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
12 Apr 04	PVTPL PAC LIFECORP SR NT 144A	-45,000 00	47,991 15	-50,375 25	-2,384 10	0 00	0 00	-2,384 10	0 00
15 Apr 04	6 6 DUE 09-15-2033 BEO SEDOL 2171108								
	05 Mar 04	-45,000 00	47,991 15	-50,375 25	-2,384 10	0 00	0 00	-2,384 10	0 00
02 Nov 04	PVTPL TELECOM ITALIA CAP NT 144A	-25,000 00	24,695 25	-24,717 50	-22 25	0 00	0 00	-22 25	0 00
05 Nov 04	4 95 DUE 09-30-2014/10-06-2004 BEO SEDOL B031TG8								
	29 Sep 04	-25,000 00	24,695 25	-24,717 50	-22 25	0 00	0 00	-22 25	0 00
14 Jun 04	PVTPL WESTN & SOUTHN FINL	-40,000 00	35,611 60	-37,888 00	-2,276 40	0 00	0 00	-2,276 40	0 00
17 Jun 04	GROUP INC SR NT 144A 5 75 DUE 07-15-2033 BEO SEDOL 2065836								
	12 Apr 04	-40,000 00	35,611 60	-37,888 00	-2,276 40	0 00	0 00	-2,276 40	0 00
07 Dec 04	PVTPL WESTN & SOUTHN FINL	-10,000 00	9,670 10	-9,472 00	198 10	0 00	0 00	198 10	0 00
10 Dec 04	GROUP INC SR NT 144A 5 75 DUE 07-15-2033 BEO SEDOL 2065836								
	12 Apr 04	-10,000 00	9,670 10	-9,472 00	198 10	0 00	0 00	198 10	0 00
13 Sep 04	SBC COMMUNICATIONS INC BD 6 45	-20,000 00	20,502 80	-19,949 80	553 00	0 00	0 00	553 00	0 00
16 Sep 04	DUE 06-15-2034/08-16-2014 BEO SEDOL B02JJG3								
	11 Aug 04	-20,000 00	20,502 80	-19,949 80	553 00	0 00	0 00	553 00	0 00
10 Nov 04	SBC COMMUNICATIONS INC NT 5 1%	-105,000 00	104,843 55	-104,885 55	-42 00	0 00	0 00	-42 00	0 00
16 Nov 04	DUE 09-15-2014/11-03-2004 BEO CUSIP 78387GAP8								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Transaction	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
	27 Oct 04		-105,000.00	104,843.55	-104,885.55	-42.00	0.00	0.00	-42.00	0.00
04 Nov 04 09 Nov 04	SBC COMMUNICATIONS INC NT 5 1% DUE 09-15-2014/11-03-2004 BEO CUSIP 78387GAP8		-20,000.00	20,256.00	-19,978.20	277.80	0.00	0.00	277.80	0.00
	27 Oct 04		-20,000.00	20,256.00	-19,978.20	277.80	0.00	0.00	277.80	0.00
24 May 04 27 May 04	SBC COMMUNICATIONS INC SBC COMMUNICATIO 5 875 DUE 08-15-2012/08-14-2012 BEO CUSIP 78387GAK9		-25,000.00	25,559.25	-26,820.50	-1,261.25	0.00	0.00	-1,261.25	0.00
	25 Feb 04		-25,000.00	25,559.25	-26,820.50	-1,261.25	0.00	0.00	1,261.25	0.00
07 Apr 01 13 Apr 01	SBC COMMUNICATIONS INC SBC COMMUNICATIO 5 875 DUE 08-15-2012/08-14-2012 BEO CUSIP 78387GAK9		-125,000.00	133,922.50	133,582.25	340.25	0.00	0.00	340.25	0.00
	04 Feb 04		-75,000.00	80,353.50	-80,127.75	225.75	0.00	0.00	225.75	0.00
	19 Feb 04		-50,000.00	53,569.00	-53,454.50	114.50	0.00	0.00	114.50	0.00
22 Jan 01 27 Jan 01	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5 625 DUE 08-01-2033 SEDOL 2922061		-130,000.00	127,865.40	-124,226.70	3,638.70	0.00	0.00	3,638.70	0.00
	17 Dec 03		-130,000.00	127,865.40	-124,226.70	3,638.70	0.00	0.00	3,638.70	0.00
27 Jan 01 30 Jan 01	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5 625 DUE 08-01-2033 SEDOL 2922061		-60,000.00	58,195.20	-57,335.40	859.80	0.00	0.00	859.80	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
	17 Dec 03		-60,000 00	58,195 20	-57,335 40	859 80	0 00	0 00	859 80	0 00
15 Jul 04	20 Jul 04	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00062 3 5 DUE 09-30-2006 CUSIP 78442FCP1	-75,000 00	75,472 50	-74,942 25	530 25	0 00	0 00	530 25	0 00
	08 Jun 04		-75,000 00	75,472 50	-74,942 25	530 25	0 00	0 00	530 25	0 00
15 Sep 04	20 Sep 04	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5 DUE 10-01-2013 BEO SEDOL 2916633	-115,000 00	115,721 05	-117,236 75	-1,515 70	0 00	0 00	-1,515 70	0 00
	22 Jan 04		-115,000 00	115,721 05	-117,236 75	-1,515 70	0 00	0 00	-1,515 70	0 00
29 Nov 04	02 Dec 04	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5 DUE 10-01-2013 BEO SEDOL 2916633	-50,000 00	50,230 50	-50,972 50	-742 00	0 00	0 00	-742 00	0 00
	22 Jan 04		-50,000 00	50,230 50	-50,972 50	-742 00	0 00	0 00	-742 00	0 00
09 Jun 04	14 Jun 04	SLM CORP MEDIUM TERM NTS BOOK ENTRY TR #00057 5 375% DUE 05-15-2014 REG SEDOL B010S82	-55,000 00	53,618 40	-54,876 80	-1,258 40	0 00	0 00	-1,258 40	0 00
	28 Apr 04		-55,000 00	53,618 40	-54,876 80	-1,258 40	0 00	0 00	-1,258 40	0 00
28 Jul 04	02 Aug 04	SLM CORP MEDIUM TERM NTS BOOK ENTRY TR #00057 5 375% DUE 05-15-2014 REG SEDOL B010S82	-85,000 00	84,162 75	-84,809 60	-646 85	0 00	0 00	-646 85	0 00
	28 Apr 04		-85,000 00	84,162 75	-84,809 60	-646 85	0 00	0 00	-646 85	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	Transtation	Short Term	Long Term	
Sales										
Fixed income										
Corporate bonds										
United States										
03 Jun 04	SLM CORP MEDIUM TERM NTS BOOK	-10,000 00	9,780.40	-9,977 60	-197 20	0.00	0.00	-197.20	0.00	
08 Jun 04	ENTRY TR #00057 5 375% DUE 05-15-2014 REG SEDOL B010S82									
	28 Apr 04	-10,000 00	9,780 40	-9,977 60	-197.20	0 00	0.00	-197.20	0.00	
18 Aug 04	SLM CORP MEDIUM TERM NTS BOOK	-55,000 00	56,071 40	-54,055 30	2,016 10	0 00	0.00	2,016 10	0.00	
23 Aug 04	ENTRY TR #00057 5 375% DUE 05-15-2014 REG SEDOL B010S82									
	28 Apr 04	-5,000 00	5,097 40	-4,988 80	108 60	0 00	0.00	108 60	0.00	
	06 May 04	-50,000 00	50,974.00	-49,066 50	1,907 50	0 00	0.00	1,907.50	0.00	
03 Aug 04	SOUTHERN CAL EDISON CO	-75,000 00	72,093 75	-74,967 00	-2,873 25	0 00	0.00	-2,873.25	0.00	
06 Aug 04	SOUTH CA EDISON 5 75 DUE 04-01-2035/03-26-2004 BEO SEDOL B00KKN2									
	23 Mar 04	-75,000 00	72,093 75	74,967 00	-2,873 25	0 00	0.00	-2,873.25	0.00	
15 Jun 04	TCI COMMUNICATIONS INC 7 125	-15,000 00	15,511 80	-16,640 25	-1,128 45	0 00	0.00	-1,128 45	0.00	
18 Jun 04	DUE 02-15-2028 REG SEDOL 2243063									
	11 Feb 04	-15,000 00	15,511 80	-16,640 25	-1,128 45	0 00	0.00	1,128 45	0.00	
26 Apr 04	TCI COMMUNICATIONS INC 7 125	-85,000 00	89,214.30	-94,294 75	-5,080 45	0 00	0.00	-5,080 45	0.00	
29 Apr 04	DUE 02-15-2028 REG SEDOL 2243063									
	11 Feb 04	-85,000 00	89,214 30	-94,294 75	-5,080 45	0 00	0.00	-5,080.45	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
07 Apr 04	TCI COMMUNICATIONS INC 7 125	-75,000 00	81,575 25	-83,201 25	-1,626 00	0 00	0 00	-1,626 00	0 00
13 Apr 04	DUE 02-15-2028 REG SEDOL 2243063								
11 Feb 04		-75,000 00	81,575 25	-83,201 25	-1,626 00	0 00	0 00	-1,626 00	0 00
08 Jun 04	TIME WARNER COMPANIES 6 95	-30,000 00	29,911 20	-29,601 90	309 30	0 00	0 00	309 30	0 00
14 Jun 04	DUE 01-15-2028 REG SEDOL 2250245								
07 May 04		-30,000 00	29,911 20	-29,601 90	309 30	0 00	0 00	309 30	0 00
05 Nov 04	TIME WARNER COMPANIES 6 95	-75,000 00	82,302 00	-74,004 75	8,297 25	0 00	0 00	8,297 25	0 00
10 Nov 04	DUE 01-15-2028 REG SEDOL 2250245								
07 May 04		-75,000 00	82,302 00	-74,004 75	8,297 25	0 00	0 00	8,297 25	0 00
01 Nov 04	TIME WARNER COMPANIES 7 57	-25,000 00	28,882 25	-27,851 50	1,030 75	0 00	0 00	1,030 75	0 00
04 Nov 04	DUE 02-01-2024 REG SEDOL 2298483								
07 Sep 04		-25,000 00	28,882 25	-27,851 50	1,030 75	0 00	0 00	1,030 75	0 00
08 Jun 04	TIME WARNER INC DEB DTD	-40,000 00	38,344 40	-40,864 00	-2,519 60	0 00	0 00	-2,519 60	0 00
14 Jun 04	11/23/1998 6 625DUE 05-15-2029 BEO SEDOL 2320535								
05 Jan 04		-40,000 00	38,344 40	-40,864 00	-2,519 60	0 00	0 00	-2,519 60	0 00
07 Oct 04	VERIZON GLOBAL FDG CORP NT	-15,000 00	17,790 00	-17,840 25	-50 25	0 00	0 00	-50 25	0 00
13 Oct 04	7 75 DUE 12-01-2030 BEO SEDOL 2800361								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Corporate bonds										
United States										
	06 Oct 04		-15,000 00	17,790 00	-17,840 25	-50 25	0 00	0 00	-50 25	0 00
12 Oct 04 15 Oct 04	VERIZON GLOBAL FDG CORP NT 7 75 DUE 12-01-2030 BEO SEDOL 2800361		-45,000 00	54,096 30	-54,063 00	33 30	0 00	0 00	33 30	0 00
	12 Oct 04		-45,000 00	54,096 30	-54,063 00	33 30	0 00	0 00	33 30	0 00
14 Sep 04 17 Sep 04	VERIZON NJ INC VERIZON NJ 5 875 DUE 01-17-2012 BEO SEDOL 2841746		-50,000 00	53,178 00	-53,163 00	15 00	0 00	0 00	15 00	0 00
	16 Dec 03		-50,000 00	53,178 00	-53,163 00	15 00	0 00	0 00	15 00	0 00
06 Jan 04 09 Jan 04	VERIZON NJ INC VERIZON NJ 5 875 DUE 01-17-2012 BEO SEDOL 2841746		-200,000 00	212,640 00	-212,652 00	-12 00	0 00	0 00	-12 00	0 00
	16 Dec 03		-200,000 00	212,640 00	-212,652 00	-12 00	0 00	0 00	-12 00	0 00
12 Oct 04 15 Oct 04	VERIZON NJ INC VERIZON NJ 5 875 DUE 01-17-2012 BEO SEDOL 2841746		-100,000 00	106,620 00	-106,326 00	294 00	0 00	0 00	294 00	0 00
	16 Dec 03		-100,000 00	106,620 00	-106,326 00	294 00	0 00	0 00	294 00	0 00
06 Oct 04 12 Oct 04	VERIZON NJ INC VERIZON NJ 5 875 DUE 01-17-2012 BEO SEDOL 2841746		-40,000 00	42,291 20	-42,530 40	-239 20	0 00	0 00	-239 20	0 00
	16 Dec 03		-40,000 00	42,291 20	-42,530 40	-239 20	0 00	0 00	-239 20	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
26 Apr 04	VERIZON NJ INC VERIZON NJ 5 875	-165,000 00	173,596 50	-175,437 90	-1,841 40	0 00	0 00	-1,841 40	0 00
29 Apr 04	DUE 01-17-2012 BEO SEDOL 2841746								
16 Dec 03		-165,000 00	173,596 50	-175,437 90	-1,841 40	0 00	0 00	-1,841 40	0 00
12 Jan 04	VIRGINIA ELEC & PWR CO VA	-295,000 00	303,277 70	-297,601 90	5,675 80	0 00	0 00	5,675 80	0 00
15 Jan 04	ELECTRIC& PWR CO 5 25 DUE 12-15-2015/12-14-2015 BEO SEDOL B06GXY6								
17 Dec 03		-295,000 00	303,277 70	-297,601 90	5,675 80	0 00	0 00	5,675 80	0 00
23 Jun 04	WACHOVIA CORP 3 625 DUE	-60,000 00	57,943 80	-59,862 60	-1,918 80	0 00	0 00	-1,918 80	0 00
28 Jun 04	02-17-2009 BEO SEDOL 2364652								
03 Feb 04		-60,000 00	57,943 80	-59,862 60	-1,918 80	0 00	0 00	-1,918 80	0 00
14 Jun 04	WACHOVIA CORP 3 625 DUE	-50,000 00	48,035 50	-49,885 50	-1,850 00	0 00	0 00	-1,850 00	0 00
17 Jun 04	02-17-2009 BEO SEDOL 2364652								
03 Feb 04		-50,000 00	48,035 50	-49,885 50	-1,850 00	0 00	0 00	-1,850 00	0 00
30 Mar 04	WACHOVIA CORP 3 625 DUE	-85,000 00	86,292 00	-84,805 35	1,486 65	0 00	0 00	1,486 65	0 00
02 Apr 04	02-17-2009 BEO SEDOL 2364652								
03 Feb 04		-85,000 00	86,292 00	-84,805 35	1,486 65	0 00	0 00	1,486 65	0 00
07 Sep 04	WACHOVIA CORP NEW WACHOVIA	-100,000 00	101,301 00	-99,667 00	1,634 00	0 00	0 00	1,634 00	0 00
10 Sep 04	CORP 5 25 DUE08-01-2014 BEO SEDOL B01Z360								

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Trade / Settle Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Corporate bonds										
United States										
	19 Jul 04		-100,000.00	101,301.00	-99,687.00	1,634.00	0.00	0.00	1,634.00	0.00
19 Feb 04	24 Feb 04	WAL-MART STORES INC 7 55 DUE 02-15-2030 BEO SEDOL 2551841	-50,000.00	62,609.50	-62,537.00	72.50	0.00	0.00	72.50	0.00
	18 Dec 03		-50,000.00	62,609.50	-62,537.00	72.50	0.00	0.00	72.50	0.00
23 Jan 01	28 Jan 01	WAL-MART STORES INC 7 55 DUE 02-15-2030 BEO SEDOL 2551841	-50,000.00	63,018.00	-62,537.00	481.00	0.00	0.00	481.00	0.00
	18 Dec 03		-50,000.00	63,018.00	-62,537.00	481.00	0.00	0.00	481.00	0.00
14 Apr 04	19 Apr 04	WAL-MART STORES INC WAL-MART STORES 4 125 DUE 02-15-2011 BEO SEDOL 2382018	-70,000.00	68,679.10	-70,816.90	-2,137.80	0.00	0.00	-2,137.80	0.00
	29 Mar 04		-70,000.00	68,679.10	-70,816.90	-2,137.80	0.00	0.00	-2,137.80	0.00
21 Oct 04	26 Oct 04	WELLS FARGO & CO NEW FLT RT MTN VAR RT DUE 09-15-2009 SEDOL B02YM03	-85,000.00	84,947.30	-85,000.00	-52.70	0.00	0.00	-52.70	0.00
	07 Sep 04		-85,000.00	84,947.30	-85,000.00	-52.70	0.00	0.00	-52.70	0.00
06 Apr 04	12 Apr 04	WELLS FARGO & CO NEW NT 3 125 DUE 04-01-2009 BEO SEDOL B00HBD0	-35,000.00	34,211.45	-34,945.05	-733.60	0.00	0.00	-733.60	0.00
	17 Mar 04		-35,000.00	34,211.45	-34,945.05	-733.60	0.00	0.00	-733.60	0.00
02 Apr 04	07 Apr 04	WELLS FARGO & CO NEW NT 3 125 DUE 04-01-2009 BEO SEDOL B00HBD0	-100,000.00	98,077.00	-99,843.00	-1,766.00	0.00	0.00	1,766.00	0.00

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					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	17 Mar 04	-100,000 00	98,077 00	-99,843 00	-1,766 00	0 00	0 00	-1,766 00	0 00
05 Apr 04 08 Apr 04	WELLS FARGO & CO NEW NT 3 125 DUE 04-01-2009 BEO SEDOL B00HBD0	-90,000 00	87,836 40	-89,858 70	-2,022 30	0 00	0 00	-2,022 30	0 00
	17 Mar 04	-90,000 00	87,836 40	-89,858 70	-2,022 30	0 00	0 00	-2,022 30	0 00
23 Jan 04 28 Jan 04	WEYERHAEUSER CO DEB 6 875 DUE 12-15-2033/12-14-2033 BEO SEDOL 2337461	-120,000 00	129,105 60	-124,347 60	4,758 00	0 00	0 00	4,758 00	0 00
	18 Dec 03	-120,000 00	129,105 60	-124,347 60	4,758 00	0 00	0 00	4,758 00	0 00
26 Feb 04 02 Mar 04	WEYERHAEUSER CO DEB 6 875 DUE 12-15-2033/12-14-2033 BEO SEDOL 2337461	-35,000 00	37,626 75	-36,268 05	1,358 70	0 00	0 00	1,358 70	0 00
	18 Dec 03	-35,000 00	37,626 75	-36,268 05	1,358 70	0 00	0 00	1,358 70	0 00
19 May 04 24 May 04	WYETH 6 5 DUE 02-01-2034 BEO SEDOL 2235543	-80,000 00	76,117 60	-85,503 20	-9,385 60	0 00	0 00	-9,385 60	0 00
	25 Mar 04	-80,000 00	76,117 60	-85,503 20	-9,385 60	0 00	0 00	-9,385 60	0 00
14 Sep 04 17 Sep 04	WYETH 6 5 DUE 02-01-2034 BEO SEDOL 2235543	-50,000 00	50,840 50	-46,366 50	4,474 00	0 00	0 00	4,474 00	0 00
	26 May 04	-50,000 00	50,840 50	-46,366 50	4,474 00	0 00	0 00	4,474 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	Transtation	Short Term	Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
10 Aug 04	WYETH WYE 5 50 02/01/2014 5 5	-135,000 00	132,568.65	-129,747 15	2,821 50	0 00	0.00	2,821 50	0 00
13 Aug 04	DUE 02-01-2014/12-16-2003 BEO SEDOL 2223139								
19 May 04		-135,000 00	132,568 65	-129,747 15	2,821 50	0 00	0.00	2,821 50	0 00
Total United States			22,897,616.47	-22,968,838.99	-71,222.52	0.00	0.00	-71,222.52	0.00
Fixed income derivatives - options									
United States									
08 Sep 04	OPF CALL DEC 04 U S T-BONDS 114	-4 00	2,363 80	-2,363 80	0 00	0 00	0 00	0 00	0 00
08 Sep 04	11-26-2004 SEDOL 912935U								
15 Nov 04	OPF CALL JAN 05 T-NT OPT 113	-1 00	387 83	-387 83	0 00	0 00	0 00	0 00	0 00
15 Nov 04	01-23-2005 SEDOL 913164U								
12 Nov 04	OPF CALL JAN 05 T-NT OPT 113	2 00	744 40	-744 40	0 00	0 00	0 00	0 00	0 00
12 Nov 04	01-23-2005 SEDOL 913164U								
08 Sep 04	OPF PUT DEC 04 U S T-BONDS 107	-4 00	2,926 32	-2,926 32	0 00	0 00	0 00	0 00	0 00
08 Sep 04	11-26-2004 SEDOL 912937U								
12 Nov 04	OPF PUT JAN 05 T-NT OPT 110	-2 00	556 90	-556 90	0 00	0 00	0 00	0 00	0 00
12 Nov 04	12-23-2004 SEDOL 913908U								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Fixed income derivatives - options									
United States									
23 Dec 04	OPF PUT JAN 05 T-NT OPT 110	3 00	0 00	788 48	788 48	0 00	0 00	788 48	0 00
23 Dec 04	12-23-2004 SEDOL 913908U								
	12 Nov 04	2 00	0 00	556 90	556 90	0 00	0 00	556 90	0 00
	15 Nov 04	1 00	0 00	231 58	231 58	0 00	0 00	231 58	0 00
15 Nov 04	OPF PUT JAN 05 T-NT OPT 110	-1 00	231 58	-231 58	0 00	0 00	0 00	0 00	0 00
15 Nov 04	12-23-2004 SEDOL 913908U								
06 May 04	OTC MAY FN30 5 C @99-18 E-CALL	800,000 00	0 00	5,937 50	5,937 50	0 00	0 00	5,937 50	0 00
06 May 04	OPT EXP 6/5/04 BRS0390F4 05-06-2004 SEDOL 911099U								
	05 Feb 04	800,000 00	0 00	5,937 50	5,937 50	0 00	0 00	5,937 50	0 00
05 Feb 04	OTC MAY FN30 5 C @99-18 E-CALL	-800,000 00	5,937 50	-5,937 50	0 00	0 00	0 00	0 00	0 00
06 Feb 04	OPT EXP 6/5/04 BRS0390F4 05-06-2004 SEDOL 911099U								
Total United States			13,148 33	-6,422 35	6,725 98	0 00	0 00	6,725.98	0 00
Government agencies									
Canada									
09 Dec 04	ONT HYDRO GTD NT 6 1 DUE	-95,000 00	102,495 50	-106,731 55	-4,236 05	0 00	0 00	-4,236 05	0 00
14 Dec 04	01-30-2008 REG SEDOL 2142461								
	16 Mar 04	-95,000 00	102,495 50	-106,731 55	-4,236 05	0 00	0 00	-4,236 05	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government agencies										
Total Canada			102,495.50	-106,731.55	-4,236.05	0.00	0.00	-4,236.05	0.00	
United States										
27 Dec 04	FHLMC 3 5 DUE 04-01-2008 REG	-1,300,000 00	1,292,759 00	-1,296,867 00	0 00	-4,108 00	0 00	0 00	-4,108.00	
28 Dec 04	CUSIP 3128X03N7									
	12 Dec 03	-1,300,000 00	1,292,759 00	-1,296,867 00	0 00	-4,108 00	0.00	0 00	-4,108.00	
06 May 04	FHLMC 3 5 DUE 04-01 2008 REG	-1,000,000 00	988,400 00	-997,590 00	-11,190 00	0 00	0.00	-11,190 00	0.00	
07 May 04	CUSIP 3128X03N7									
	12 Dec 03	-1,000,000 00	988,400 00	-997,590 00	-11,190 00	0 00	0.00	-11,190 00	0.00	
22 Apr 04	FHLMC DEB 7 03-15-2010 SEDOL	-1,400,000 00	1,610,602.00	-1,633,042 60	-22,440 60	0 00	0.00	-22,440 60	0.00	
23 Apr 04	2576929									
	12 Dec 03	-1,400,000 00	1,610,602.00	-1,633,042 60	-22,440 60	0 00	0.00	-22,440 60	0.00	
09 Jun 01	FHLMC DEB 7 03-15-2010 SEDOL	-625,000 00	699,239 38	-698,345 00	894 38	0 00	0.00	894.38	0.00	
10 Jun 01	2576929									
	10 May 04	-625,000 00	699,239 38	-698,345 00	894 38	0 00	0.00	894.38	0.00	
12 Mar 01	FHLMC NT 6 875 09-15-2010 CUSIP	-800,000 00	956,832.00	-929,687 50	27,144 50	0 00	0.00	27,144 50	0.00	
15 Mar 01	3134A35H5									
	12 Dec 03	-800,000.00	956,832 00	-929,687 50	27,144 50	0 00	0.00	27,144.50	0.00	
23 Mar 04	FHLMC NT 6 875 09-15-2010 CUSIP	-395,000 00	472,924 82	-459,033.20	13,891 62	0 00	0.00	13,891 62	0.00	
26 Mar 04	3134A35H5									
	12 Dec 03	-395,000 00	472,924 82	-459,033.20	13,891 62	0 00	0.00	13,891 62	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government agencies									
United States									
06 Dec 04	FHLMC NT 6 875 09-15-2010 CUSIP	-205,000 00	234,401 10	-238,232 42	-3,831 32	0 00	0 00	-3,831 32	0 00
07 Dec 04	3134A35H5								
	12 Dec 03	-205,000 00	234,401 10	-238,232 42	-3,831 32	0 00	0 00	-3,831 32	0 00
22 Apr 04	FHLMC PREASSIGN 00587 4 375	-1,055,000 00	1,053,058 80	-1,056,540 30	-3,481 50	0 00	0 00	-3,481 50	0 00
23 Apr 04	02-04-2010/02-04-2005 SEDOL 2395533								
	12 Dec 03	-1,055,000 00	1,053,058 80	-1,056,540 30	-3,481 50	0 00	0 00	-3,481 50	0 00
14 Apr 04	FHLMC PREASSIGN 00587 4 375	-1,145,000 00	1,143,190 90	-1,146,671 70	-3,480 80	0 00	0 00	-3,480 80	0 00
15 Apr 04	02-04-2010/02-04-2005 SEDOL 2395533								
	12 Dec 03	-1,145,000 00	1,143,190 90	-1,146,671 70	-3,480 80	0 00	0 00	-3,480 80	0 00
12 May 04	FHLMC TRANCHE # TR 00116 4 75	-545,000 00	534,743 10	-550,956 85	-16,213 75	0 00	0 00	-16,213 75	0 00
13 May 04	12-08-2010/12-08-2005 SEDOL 2217701								
	12 Dec 03	-545,000 00	534,743 10	-550,956 85	-16,213 75	0 00	0 00	-16,213 75	0 00
12 May 04	FHLMC TRANCHE # TR 00116 4 75	-390,000 00	383,136 00	-394,262 70	-11,126 70	0 00	0 00	-11,126 70	0 00
13 May 04	12-08-2010/12-08-2005 SEDOL 2217701								
	12 Dec 03	-390,000 00	383,136 00	-394,262 70	-11,126 70	0 00	0 00	-11,126 70	0 00
24 Feb 04	FHLMC TRANCHE # TR 00116 4 75	-950,000 00	971,612 50	-960,383 50	11,229 00	0 00	0 00	11,229 00	0 00
25 Feb 04	12-08-2010/12-08-2005 SEDOL 2217701								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transaction	Short Term	Long Term	
Sales										
Fixed income										
Government agencies										
United States										
	12 Dec 03	-950,000.00	971,612.50	-960,383.50	11,229.00	0.00	0.00	11,229.00	0.00	
22 Apr 04 23 Apr 04	FHLMC TRANCHE # TR 00269 3 875 01-12 2009/01-12-2006 SEDOL B03QZF4	-1,325,000.00	1,320,481.75	-1,325,000.00	-4,518.25	0.00	0.00	-4,518.25	0.00	
	08 Jan 04	-1,325,000.00	1,320,481.75	-1,325,000.00	-4,518.25	0.00	0.00	-4,518.25	0.00	
16 Apr 04 19 Apr 04	FNMA 5 75 NT DUE 2-15-2008 BEO SEDOL 2144315	-1,400,000.00	1,526,799.40	-1,537,179.00	-10,379.60	0.00	0.00	-10,379.60	0.00	
	12 Dec 03	-1,400,000.00	1,526,799.40	-1,537,179.00	-10,379.60	0.00	0.00	10,379.60	0.00	
24 Feb 04 25 Feb 04	FNMA 6 625 DUE 11-15-2010 REG CUSIP 31359MGJ6	-1,350,000.00	1,570,959.90	-1,549,916.01	21,043.89	0.00	0.00	21,043.89	0.00	
	12 Dec 03	-1,350,000.00	1,570,959.90	-1,549,916.01	21,043.89	0.00	0.00	21,043.89	0.00	
14 Jul 04 16 Jul 04	FNMA 6 625 DUE 11-15-2010 REG CUSIP 31359MGJ6	-50,000.00	55,932.17	-57,404.30	-1,472.13	0.00	0.00	-1,472.13	0.00	
	12 Dec 03	-50,000.00	55,932.17	-57,404.30	-1,472.13	0.00	0.00	-1,472.13	0.00	
13 Dec 01 16 Dec 01	FNMA 7 125 06-15-2010 CUSIP 31359MFS7	-165,000.00	190,682.74	-193,887.21	0.00	-3,204.47	0.00	0.00	-3,204.47	
	12 Dec 03	-165,000.00	190,682.74	-193,887.21	0.00	-3,204.47	0.00	0.00	-3,204.47	
06 Dec 04 07 Dec 04	FNMA 7 125 06-15-2010 CUSIP 31359MFS7	-415,000.00	478,083.32	-487,655.71	-9,572.39	0.00	0.00	-9,572.39	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government agencies									
United States									
	12 Dec 03	-415,000 00	478,083 32	-487,655 71	-9,572 39	0 00	0 00	-9,572 39	0 00
16 Jul 04 19 Jul 04	FNMA 7 125 06-15-2010 CUSIP 31359MFS7	-370,000 00	424,782 20	-434,777 38	-9,995 18	0 00	0 00	-9,995 18	0 00
	12 Dec 03	-370,000 00	424,782 20	-434,777 38	-9,995 18	0 00	0 00	-9,995 18	0 00
08 Jan 04 09 Jan 04	FNMA 7 25 DUE 01-15-2010 REG SEDOL 2545725	-820,000 00	966,001 00	-967,081 76	-1,080 76	0 00	0 00	-1,080 76	0 00
	12 Dec 03	-820,000 00	966,001 00	-967,081 76	-1,080 76	0 00	0 00	-1,080 76	0 00
14 Jan 04 15 Jan 04	FNMA 7 25 DUE 01-15-2010 REG SEDOL 2545725	-580,000 00	693,108 70	-684,033 44	9,075 26	0 00	0 00	9,075 26	0 00
	12 Dec 03	-580,000 00	693,108 70	-684,033 44	9,075 26	0 00	0 00	9,075 26	0 00
16 Jul 04 19 Jul 04	FNMA 7 25 DUE 01-15-2010 REG SEDOL 2545725	-55,000 00	63,258 25	-63,014 14	244 11	0 00	0 00	244 11	0 00
	14 Jul 04	-55,000 00	63,258 25	-63,014 14	244 11	0 00	0 00	244 11	0 00
03 Jun 04 08 Jun 04	FNMA DTD 03/26/2001 5 5 03-15-2011 CUSIP 31359MHK2	-380,000 00	394,768 70	-393,224 00	1,544 70	0 00	0 00	1,544 70	0 00
	12 May 04	-380,000 00	394,768 70	-393,224 00	1,544 70	0 00	0 00	1,544 70	0 00
03 Jun 04 08 Jun 04	FNMA FNMA 6 05-15-2011 SEDOL 7134407	-275,000 00	293,222 87	-292,550 50	672 37	0 00	0 00	672 37	0 00
	12 May 04	-275,000 00	293,222 87	-292,550 50	672 37	0 00	0 00	672 37	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government agencies									
United States									
30 Apr 04	FNMA NT 3 75 09-15-2008/09-15-2005	-1,310,000 00	1,296,900.00	-1,310,602.60	-13,702 60	0 00	0.00	-13,702.60	0.00
03 Mar 04	CUSIP 31359MTF0								
	12 Dec 03	-1,310,000 00	1,296,900.00	-1,310,602.60	-13,702 60	0 00	0.00	13,702 60	0 00
08 Jan 04	FNMA NT 3 75 09-15-2008/09-15-2005	-690,000 00	690,676.20	-690,317 40	358 80	0 00	0.00	358 80	0.00
09 Jan 04	CUSIP 31359MTF0								
	12 Dec 03	-690,000 00	690,676.20	-690,317 40	358 80	0 00	0.00	358 80	0.00
28 Jul 04	FNMA NT 6 05-15-2008 SEDOL	-700,000 00	752,178 00	-751,742 00	436 00	0 00	0.00	436 00	0 00
29 Jul 04	2244895								
	07 May 04	-475,000 00	510,406 50	-510,176 60	229 90	0 00	0.00	229 90	0 00
	19 May 04	-225,000 00	241,771 50	-241,565 40	206 10	0 00	0.00	206 10	0.00
22 Jul 04	FNMA NT 6 05-15-2008 SEDOL	175,000 00	188,869 62	-187,959 80	909 82	0 00	0.00	909 82	0 00
27 Jul 04	2244895								
	07 May 04	-175,000 00	188,869 62	-187,959 80	909 82	0 00	0.00	909 82	0 00
Total United States			21,245,604.42	-21,287,958.02	-35,041.13	-7,312.47	0.00	-35,041.13	-7,312.47

Government bonds

Canada

29 Nov 04	CANADA(GOVT OF) 5% DEB	-285,000 00	251,587 87	-224,150 62	2,995 50	0 00	24,441.75	27,437.25	0 00
02 Dec 04	01/06/2014 CAD1000 SEDOL								
	2176352								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
Canada									
	17 Aug 04	-75,000 00	66,207 33	-58,870 78	954 00	0 00	6,382 55	7,336 55	0 00
	18 Aug 04	-25,000 00	22,069 11	-19,667 12	253 08	0 00	2,148 91	2,401 99	0 00
	18 Aug 04	-185,000 00	163,311 43	-145,612 72	1,788 42	0 00	15,910 29	17,698 71	0 00
29 Nov 04	CANADA(GOVT OF) 5% DEB	-475,000 00	420,320 12	-372,848 29	7,048 97	0 00	40,422 86	47,471 83	0 00
02 Dec 04	01/06/2014 CAD1000 SEDOL 2176352								
	17 Aug 04	-475 000 00	420,320 12	-372,848 29	7,048 97	0 00	40,422 86	47,471 83	0 00
29 Nov 04	CANADA(GOVT OF) 5% DEB	-160,000 00	141,622 22	-125,869 58	1,999 58	0 00	13,753 06	15,752 64	0 00
02 Dec 04	01/06/2014 CAD1000 SEDOL 2176352								
	18 Aug 04	-160,000 00	141,622 22	-125,869 58	1,999 58	0 00	13,753 06	15,752 64	0 00
13 Apr 04	CANADA(GOVT OF) 5 25% BDS	-725,000 00	568,529 29	-589,895 30	-19,262 96	0 00	-2,103 05	-21,366 01	0 00
16 Apr 04	1/6/2013 CAD1000 SEDOL 2080721								
	23 Mar 04	-725,000 00	568,529 29	-589,895 30	-19,262 96	0 00	-2,103 05	-21,366 01	0 00
08 Apr 04	CANADA(GOVT OF) 5 25% BDS	-350,000 00	280,212 68	-284,777 04	-6,965 44	0 00	2,401 08	-4,564 36	0 00
14 Apr 04	1/6/2013 CAD1000 SEDOL 2080721								
	23 Mar 04	-350,000 00	280,212 68	-284,777 04	-6,965 44	0 00	2,401 08	-4,564 36	0 00
21 Apr 04	CANADA(GOVT OF) 5 25% BDS	-350,000 00	268,903 23	-284,777 04	-10,703 32	0 00	-5,170 49	-15,873 81	0 00
26 Apr 04	1/6/2013 CAD1000 SEDOL 2080721								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
Canada										
	23 Mar 04		-350,000.00	268,903.23	-284,777.04	-10,703.32	0.00	-5,170.49	-15,873.81	0.00
29 Apr 04 04 Mar 04	CANADA(GOVT OF) 5 25% BDS 1/6/2013 CAD1000 SEDOL 2080721		-300,000.00	228,447.01	-244,094.61	-8,716.33	0.00	-6,931.27	-15,647.60	0.00
	23 Mar 04		-300,000.00	228,447.01	-244,094.61	-8,716.33	0.00	-6,931.27	-15,647.60	0.00
20 Apr 04 23 Apr 04	CANADA(GOVT OF) 5 25% BDS 1/6/2013 CAD1000 SEDOL 2080721		-175,000.00	134,870.26	-142,388.52	-5,483.16	0.00	-2,035.10	-7,518.26	0.00
	23 Mar 04		-175,000.00	134,870.26	-142,388.52	-5,483.16	0.00	-2,035.10	-7,518.26	0.00
Total Canada				2,294,492.68	-2,268,801.00	-39,087.16	0.00	64,778.84	25,691.68	0.00
France										
02 Dec 04 07 Dec 04	FRANCE(GOVT OF) 3 5% BTAN 12/1/09 EUR1 SEDOL 7760396		-630,000.00	857,693.82	-758,105.30	22,506.92	0.00	77,081.60	99,588.52	0.00
	16 Jun 04		-630,000.00	857,693.82	-758,105.30	22,506.92	0.00	77,081.60	99,588.52	0.00
17 Dec 04 22 Dec 04	FRANCE(GOVT OF) 3 5% BTAN 12/1/09 EUR1 SEDOL 7760396		-295,000.00	401,711.33	-354,985.82	11,190.22	0.00	35,535.29	46,725.51	0.00
	16 Jun 04		-295,000.00	401,711.33	-354,985.82	11,190.22	0.00	35,535.29	46,725.51	0.00
Total France				1,259,405.15	-1,113,091.12	33,697.14	0.00	112,616.89	146,314.03	0.00
Germany										

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
Germany										
10 Nov 04	GERMANY(FED REP) 3 25% BDS	-1,325,000 00	1,723,700 43	-1,582,719 82	35,589 61	0 00	105,391 00	140,980 61		0 00
15 Nov 04	17/4/09 EURO 01 SEDOL 7772841									
	24 May 04	-1,050,000 00	1 365,951 28	-1,242,898 56	30,440 35	0 00	92,612 37	123,052 72		0 00
	19 Jul 04	-275,000 00	357,749 15	-339,821 26	5,149 26	0 00	12,778 63	17,927 89		0 00
26 Nov 04	GERMANY(FED REP) 3 25% BDS	-1,175,000 00	1,575,086 83	-1,428,656 39	24,539 41	0 00	121,891 03	146,430 44		0 00
01 Dec 04	17/4/09 EURO 01 SEDOL 7772841									
	19 Jul 04	-450,000 00	603,224 74	-556,071 14	11,677 24	0 00	35,476 36	47,153 60		0 00
	06 Aug 04	-725,000 00	971,862 09	-872,585 25	12,862 17	0 00	86,414 67	99,276 84		0 00
01 Mar 04	GERMANY(FED REP) 3 5% BDS	-2,835,000 00	3,582,369 67	-3,510,518 03	57,240 42	0 00	14,611 22	71,851 64		0 00
04 Mar 04	10/10/08 EURO 01 SEDOL 7697955									
	19 Dec 03	-2,835,000 00	3,582,369 67	-3,510,518 03	57,240 42	0 00	14,611 22	71,851 64		0 00
11 May 04	GERMANY(FED REP) 3 5% BDS	-595,000 00	707,125 03	-754,569 50	-13,121 04	0 00	-34,323 43	-47,444 47		0 00
14 May 04	10/10/08 EURO 01 SEDOL 7697955									
	08 Mar 04	-595,000 00	707,125 03	-754,569 50	-13,121 04	0 00	-34,323 43	-47,444 47		0 00
04 Feb 04	GERMANY(FED REP) 3 5% BDS	-965,000 00	1,219,941 78	-1,194,938 24	7,330 80	0 00	17,672 74	25,003 54		0 00
09 Feb 04	10/10/08 EURO 01 SEDOL 7697955									
	19 Dec 03	-965,000 00	1,219,941 78	-1,194,938 24	7,330 80	0 00	17,672 74	25,003 54		0 00
29 Mar 04	GERMANY(FED REP) 3 5% BDS	-1,315,000 00	1,625,635 61	-1,667,662 00	1,272 76	0 00	-43,299 15	-42,026 39		0 00
01 Apr 04	10/10/08 EURO 01 SEDOL 7697955									
	08 Mar 04	-1,315,000 00	1,625,635 61	-1,667,662 00	1,272 76	0 00	-43,299 15	-42,026 39		0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
Germany									
07 Apr 04 14 Apr 04	GERMANY(FED REP) 3 5% BDS 10/10/08 EUR0 01 SEDOL 7697955	-940,000 00	1,150,332.84	-1,192,092.99	-7,113.59	0 00	-34,646.56	-41,760 15	0 00
	08 Mar 04	-940,000 00	1,150,332.84	-1,192,092.99	-7,113 59	0 00	-34,646.56	-41,760 15	0 00
08 Mar 04 11 Mar 04	GERMANY(FED REP) 3 75% BDS 4/1/09 EUR0 01 SEDOL 5598759	2,700,000 00	3,459,645.79	-3,441,973 39	18,780 55	0 00	-1,108 15	17,672 40	0 00
	01 Mar 04	-2,700,000 00	3,459,645 79	-3,441,973 39	18,780 55	0 00	-1,108 15	17,672 40	0 00
03 May 04 06 May 04	GERMANY(FED REP) 4 25% BDS 04/01/14 EUR0 01 SEDOL 7711275	-415,000 00	500,391 51	-533,942 36	-225 11	0 00	-33,325 74	-33,550 85	0 00
	14 Jan 04	-415,000 00	500,391 51	-533,942 36	-225 11	0 00	-33,325 74	-33,550 85	0 00
08 Jun 04 14 Jun 04	GERMANY(FED REP) 4 25% BDS 04/01/14 EUR0 01 SEDOL 7711275	-160,000 00	195,809 68	-205,857 30	-2,383 61	0 00	-7,664.01	10,047 62	0 00
	14 Jan 04	-160,000 00	195,809 68	-205,857 30	-2,383 61	0 00	-7,664.01	-10,047 62	0 00
10 Jun 04 15 Jun 04	GERMANY(FED REP) 4 25% BDS 04/07/14 EUR0 01 SEDOL B01DP02	-150,000 00	179,114 40	-183,056 41	-700 10	0 00	-3,241.91	-3,942.01	0 00
	08 Jun 04	-150,000 00	179,114 40	-183,056 41	-700.10	0 00	-3,241 91	-3,942.01	0 00
Total Germany			15,919,153.57	-15,695,986 43	121,210.10	0 00	101,957.04	223,167.14	0 00

Mexico

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
Mexico									
26 Apr 04	UTD MEXICAN STS MEDIUM TERM	-100,000 00	108,549 00	-112,600 00	-4,051 00	0 00	0 00	-4,051 00	0 00
29 Apr 04	NTS BOOK TRANCHE # TR 00009 8 DUE 09-24-2022 REG SEDOL 2986658								
14 Jan 04		-100,000 00	108,549 00	-112,600 00	-4,051 00	0 00	0 00	-4,051 00	0 00
26 Feb 04	UTD MEXICAN STS MEDIUM TERM	-225,000 00	253,462 50	-253,350 00	112 50	0 00	0 00	112 50	0 00
02 Mar 04	NTS BOOK TRANCHE # TR 00009 8 DUE 09-24-2022 REG SEDOL 2986658								
14 Jan 04		-225,000 00	253,462 50	-253,350 00	112 50	0 00	0 00	112 50	0 00
17 May 04	UTD MEXICAN STS MEDIUM TERM	-50,000 00	51,500 00	-56,300 00	-4,800 00	0 00	0 00	-4,800 00	0 00
20 May 04	NTS BOOK TRANCHE # TR 00009 8 DUE 09-24-2022 REG SEDOL 2986658								
14 Jan 04		-50,000 00	51,500 00	-56,300 00	-4,800 00	0 00	0 00	-4,800 00	0 00
Total Mexico			413,511.50	-422,250.00	-8,738.50	0.00	0.00	-8,738.50	0.00
Spain									
02 Dec 04	SPAIN(KINGDOM OF) 3 6% BDS	-135,000 00	184,330 41	-163,072 00	4,885 78	0 00	16,372 63	21,258 41	0 00
07 Dec 04	31/01/2009 EUR1000 SEDOL 7755411								
10 Jun 04		-135,000 00	184,330 41	-163,072 00	4,885 78	0 00	16,372 63	21,258 41	0 00
26 Nov 04	SPAIN(KINGDOM OF) 3 6% BDS	-140,000 00	190,413 15	-169,111 71	5,245 49	0 00	16,055 95	21,301 44	0 00
01 Dec 04	31/01/2009 EUR1000 SEDOL 7755411								
10 Jun 04		-140,000 00	190,413 15	-169,111 71	5,245 49	0 00	16,055 95	21,301 44	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade /Date Settle /Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
Spain										
24 May 04	SPAIN(KINGDOM OF) 6% BDS	-1,275,000 00	1,674,568 60	-1,717,869 52	-9,117 16	0 00	-34,183.76	-43,300.92		0 00
27 May 04	31/1/2008 EUR1000 SEDOL 5285987									
	15 Dec 03	-1,275,000 00	1,674,568 60	-1,717,869 52	-9,117 16	0 00	-34,183 76	-43,300 92		0 00
29 Apr 04	SPAIN(KINGDOM OF) 6% BDS	-910,000 00	1,185,211 02	-1,226,087.26	969 98	0 00	-41,846.22	-40,876.24		0 00
04 May 04	31/1/2008 EUR1000 SEDOL 5285987									
	15 Dec 03	-910,000 00	1,185,211 02	-1,226,087.26	969.98	0 00	-41,846.22	-40,876.24		0 00
14 Apr 04	SPAIN(KINGDOM OF) 6% BDS	-1,165,000 00	1,529,185 48	-1,569,661 16	4,647 98	0 00	-45,123 66	-40,475 68		0 00
19 Apr 04	31/1/2008 EUR1000 SEDOL 5285987									
	15 Dec 03	-1,165,000 00	1,529,185 48	-1,569,661 16	4,647 98	0 00	-45,123 66	-40,475 68		0 00
Total Spain			4,763,708.66	-4,845,801.65	6,632.07	0.00	-88,725.06	-82,092.99		0.00
United Kingdom										
16 Jun 04	TREASURY 5% STK 7/3/2008 GBP	-775,000 00	1,403,856 00	-1,441,263 06	-23,014 80	0 00	-14,392.26	-37,407 06		0 00
21 Jun 04	SEDOL 3173415									
	04 Feb 04	-775,000 00	1,403,856 00	1,441,263 06	-23,014 80	0 00	14,392.26	-37,407 06		0 00
Total United Kingdom			1,403,856.00	-1,441,263 06	-23,014.80	0 00	-14,392.26	-37,407.06		0.00
United States										
05 Nov 04	U S TREAS BDS 5 500 DUE	-345,000 00	369,796 88	-357,651 15	12,145 73	0 00	0 00	12,145 73		0 00
08 Nov 04	08-15-2028 REG SEDOL 2285269									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	05 Aug 04	-345,000 00	369,796 88	-357,651 15	12,145 73	0 00	0 00	12,145 73	0 00	
06 May 04	UNITED STATES TREAS NTS DTD	-485,000 00	462,208 79	-468,329 49	-6,120 70	0 00	0 00	-6,120 70	0 00	
07 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	26 Apr 04	-25,000 00	23,825 20	-24,139 65	-314 45	0 00	0 00	-314 45	0 00	
	26 Apr 04	-130,000 00	123,891 02	-125,546 48	-1,655 46	0 00	0 00	-1,655 46	0 00	
	26 Apr 04	-330,000 00	314,492 57	-318,643 36	-4,150 79	0 00	0 00	-4,150 79	0 00	
23 Mar 04	UNITED STATES TREAS NTS DTD	-285,000 00	291,768 75	-291,601 56	167 19	0 00	0 00	167 19	0 00	
26 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	23 Mar 04	-70,000 00	71,662 50	-71,629 69	32 81	0 00	0 00	32 81	0 00	
	23 Mar 04	-215,000 00	220,106 25	-219,971 87	134 38	0 00	0 00	134 38	0 00	
05 Mar 04	UNITED STATES TREAS NTS DTD	-670,000 00	679,421 88	-679,734 38	-312 50	0 00	0 00	-312 50	0 00	
08 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	05 Mar 04	-505,000 00	512,101 57	-512,259 38	-157 81	0 00	0 00	-157 81	0 00	
	05 Mar 04	-165,000 00	167,320 31	-167,475 00	-154 69	0 00	0 00	-154 69	0 00	
03 Jun 04	UNITED STATES TREAS NTS DTD	-85,000 00	80,431 25	-81,111 21	-679 96	0 00	0 00	-679 96	0 00	
04 Jun 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	27 May 04	-85,000 00	80,431 25	-81,111 21	-679 96	0 00	0 00	-679 96	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
14 May 04	UNITED STATES TREAS NTS DTD	-550,000.00	514,679.69	-514,966.80	-287.11	0.00	0.00	-287.11	0.00
17 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
11 May 04		-180,000.00	168,440.63	-169,031.25	-590.62	0.00	0.00	-590.62	0.00
13 May 04		-370,000.00	346,239.06	-345,935.55	303.51	0.00	0.00	303.51	0.00
21 Apr 04	UNITED STATES TREAS NTS DTD	-710,000.00	687,146.88	-688,617.84	-1,470.96	0.00	0.00	-1,470.96	0.00
22 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
19 Apr 04		-710,000.00	687,146.88	-688,617.84	-1,470.96	0.00	0.00	1,470.96	0.00
28 Apr 04	UNITED STATES TREAS NTS DTD	-155,000.00	149,332.81	-149,768.75	-435.94	0.00	0.00	-435.94	0.00
29 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
23 Apr 04		-155,000.00	149,332.81	-149,768.75	-435.94	0.00	0.00	-435.94	0.00
04 Mar 04	UNITED STATES TREAS NTS DTD	-75,000.00	74,833.01	-74,970.70	-137.69	0.00	0.00	-137.69	0.00
05 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
18 Feb 04		-75,000.00	74,833.01	-74,970.70	-137.69	0.00	0.00	137.69	0.00
27 Apr 01	UNITED STATES TREAS NTS DTD	-280,000.00	270,856.25	-270,550.00	306.25	0.00	0.00	306.25	0.00
28 Apr 01	00049 4% DUE02-15-2014 REG SEDOL 2376226								
23 Apr 04		-280,000.00	270,856.25	-270,550.00	306.25	0.00	0.00	306.25	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
12 May 04	UNITED STATES TREAS NTS DTD	-60,000 00	56,362 50	-56,343 75	18 75	0 00	0 00	18 75	0 00
13 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
11 May 04		-60,000 00	56,362 50	-56,343 75	18 75	0 00	0 00	18 75	0 00
10 Jun 04	UNITED STATES TREAS NTS DTD	-85,000 00	79,787 11	-80,343 50	-556 39	0 00	0 00	-556 39	0 00
14 Jun 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
03 Jun 04		-85,000 00	79,787 11	-80,343 50	-556 39	0 00	0 00	-556 39	0 00
23 Feb 04	UNITED STATES TREAS NTS DTD	-250,000 00	248,359 38	-249,902 34	-1,542 96	0 00	0 00	-1,542 96	0 00
24 Feb 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
18 Feb 04		-250,000 00	248,359 38	-249,902 34	-1,542 96	0 00	0 00	-1,542 96	0 00
07 May 04	UNITED STATES TREAS NTS DTD	-70,000 00	65,843 75	-67,582 81	-1,739 06	0 00	0 00	-1,739 06	0 00
10 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
26 Apr 04		-70,000 00	65,843 75	-67,582 81	-1,739 06	0 00	0 00	-1,739 06	0 00
27 Feb 04	UNITED STATES TREAS NTS DTD	-460,000 00	460,107 81	-459,820 31	287 50	0 00	0 00	287 50	0 00
01 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
18 Feb 04		-460,000 00	460,107 81	-459,820 31	287 50	0 00	0 00	287 50	0 00
27 May 04	UNITED STATES TREAS NTS DTD	-85,000 00	81,175 00	-80,367 13	807 87	0 00	0 00	807 87	0 00
28 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	20 May 04	-85,000 00	81,175.00	-80,367 13	807 87	0 00	0.00	807 87	0 00	
22 Apr 04	UNITED STATES TREAS NTS DTD	-3,615,000 00	3,509,091 80	-3,502,296 30	6,795 50	0 00	0.00	6,795.50	0 00	
23 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	19 Apr 04	-2,780,000 00	2,698,554 69	-2,696,278 33	2,276 36	0 00	0.00	2,276 36	0.00	
	20 Apr 04	-125,000 00	121,337 89	-120,449.22	888 67	0 00	0.00	888 67	0.00	
	21 Apr 04	-460,000 00	446,523 44	-444,475 00	2,048 44	0 00	0.00	2,048 44	0.00	
	21 Apr 04	-250,000 00	242,675.78	-241,093 75	1,582 03	0 00	0.00	1,582 03	0.00	
19 Feb 04	UNITED STATES TREAS NTS DTD	-360,000 00	357,806.25	-359,049 49	-1,243.24	0 00	0.00	-1,243.24	0 00	
20 Feb 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	12 Feb 04	-180,000 00	178,903 13	-179,119 80	-216 67	0 00	0.00	-216 67	0.00	
	18 Feb 04	-180,000 00	178,903 12	-179,929 69	-1,026 57	0 00	0.00	-1,026 57	0.00	
10 May 04	UNITED STATES TREAS NTS DTD	-2,000,000.00	1,881,562.50	-1,918,116 41	-36,553 91	0 00	0.00	-36,553 91	0 00	
11 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	29 Apr 04	-665,000 00	625,619 53	-637,257 03	-11,637 50	0 00	0.00	-11,637 50	0.00	
	30 Apr 04	-525,000 00	493,910 16	-504,574 22	-10,664 06	0 00	0.00	-10,664 06	0.00	
	03 May 04	-525,000 00	493,910 15	-503,753 91	-9,843 76	0 00	0.00	-9,843.76	0.00	
	05 May 04	-285,000 00	268,122.66	-272,531 25	-4,408 59	0 00	0.00	-4,408.59	0.00	
05 May 04	UNITED STATES TREAS NTS DTD	-295,000 00	282,278 12	-284,895 50	-2,617 38	0 00	0.00	-2,617 38	0 00	
08 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	26 Apr 04	-235,000 00	224,865 63	-226,949 41	-2,083 78	0 00	0 00	-2,083 78	0 00
	26 Apr 04	-55,000 00	52,628 12	-53,115 82	-487 70	0 00	0 00	-487 70	0 00
	26 Apr 04	-5,000 00	4,784 37	-4,830 27	-45 90	0 00	0 00	-45 90	0 00
06 May 04	UNITED STATES TREAS NTS DTD	-55,000 00	52,439 06	-53,107 22	-668 16	0 00	0 00	-668 16	0 00
07 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	26 Apr 04	-55,000 00	52,439 06	-53,107 22	-668 16	0 00	0 00	-668 16	0 00
20 Apr 04	UNITED STATES TREAS NTS DTD	-125,000 00	120,683 59	-121,235 54	-551 95	0 00	0 00	-551 95	0 00
21 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	19 Apr 04	-125,000 00	120,683 59	-121,235 54	-551 95	0 00	0 00	-551 95	0 00
25 Feb 04	UNITED STATES TREAS NTS DTD	-20,000 00	19,990 62	-19,992 19	-1 57	0 00	0 00	-1 57	0 00
26 Feb 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	18 Feb 04	-20,000 00	19,990 62	-19,992 19	-1 57	0 00	0 00	-1 57	0 00
05 Mar 04	UNITED STATES TREAS NTS DTD	-600,000 00	608,250 00	-599,677 35	8,572 65	0 00	0 00	8,572 65	0 00
08 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	18 Feb 04	-420,000 00	425,775 00	-419,835 94	5,939 06	0 00	0 00	5,939 06	0 00
	25 Feb 04	-115,000 00	116,581 25	-114,892 19	1,689 06	0 00	0 00	1,689 06	0 00
	25 Feb 04	-65,000 00	65,893 75	-64,949 22	944 53	0 00	0 00	944 53	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
10 Mar 04	UNITED STATES TREAS NTS DTD	-210,000.00	197,301.56	-200,250.00	-2,948.44	0.00	0.00	-2,948.44	0.00
11 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
05 May 04		-10,000.00	9,395.31	-9,562.50	-167.19	0.00	0.00	167.19	0.00
06 May 04		-200,000.00	187,906.25	-190,687.50	-2,781.25	0.00	0.00	-2,781.25	0.00
11 Mar 04	UNITED STATES TREAS NTS DTD	-55,000.00	51,717.19	-51,648.44	68.75	0.00	0.00	68.75	0.00
12 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
11 May 04		-55,000.00	51,717.19	-51,648.44	68.75	0.00	0.00	68.75	0.00
19 Apr 04	UNITED STATES TREAS NTS DTD	-4,075,000.00	3,955,296.87	-3,979,294.33	-23,997.46	0.00	0.00	23,997.46	0.00
20 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
29 Mar 04		-65,000.00	63,090.62	-65,517.97	-2,427.35	0.00	0.00	-2,427.35	0.00
30 Mar 04		-70,000.00	67,943.75	-70,812.50	-2,668.75	0.00	0.00	-2,668.75	0.00
01 Apr 04		-125,000.00	121,328.13	-126,171.87	-4,843.74	0.00	0.00	-4,843.74	0.00
02 Apr 04		-120,000.00	118,475.00	-118,987.50	-2,512.50	0.00	0.00	-2,512.50	0.00
02 Apr 04		-105,000.00	101,915.62	-104,081.25	-2,165.63	0.00	0.00	-2,165.63	0.00
05 Apr 04		-75,000.00	72,796.87	-73,675.78	-878.91	0.00	0.00	-878.91	0.00
05 Apr 04		-185,000.00	179,565.63	-181,907.03	-2,341.40	0.00	0.00	-2,341.40	0.00
06 Apr 04		-95,000.00	92,209.38	-93,634.38	-1,425.00	0.00	0.00	-1,425.00	0.00
07 Apr 04		-110,000.00	106,768.75	-108,710.94	-1,942.19	0.00	0.00	-1,942.19	0.00
08 Apr 04		-255,000.00	247,509.37	-250,886.13	-3,376.76	0.00	0.00	-3,376.76	0.00
12 Apr 04		-50,000.00	48,531.25	-49,085.94	-554.69	0.00	0.00	-554.69	0.00
12 Apr 04		20,000.00	19,412.50	-19,637.50	-225.00	0.00	0.00	-225.00	0.00
13 Apr 04		-525,000.00	509,578.13	-511,751.95	-2,173.82	0.00	0.00	-2,173.82	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	13 Apr 04	-1,025,000 00	994,890 62	-998,734 38	-3,843 76	0 00	0 00	-3,843 76	0 00
	14 Apr 04	-70,000 00	67,943 75	-67,714 06	229 69	0 00	0 00	229 69	0 00
	14 Apr 04	-65,000 00	63,090 63	-62,928 12	162 51	0 00	0 00	162 51	0 00
	14 Apr 04	-70,000 00	67,943 75	-67,785 16	158 59	0 00	0 00	158 59	0 00
	14 Apr 04	-45,000 00	43,678 12	-43,565 62	112 50	0 00	0 00	112 50	0 00
	14 Apr 04	-1,000,000 00	970,625 00	-963,906 25	6,718 75	0 00	0 00	6,718 75	0 00
23 Apr 04	UNITED STATES TREAS NTS DTD	-3,615,000 00	3,509,491 53	-3,511,068 75	-1,577 22	0 00	0 00	-1,577 22	0 00
27 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	23 Apr 04	-3,615,000 00	3,509,491 53	-3,511,068 75	-1,577 22	0 00	0 00	-1,577 22	0 00
04 May 04	UNITED STATES TREAS NTS DTD	-55,000 00	52,808 59	-53,133 01	-324 42	0 00	0 00	-324 42	0 00
05 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	26 Apr 04	-55,000 00	52,808 59	-53,133 01	-324 42	0 00	0 00	-324 42	0 00
19 Feb 04	UNITED STATES TREAS NTS DTD	-45,000 00	44,817 19	-44,982 42	-165 23	0 00	0 00	-165 23	0 00
20 Feb 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	18 Feb 04	-45,000 00	44,817 19	-44,982 42	-165 23	0 00	0 00	-165 23	0 00
04 Mar 04	UNITED STATES TREAS NTS DTD	-100,000 00	99,675 78	-99,960 94	-285 16	0 00	0 00	-285 16	0 00
05 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	18 Feb 04	-100,000 00	99,675 78	-99,960 94	-285 16	0 00	0 00	-285 16	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transaction	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
05 Mar 04	UNITED STATES TREAS NTS DTD	-1,100,000 00	1,115,468 75	-1,106,930 46	8,538 29	0 00	0.00	8,538.29	0.00
08 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	25 Feb 04	-410,000 00	415,765 63	-409,615 62	6,150 01	0 00	0.00	6,150.01	0.00
	25 Feb 04	185,000 00	187,601 56	-184,739 84	2,861 72	0 00	0.00	2,861.72	0.00
	05 Mar 04	-505,000.00	512,101.56	-512,575 00	-473 44	0 00	0.00	-473.44	0.00
30 Mar 04	UNITED STATES TREAS NTS DTD	-95,000 00	95,846 09	-97,121 09	-1,275 00	0 00	0.00	-1,275 00	0.00
31 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	23 Mar 04	-90,000.00	90,801 56	-92,081.25	-1,279 69	0 00	0.00	1,279 69	0.00
	29 Mar 04	-5,000 00	5,044.53	-5,039 84	4 69	0 00	0.00	4 69	0.00
16 Mar 04	UNITED STATES TREAS NTS DTD	-360,000 00	366,525 00	-366,525 00	0 00	0 00	0.00	0 00	0.00
17 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	16 Mar 04	-360,000 00	366,525 00	-366,525 00	0 00	0 00	0.00	0 00	0.00
09 Mar 04	UNITED STATES TREAS NTS DTD	-485,000 00	495,078 91	-491,820 31	3,258 60	0 00	0.00	3,258 60	0.00
10 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	05 Mar 04	-485,000.00	495,078 91	-491,820 31	3,258 60	0 00	0.00	3,258 60	0.00
10 May 04	UNITED STATES TREAS NTS DTD	-20,000 00	18,809 38	-19,165 63	-356 25	0 00	0.00	-356.25	0.00
11 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	29 Apr 04	20,000 00	18,809 38	-19,165 63	-356.25	0 00	0.00	-356.25	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
18 Feb 04	UNITED STATES TREAS NTS DTD	-245,000 00	244,588 48	-243,801 95	786 53	0 00	0 00	786 53	0 00	
19 Feb 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
12 Feb 04		-245,000 00	244,588 48	-243,801 95	786 53	0 00	0 00	786 53	0 00	
20 May 04	UNITED STATES TREAS NTS DTD	-85,000 00	80,431 25	-79,471 68	959 57	0 00	0 00	959 57	0 00	
21 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
13 May 04		-85,000 00	80,431 25	-79,471 68	959 57	0 00	0 00	959 57	0 00	
06 May 04	UNITED STATES TREAS NTS DTD	-50,000 00	47,671 88	-48,278 71	-606 83	0 00	0 00	-606 83	0 00	
07 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
26 Apr 04		-45,000 00	42,904 69	-43,451 37	-546 68	0 00	0 00	-546 68	0 00	
26 Apr 04		-5,000 00	4,767 19	-4,827 34	-60 15	0 00	0 00	-60 15	0 00	
11 May 04	UNITED STATES TREAS NTS DTD	-980,000 00	921,276 56	-922,871 09	-1,594 53	0 00	0 00	-1,594 53	0 00	
12 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
06 May 04		-25,000 00	23,501 95	-23,835 94	-333 99	0 00	0 00	-333 99	0 00	
07 May 04		-275,000 00	258,521 49	-259,359 37	-837 88	0 00	0 00	-837 88	0 00	
07 May 04		-375,000 00	352,529 29	-353,261 72	-732 43	0 00	0 00	-732 43	0 00	
11 May 04		-305,000 00	286,723 83	-286,414 06	309 77	0 00	0 00	309 77	0 00	
28 Apr 04	UNITED STATES TREAS NTS DTD	-150,000 00	144,234 38	-144,937 50	-703 12	0 00	0 00	-703 12	0 00	
29 Apr 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	23 Apr 04	-150,000 00	144,234.38	-144,937 50	-703 12	0 00	0 00	-703 12	0 00
30 Apr 04	UNITED STATES TREAS NTS DTD	-440,000 00	421,437.50	-425,134.38	-3,696 88	0 00	0.00	-3,696 88	0 00
03 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	23 Apr 04	-360,000 00	344,812.50	-347,850 00	-3,037 50	0 00	0.00	-3,037 50	0 00
	26 Apr 04	-80,000 00	76,625 00	-77,284 38	-659 38	0 00	0.00	-659 38	0 00
14 May 04	UNITED STATES TREAS NTS DTD	-220,000 00	205,648.44	-205,691 40	-42 96	0 00	0.00	-42.96	0 00
17 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	13 May 04	-220,000 00	205,648.44	-205,691 40	-42 96	0 00	0.00	-42 96	0 00
06 May 04	UNITED STATES TREAS NTS DTD	-50,000 00	47,671 88	-48,287 11	-615 23	0 00	0.00	-615.23	0 00
07 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	26 Apr 04	-50,000 00	47,671 88	-48,287 11	-615.23	0 00	0.00	-615.23	0 00
21 Apr 01	UNITED STATES TREAS NTS DTD	-460,000 00	444,227 85	-446,146 77	-1,918 92	0 00	0.00	-1,918 92	0 00
27 Apr 01	00049 4% DUE02-15-2014 REG SEDOL 2376226								
	19 Apr 04	-460,000 00	444,227 85	-446,146 77	-1,918.92	0 00	0.00	-1,918 92	0 00
05 Mar 01	UNITED STATES TREAS NTS DTD	-120,000.00	121,668 75	-121,717 18	-48 43	0 00	0.00	-48 43	0 00
08 Mar 01	00049 4% DUE02-15-2014 REG SEDOL 2376226								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	05 Mar 04		-95,000 00	96,321 09	-96,365 62	-44 53	0 00	0 00	-44 53	0 00
	05 Mar 04		-25,000 00	25,347 66	-25,351 56	-3 90	0 00	0 00	-3 90	0 00
08 Mar 04	UNITED STATES TREAS NTS DTD		-590,000 00	600,785 94	-598,296 88	2,489 06	0 00	0 00	2,489 06	0 00
09 Mar 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	05 Mar 04		-590,000 00	600,785 94	-598,296 88	2,489 06	0 00	0 00	2,489 06	0 00
10 May 04	UNITED STATES TREAS NTS DTD		-520,000 00	489,450 00	-501,021 89	-11,571 89	0 00	0 00	-11,571 89	0 00
11 May 04	00049 4% DUE02-15-2014 REG SEDOL 2376226									
	26 Apr 04		-280,000 00	263,550 00	-270,331 26	-6,781 26	0 00	0 00	-6,781 26	0 00
	29 Apr 04		-15,000 00	14,118 75	-14,374 22	-255 47	0 00	0 00	-255 47	0 00
	29 Apr 04		-225,000 00	211,781 25	-216,316 41	-4,535 16	0 00	0 00	-4,535 16	0 00
09 Jul 04	UNITED STATES TREAS NTS DTD		-40,000 00	40,656 25	-40,662 50	-6 25	0 00	0 00	-6 25	0 00
12 Jul 04	00059 4% DUE06-15-2009 REG SEDOL B01G1Q9									
	07 Jul 04		-40,000 00	40,656 25	-40,662 50	-6 25	0 00	0 00	-6 25	0 00
28 Jun 04	UNITED STATES TREAS NTS DTD		-130,000 00	130,634 77	-130,467 19	167 58	0 00	0 00	167 58	0 00
29 Jun 04	00059 4% DUE06-15-2009 REG SEDOL B01G1Q9									
	23 Jun 04		-75,000 00	75,366 21	-75,269 53	96 68	0 00	0 00	96 68	0 00
	23 Jun 04		-55,000 00	55,268 56	-55,197 66	70 90	0 00	0 00	70 90	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
17 Jun 04	UNITED STATES TREAS NTS DTD	-70,000 00	70,000.00	-69,781.25	218.75	0.00	0.00	218.75	0.00	
18 Jun 04	00059 4% DUE06-15-2009 REG SEDOL B01G1Q9									
15 Jun 04		70,000 00	70,000 00	-69,781.25	218.75	0.00	0.00	218.75	0.00	
14 Jun 04	UNITED STATES TREAS NTS DTD	-45,000 00	44,794.34	-44,880.47	-86.13	0.00	0.00	-86.13	0.00	
17 Jun 04	00059 4% DUE06-15-2009 REG SEDOL B01G1Q9									
14 Jun 04		-45,000 00	44,794.34	-44,880.47	-86.13	0.00	0.00	-86.13	0.00	
03 Nov 04	UNITED STATES TREAS NTS DTD	-145,000 00	144,682.81	-144,501.56	181.25	0.00	0.00	181.25	0.00	
04 Nov 04	00064 2 75% DUE 08-15-2007 REG SEDOL B02GN51									
08 Sep 04		-145,000 00	144,682.81	-144,501.56	181.25	0.00	0.00	181.25	0.00	
25 Aug 04	UNITED STATES TREAS NTS DTD	-180,000 00	179,606.25	-179,606.25	0.00	0.00	0.00	0.00	0.00	
30 Aug 04	00064 2 75% DUE 08-15-2007 REG SEDOL B02GN51									
25 Aug 04		-180,000 00	179,606.25	-179,606.25	0.00	0.00	0.00	0.00	0.00	
20 Sep 04	UNITED STATES TREAS NTS DTD	-10,000 00	10,001.56	-9,965.63	35.93	0.00	0.00	35.93	0.00	
21 Sep 04	00064 2 75% DUE 08-15-2007 REG SEDOL B02GN51									
08 Sep 04		-10,000 00	10,001.56	-9,965.63	35.93	0.00	0.00	35.93	0.00	
09 Sep 01	UNITED STATES TREAS NTS DTD	-3,030,000 00	3,023,371.88	-3,022,614.07	757.81	0.00	0.00	757.81	0.00	
10 Sep 01	00067 2 375% DUE 08-31-2006 REG SEDOL B02NR38									

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		Realized gain/loss								
Trade Date	Security Description			Market		Translation		Total		
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term		Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	26 Aug 04	-1,940,000 00	1,935,756 25	-1,934,998 44	757 81	0 00	0 00	757 81	0 00	
	26 Aug 04	-1,090,000 00	1,087,615 63	-1,087,615 63	0 00	0 00	0 00	0 00	0 00	
23 Sep 04	24 Sep 04	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-70,000 00	69,904 30	-69,895 32	8 98	0 00	0 00	8 98	0 00
	14 Sep 04		-70,000 00	69,904 30	-69,895 32	8 98	0 00	0 00	8 98	0 00
14 Sep 04	15 Sep 04	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-3,030,000 00	3,026,212 50	-3,023,052 82	3,159 68	0 00	0 00	3,159 68	0 00
	09 Sep 04		-3,030,000 00	3,026,212 50	-3,023,052 82	3,159 68	0 00	0 00	3,159 68	0 00
23 Sep 04	24 Sep 04	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-560,000 00	559,431 25	-559,162 57	268 68	0 00	0 00	268 68	0 00
	14 Sep 04		-560,000 00	559,431 25	-559,162 57	268 68	0 00	0 00	268 68	0 00
30 Aug 04	01 Sep 04	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-300,000 00	299,507 81	-299,343 75	164 06	0 00	0 00	164 06	0 00
	26 Aug 04		-300,000 00	299,507 81	-299,343 75	164 06	0 00	0 00	164 06	0 00
26 Oct 04	27 Oct 04	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-2,400,000 00	2,395,500 00	-2,396,410 99	-910 99	0 00	0 00	-910 99	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Transition	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	14 Sep 04		-2,400,000.00	2,395,500.00	-2,396,410.99	-910.99	0.00	0.00	-910.99	0.00
12 Nov 04	UNITED STATES TREAS NTS DTD		-2,400,000.00	2,383,500.00	-2,395,456.08	-11,956.08	0.00	0.00	-11,956.08	0.00
15 Nov 04	00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38									
	26 Oct 04		-2,400,000.00	2,383,500.00	-2,395,456.08	-11,956.08	0.00	0.00	-11,956.08	0.00
08 Sep 04	UNITED STATES TREAS NTS DTD		-1,425,000.00	1,422,328.12	-1,421,882.81	445.31	0.00	0.00	445.31	0.00
09 Sep 04	00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38									
	26 Aug 04		-1,425,000.00	1,422,328.12	-1,421,882.81	445.31	0.00	0.00	445.31	0.00
30 Nov 04	UNITED STATES TREAS NTS DTD		-2,400,000.00	2,377,500.00	-2,383,473.62	-5,973.62	0.00	0.00	-5,973.62	0.00
01 Dec 04	00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38									
	12 Nov 04		-2,400,000.00	2,377,500.00	-2,383,473.62	-5,973.62	0.00	0.00	-5,973.62	0.00
06 Oct 04	UNITED STATES TREAS NTS DTD		-1,080,000.00	1,074,600.00	-1,077,212.80	-2,612.80	0.00	0.00	-2,612.80	0.00
07 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	05 Oct 04		-1,080,000.00	1,074,600.00	-1,077,212.80	-2,612.80	0.00	0.00	-2,612.80	0.00
08 Oct 01	UNITED STATES TREAS NTS DTD		-1,080,000.00	1,080,000.00	-1,073,735.84	6,264.16	0.00	0.00	6,264.16	0.00
12 Oct 01	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	07 Oct 04		-1,080,000.00	1,080,000.00	-1,073,735.84	6,264.16	0.00	0.00	6,264.16	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
07 Oct 04	UNITED STATES TREAS NTS DTD	-1,080,000 00	1,074,093 75	-1,074,512 77	-419 02	0 00	0 00	-419 02	0 00
08 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67								
06 Oct 04		-1,080,000 00	1,074,093 75	-1,074,512 77	-419 02	0 00	0 00	-419 02	0 00
17 Nov 04	UNITED STATES TREAS NTS DTD	-85,000 00	84,375 78	-85,514 98	-1,139 20	0 00	0 00	-1,139 20	0 00
18 Nov 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67								
14 Oct 04		-85,000 00	84,375 78	-85,514 98	-1,139 20	0 00	0 00	-1,139 20	0 00
05 Oct 04	UNITED STATES TREAS NTS DTD	-1,575,000 00	1,571,062 50	-1,571,409 83	-347 33	0 00	0 00	-347 33	0 00
06 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67								
04 Oct 04		-1,460,000 00	1,456,350 00	-1,456,706 62	-356 62	0 00	0 00	-356 62	0 00
05 Oct 04		-115,000 00	114,712 50	-114,703 21	9 29	0 00	0 00	9 29	0 00
06 Oct 04	UNITED STATES TREAS NTS DTD	-380,000 00	378,931 25	-379,019 32	-88 07	0 00	0 00	-88 07	0 00
07 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67								
05 Oct 04		-380,000 00	378,931 25	-379,019 32	-88 07	0 00	0 00	-88 07	0 00
04 Oct 04	UNITED STATES TREAS NTS DTD	-115,000 00	114,739 45	-114,766 41	-26 96	0 00	0 00	-26 96	0 00
07 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67								
01 Oct 04		-115,000 00	114,739 45	-114,766 41	-26 96	0 00	0 00	-26 96	0 00

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Trade / Date Settle / Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
13 Oct 04	UNITED STATES TREAS NTS DTD	-1,080,000 00	1,084,387.50	-1,081,595 85	2,791 65	0 00	0 00	2,791 65	0 00	
14 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	12 Oct 04	-1,080,000 00	1,084,387.50	-1,081,595 85	2,791 65	0 00	0 00	2,791 65	0 00	
12 Oct 04	UNITED STATES TREAS NTS DTD	-1,080,000 00	1,081,687.50	-1,079,908.33	1,779 17	0 00	0 00	1,779 17	0 00	
13 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	08 Oct 04	-1,080,000 00	1,081,687 50	-1,079,908 33	1,779 17	0 00	0 00	1,779.17	0 00	
14 Oct 04	UNITED STATES TREAS NTS DTD	-1,080,000 00	1,086,750 00	-1,084,294 36	2,455 64	0 00	0 00	2,455 64	0 00	
15 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	13 Oct 04	-1,080,000 00	1,086,750 00	-1,084,294 36	2,455 64	0 00	0 00	2,455 64	0 00	
04 Oct 04	UNITED STATES TREAS NTS DTD	-1,575,000 00	1,571,554 69	-1,571,774 96	-220.27	0 00	0 00	-220.27	0 00	
05 Oct 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	01 Oct 04	-1,460,000 00	1,456,806 25	-1,457,034 37	-228 12	0 00	0 00	-228 12	0 00	
	04 Oct 04	-115,000 00	114,748 44	-114,740 59	7 85	0 00	0 00	7 85	0 00	
15 Nov 04	UNITED STATES TREAS NTS DTD	-995,000 00	988,936 72	-1,001,028.31	-12,091 59	0 00	0 00	-12,091 59	0 00	
16 Nov 04	00068 3 375%DUE 09-15-2009 REG SEDOL B02SK67									
	14 Oct 04	-995,000 00	988,936 72	-1,001,028 31	-12,091 59	0 00	0 00	-12,091 59	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
29 Nov 04 30 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-5,280,000 00	5,228,850 00	-5,239,253 24	-10,403 24	0 00	0 00	-10,403 24	0 00
	23 Nov 04	-5,280,000 00	5,228,850 00	-5,239,253 24	-10,403 24	0 00	0 00	-10,403 24	0 00
29 Dec 04 30 Dec 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-300,000 00	296,812 50	-297,635 46	-822 96	0 00	0 00	-822 96	0 00
	15 Dec 04	-300,000 00	296,812 50	-297,635 46	-822 96	0 00	0 00	-822 96	0 00
10 Nov 04 15 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-80,000 00	79,490 62	-79,496 46	-5 84	0 00	0 00	-5 84	0 00
	09 Nov 04	-80,000 00	79,490 62	-79,496 46	-5 84	0 00	0 00	-5 84	0 00
16 Dec 04 22 Dec 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-25,000 00	24,779 87	-24,795 22	-15 35	0 00	0 00	-15 35	0 00
	14 Dec 04	-25,000 00	24,779 87	-24,795 22	-15 35	0 00	0 00	-15 35	0 00
05 Nov 04 08 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-120,000 00	119,310 94	-119,381 25	-70 31	0 00	0 00	-70 31	0 00
	05 Nov 04	-120,000 00	119,310 94	-119,381 25	-70 31	0 00	0 00	-70 31	0 00
05 Nov 04 08 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-2,450,000 00	2,436,984 38	-2,437,118 39	-134 01	0 00	0 00	-134 01	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	05 Nov 04	-1,010,000.00	1,004,634.38	-1,004,792.19	-157.81	0.00	0.00	-157.81	0.00
	05 Nov 04	-690,000.00	686,334.37	-686,334.38	-0.01	0.00	0.00	-0.01	0.00
	05 Nov 04	-750,000.00	746,015.63	-745,891.82	23.81	0.00	0.00	23.81	0.00
10 Nov 04	UNITED STATES TREAS NTS DTD	-5,275,000.00	5,240,382.81	-5,241,675.49	-1,292.68	0.00	0.00	1,292.68	0.00
12 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
	09 Nov 04	-2,370,000.00	2,354,446.87	-2,355,082.75	-635.88	0.00	0.00	-635.88	0.00
	10 Nov 04	-80,000.00	79,475.00	-79,469.69	5.31	0.00	0.00	5.31	0.00
	10 Nov 04	-2,825,000.00	2,806,460.94	-2,807,123.05	-662.11	0.00	0.00	-662.11	0.00
15 Nov 04	UNITED STATES TREAS NTS DTD	-5,195,000.00	5,159,284.38	-5,160,563.23	-1,278.85	0.00	0.00	1,278.85	0.00
16 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
	10 Nov 04	-5,195,000.00	5,159,284.38	-5,160,563.23	-1,278.85	0.00	0.00	1,278.85	0.00
27 Dec 04	UNITED STATES TREAS NTS DTD	-1,300,000.00	1,287,406.25	-1,289,738.18	-2,331.93	0.00	0.00	2,331.93	0.00
28 Dec 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
	14 Dec 04	-50,000.00	49,515.63	-49,590.44	-74.81	0.00	0.00	74.81	0.00
	15 Dec 04	-1,250,000.00	1,237,890.62	-1,240,147.74	-2,257.12	0.00	0.00	2,257.12	0.00
16 Dec 04	UNITED STATES TREAS NTS DTD	-25,000.00	24,782.23	-24,795.22	-12.99	0.00	0.00	12.99	0.00
17 Dec 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
	14 Dec 04	-25,000.00	24,782.23	-24,795.22	-12.99	0.00	0.00	12.99	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
14 Dec 04	UNITED STATES TREAS NTS DTD	-1,200,000 00	1,190,250 00	-1,189,332 48	917 52	0 00	0 00	917 52	0 00
15 Dec 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
30 Nov 04		-1,200,000 00	1,190,250 00	-1,189,332 48	917 52	0 00	0 00	917 52	0 00
19 Nov 04	UNITED STATES TREAS NTS DTD	-475,000 00	471,344 73	-471,270 02	74 71	0 00	0 00	74 71	0 00
23 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
19 Nov 04		-475,000 00	471,344 73	-471,270 02	74 71	0 00	0 00	74 71	0 00
17 Nov 04	UNITED STATES TREAS NTS DTD	-5,195,000 00	5,164,154 69	-5,159,104 94	5,049 75	0 00	0 00	5,049 75	0 00
18 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
16 Nov 04		-5,195,000 00	5,164,154 69	-5,159,104 94	5,049 75	0 00	0 00	5,049 75	0 00
23 Nov 04	UNITED STATES TREAS NTS DTD	-5,280,000 00	5,240,400 00	-5,236,895 66	3,504 34	0 00	0 00	3,504 34	0 00
24 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
22 Nov 04		-5,280,000 00	5,240,400 00	-5,236,895 66	3,504 34	0 00	0 00	3,504 34	0 00
19 Nov 04	UNITED STATES TREAS NTS DTD	-5,755,000 00	5,710,039 06	-5,716,565 23	-6,526 17	0 00	0 00	-6,526 17	0 00
22 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								
18 Nov 04		-5,755,000 00	5,710,039 06	-5,716,565 23	-6,526 17	0 00	0 00	-6,526 17	0 00
21 Dec 04	UNITED STATES TREAS NTS DTD	-200,000 00	198,125 00	-198,361 78	-236 78	0 00	0 00	-236 78	0 00
22 Dec 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86								

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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	Transition	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	14 Dec 04		-200,000 00	198,125 00	-198,361 78	-236 78	0.00	0.00	-236 78	0.00
18 Nov 04 19 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86		-840,000 00	834,487 50	-834,984 68	-497 18	0.00	0.00	-497 18	0.00
	17 Nov 04		-840,000 00	834,487 50	-834,984 68	-497 18	0.00	0.00	-497 18	0.00
15 Dec 04 16 Dec 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86		-4,080,000 00	4,048,125 00	-4,043,730 43	4,394 57	0.00	0.00	4,394 57	0.00
	30 Nov 04		-4,080,000 00	4,048,125 00	-4,043,730 43	4,394 57	0.00	0.00	4,394 57	0.00
18 Nov 04 19 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86		-5,755,000 00	5,717,232 81	-5,719,810 45	-2,577 64	0.00	0.00	-2,577 64	0.00
	17 Nov 04		-4,355,000 00	4,326,420 31	-4,328,997 95	-2,577 64	0.00	0.00	-2,577 64	0.00
	18 Nov 04		-1,400,000 00	1,390,812 50	-1,390,812 50	0.00	0.00	0.00	0.00	0.00
22 Nov 04 23 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86		-5,280,000 00	5,237,100 00	-5,238,538 38	-1,438 38	0.00	0.00	-1,438 38	0.00
	19 Nov 04		-5,280,000 00	5,237,100 00	-5,238,538 38	-1,438 38	0.00	0.00	-1,438 38	0.00
16 Nov 04 17 Nov 04	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86		-5,195,000 00	5,159,284 38	-5,159,140 84	143 54	0.00	0.00	143 54	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	15 Nov 04		-5,195,000 00	5,159,284 38	-5,159,140 84	143 54	0 00	0 00	143 54	0 00
08 Nov 04	UNITED STATES TREAS NTS DTD		-2,450,000 00	2,436,218 75	-2,436,754 63	-535 88	0 00	0 00	-535 88	0 00
09 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86									
	05 Nov 04		-1,700,000 00	1,690,437 50	-1,690,914 79	-477 29	0 00	0 00	-477 29	0 00
	05 Nov 04		-750,000 00	745,781 25	-745,839 84	-58 59	0 00	0 00	-58 59	0 00
21 Dec 04	UNITED STATES TREAS NTS DTD		-900,000 00	891,632 81	-892,628 00	-995 19	0 00	0 00	-995 19	0 00
23 Dec 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86									
	14 Dec 04		-900,000 00	891,632 81	-892,628 00	-995 19	0 00	0 00	-995 19	0 00
09 Nov 04	UNITED STATES TREAS NTS DTD		-2,450,000 00	2,434,687 50	-2,436,151 13	-1,463 63	0 00	0 00	-1,463 63	0 00
10 Nov 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86									
	08 Nov 04		-2,450,000 00	2,434,687 50	-2,436,151 13	-1,463 63	0 00	0 00	-1,463 63	0 00
30 Nov 04	UNITED STATES TREAS NTS DTD		-5,280,000 00	5,233,800 00	-5,228,747 36	5,052 64	0 00	0 00	5,052 64	0 00
01 Dec 04	00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86									
	29 Nov 04		-5,280,000 00	5,233,800 00	-5,228,747 36	5,052 64	0 00	0 00	5,052 64	0 00
08 Dec 04	UNITED STATES TREAS NTS DTD		-855,000 00	855,267 19	-851,730 05	3,537 14	0 00	0 00	3,537 14	0 00
09 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7									
	07 Dec 04		-855,000 00	855,267 19	-851,730 05	3,537 14	0 00	0 00	3,537 14	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	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
14 Dec 04	UNITED STATES TREAS NTS DTD	-530,000.00	529,834.38	-529,306.16	528.22	0.00	0.00	528.22	0.00	
15 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7									
	13 Dec 04	-530,000.00	529,834.38	-529,306.16	528.22	0.00	0.00	528.22	0.00	
16 Dec 04	UNITED STATES TREAS NTS DTD	-530,000.00	528,509.38	-530,965.44	-2,456.06	0.00	0.00	2,456.06	0.00	
17 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7									
	15 Dec 04	-530,000.00	528,509.38	-530,965.44	-2,456.06	0.00	0.00	-2,456.06	0.00	
13 Dec 04	UNITED STATES TREAS NTS DTD	-725,000.00	724,093.75	-724,275.44	-181.69	0.00	0.00	-181.69	0.00	
14 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7									
	10 Dec 04	-725,000.00	724,093.75	-724,275.44	-181.69	0.00	0.00	181.69	0.00	
09 Dec 04	UNITED STATES TREAS NTS DTD	-855,000.00	853,396.88	-855,204.76	-1,807.88	0.00	0.00	-1,807.88	0.00	
10 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7									
	08 Dec 04	-855,000.00	853,396.88	-855,204.76	-1,807.88	0.00	0.00	-1,807.88	0.00	
07 Dec 04	UNITED STATES TREAS NTS DTD	-855,000.00	851,793.75	-850,516.41	1,277.34	0.00	0.00	1,277.34	0.00	
08 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7									
	02 Dec 04	-100,000.00	99,625.00	-98,859.38	765.62	0.00	0.00	765.62	0.00	
	06 Dec 04	-255,000.00	254,043.75	-253,844.53	199.22	0.00	0.00	199.22	0.00	
	06 Dec 04	-500,000.00	498,125.00	-497,812.50	312.50	0.00	0.00	312.50	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
10 Dec 04	UNITED STATES TREAS NTS DTD	-725,000 00	724,320 31	-723,490 78	829 53	0 00	0 00	829 53	0 00
13 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7								
09 Dec 04		-725,000 00	724,320 31	-723,490 78	829 53	0 00	0 00	829 53	0 00
16 Nov 04	UNITED STATES TREAS NTS DTD	-810,000 00	807,785 16	-807,785 16	0 00	0 00	0 00	0 00	0 00
17 Nov 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7								
10 Nov 04		-810,000 00	807,785 16	-807,785 16	0 00	0 00	0 00	0 00	0 00
10 Dec 04	UNITED STATES TREAS NTS DTD	-130,000 00	129,837 50	-129,729 38	108 12	0 00	0 00	108 12	0 00
13 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7								
09 Dec 04		-130,000 00	129,837 50	-129,729 38	108 12	0 00	0 00	108 12	0 00
21 Dec 04	UNITED STATES TREAS NTS DTD	-530,000 00	528,509 38	-528,424 12	85 26	0 00	0 00	85 26	0 00
22 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7								
16 Dec 04		-530,000 00	528,509 38	-528,424 12	85 26	0 00	0 00	85 26	0 00
29 Nov 04	UNITED STATES TREAS NTS DTD	-125,000 00	123,828 12	-124,218 75	-390 63	0 00	0 00	-390 63	0 00
02 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7								
26 Nov 04		-125,000 00	123,828 12	-124,218 75	-390 63	0 00	0 00	-390 63	0 00
15 Dec 04	UNITED STATES TREAS NTS DTD	-530,000 00	530,993 75	-529,804 54	1,189 21	0 00	0 00	1,189 21	0 00
16 Dec 04	00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	14 Dec 04	-530,000.00	530,993.75	-529,804.54	1,189.21	0.00	0.00	1,189.21	0.00	
17 Nov 04	18 Nov 04	UNITED STATES TREAS NTS DTD 00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7	-790,000.00	787,716.41	-787,839.84	-123.43	0.00	0.00	-123.43	0.00
	10 Nov 04		-790,000.00	787,716.41	-787,839.84	-123.43	0.00	0.00	-123.43	0.00
14 Dec 04	15 Dec 04	UNITED STATES TREAS NTS DTD 00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7	-195,000.00	194,542.97	-194,744.72	-201.75	0.00	0.00	-201.75	0.00
	13 Dec 04		-195,000.00	194,542.97	-194,744.72	-201.75	0.00	0.00	-201.75	0.00
21 Dec 04	22 Dec 04	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-350,000.00	348,906.25	-348,742.19	164.06	0.00	0.00	164.06	0.00
	17 Dec 04		-350,000.00	348,906.25	-348,742.19	164.06	0.00	0.00	164.06	0.00
22 Dec 04	23 Dec 04	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-850,000.00	847,609.38	-847,542.97	66.41	0.00	0.00	66.41	0.00
	21 Dec 04		-750,000.00	747,890.63	-747,832.03	58.60	0.00	0.00	58.60	0.00
	21 Dec 04		-100,000.00	99,718.75	-99,710.94	7.81	0.00	0.00	7.81	0.00
29 Dec 04	30 Dec 04	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-690,000.00	684,178.12	-687,731.52	-3,553.40	0.00	0.00	-3,553.40	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	21 Dec 04	-350,000 00	347,046 87	-348,777 07	-1,730 20	0 00	0 00	-1,730 20	0 00
	22 Dec 04	-340,000 00	337,131 25	-338,954 45	-1,823 20	0 00	0 00	-1,823 20	0 00
23 Jun 04	UNITED STATES TREAS NTS DTD	-255,000 00	254,382 42	-254,681 25	-298 83	0 00	0 00	-298 83	0 00
24 Jun 04	05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9								
	03 Jun 04	-255,000 00	254,382 42	-254,681 25	-298 83	0 00	0 00	-298 83	0 00
29 Jul 04	UNITED STATES TREAS NTS DTD	-750,000 00	750,703 12	-749,707 03	996 09	0 00	0 00	996 09	0 00
30 Jul 04	05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9								
	28 Jul 04	-750,000 00	750,703 12	-749,707 03	996 09	0 00	0 00	996 09	0 00
06 Jul 04	UNITED STATES TREAS NTS DTD	-1,360,000 00	1,366,906 25	-1,357,269 53	9,636 72	0 00	0 00	9,636 72	0 00
07 Jul 04	05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9								
	03 Jun 04	-170,000 00	170,863 28	-169,787 50	1,075 78	0 00	0 00	1,075 78	0 00
	04 Jun 04	-965,000 00	969,900 39	-962,587 50	7,312 89	0 00	0 00	7,312 89	0 00
	04 Jun 04	-225,000 00	226,142 58	-224,894 53	1,248 05	0 00	0 00	1,248 05	0 00
03 Aug 04	UNITED STATES TREAS NTS DTD	-170,000 00	170,650 78	-169,933 59	717 19	0 00	0 00	717 19	0 00
06 Aug 04	05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9								
	28 Jul 04	-170,000 00	170,650 78	-169,933 59	717 19	0 00	0 00	717 19	0 00
16 Jul 04	UNITED STATES TREAS NTS DTD	-85,000 00	85,561 13	-85,332 03	229 10	0 00	0 00	229 10	0 00
21 Jul 04	05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	15 Jul 04	-85,000 00	85,561 13	-85,332 03	229.10	0.00	0.00	229.10	0.00
02 Aug 04 05 Aug 04	UNITED STATES TREAS NTS DTD 05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9	-5,000 00	5,018.55	-4,998 05	20 50	0 00	0.00	20 50	0 00
	28 Jul 04	-5,000 00	5,018 55	-4,998 05	20 50	0 00	0.00	20 50	0 00
06 Aug 04 09 Aug 04	UNITED STATES TREAS NTS DTD 05/17/2004 3 125% DUE 05-15-2007 REG SEDOL B013JT9	-30,000 00	30,316 41	-29,988.28	328 13	0 00	0.00	328 13	0 00
	28 Jul 04	-30,000 00	30,316 41	-29,988 28	328 13	0 00	0.00	328 13	0.00
06 Dec 04 07 Dec 04	UNITED STATES TREAS NTS DTD 08/15/2000 5 75% DUE 08-15-2010 REG SEDOL 2619329	-20,000 00	22,057 81	-21,953 12	104 69	0 00	0.00	104 69	0.00
	29 Nov 04	-20,000 00	22,057 81	-21,953 12	104 69	0 00	0.00	104 69	0.00
13 Jan 04 14 Jan 04	UNITED STATES TREAS NTS DTD 08/15/2000 5 75% DUE 08-15-2010 REG SEDOL 2619329	-120,000 00	136,064 06	-136,387 50	-323 44	0 00	0.00	-323 44	0 00
	12 Jan 04	-120,000 00	136,064 06	-136,387 50	-323 44	0 00	0.00	-323 44	0.00
25 Oct 04 26 Oct 04	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032058	-2,875,000 00	2,875,000 00	-2,874,918 55	81 45	0 00	0.00	81 45	0 00
	22 Oct 04	-2,875,000 00	2,875,000 00	2,874,918 55	81 45	0 00	0.00	81 45	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
26 Oct 04	UNITED STATES TREAS NTS NT 2 5%	-2,875,000 00	2,874,101 56	-2,874,918 55	-816 99	0 00	0 00	-816 99	0 00
27 Oct 04	DUE 09-30-2006 REG SEDOL B032D58								
25 Oct 04		-2,875,000 00	2,874,101 56	-2,874,918 55	-816 99	0 00	0 00	-816 99	0 00
22 Oct 04	UNITED STATES TREAS NTS NT 2 5%	-2,875,000 00	2,875,000 00	-2,871,161 36	3,838 64	0 00	0 00	3,838 64	0 00
25 Oct 04	DUE 09-30-2006 REG SEDOL B032D58								
21 Oct 04		-2,875,000 00	2,875,000 00	-2,871,161 36	3,838 64	0 00	0 00	3,838 64	0 00
03 Nov 04	UNITED STATES TREAS NTS NT 2 5%	-3,380,000 00	3,375,775 00	-3,375,700 78	74 22	0 00	0 00	74 22	0 00
04 Nov 04	DUE 09-30-2006 REG SEDOL B032D58								
02 Nov 04		-3,380,000 00	3,375,775 00	-3,375,700 78	74 22	0 00	0 00	74 22	0 00
29 Oct 04	UNITED STATES TREAS NTS NT 2 5%	-3,500,000 00	3,497,812 50	-3,495,370 87	2,441 63	0 00	0 00	2,441 63	0 00
01 Nov 04	DUE 09-30-2006 REG SEDOL B032D58								
28 Oct 04		-3,500,000 00	3,497,812 50	-3,495,370 87	2,441 63	0 00	0 00	2,441 63	0 00
02 Nov 04	UNITED STATES TREAS NTS NT 2 5%	-3,500,000 00	3,495,625 00	-3,494,446 52	1,178 48	0 00	0 00	1,178 48	0 00
03 Nov 04	DUE 09-30-2006 REG SEDOL B032D58								
01 Nov 04		-3,500,000 00	3,495,625 00	-3,494,446 52	1,178 48	0 00	0 00	1,178 48	0 00
21 Oct 04	UNITED STATES TREAS NTS NT 2 5%	-2,875,000 00	2,871,406 25	-2,874,912 51	-3,506 26	0 00	0 00	-3,506 26	0 00
22 Oct 04	DUE 09-30-2006 REG SEDOL B032D58								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	20 Oct 04	-2,875,000.00	2,871,406.25	-2,874,912.51	-3,508.26	0.00	0.00	-3,508.26	0.00
28 Oct 04	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-3,500,000.00	3,495,625.00	-3,493,338.10	2,286.90	0.00	0.00	2,286.90	0.00
29 Oct 04									
	27 Oct 04	-3,500,000.00	3,495,625.00	-3,493,338.10	2,286.90	0.00	0.00	2,286.90	0.00
12 Nov 04	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-2,510,000.00	2,496,665.62	-2,505,678.36	-9,012.74	0.00	0.00	-9,012.74	0.00
15 Nov 04									
	03 Nov 04	-1,010,000.00	1,004,634.37	-1,008,715.89	-4,081.52	0.00	0.00	-4,081.52	0.00
	04 Nov 04	-1,500,000.00	1,492,031.25	-1,496,962.47	-4,931.22	0.00	0.00	-4,931.22	0.00
01 Nov 04	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-3,500,000.00	3,494,531.25	-3,497,723.04	-3,191.79	0.00	0.00	-3,191.79	0.00
02 Nov 04									
	29 Oct 04	-3,500,000.00	3,494,531.25	-3,497,723.04	-3,191.79	0.00	0.00	-3,191.79	0.00
04 Nov 04	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-870,000.00	868,368.75	-868,893.88	-525.13	0.00	0.00	-525.13	0.00
05 Nov 04									
	03 Nov 04	-870,000.00	868,368.75	-868,893.88	-525.13	0.00	0.00	-525.13	0.00
27 Oct 01	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-3,500,000.00	3,493,437.50	-3,497,998.69	-4,561.19	0.00	0.00	-4,561.19	0.00
28 Oct 01									

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
Sales										
Fixed income										
Government bonds										
United States										
	26 Oct 04		-2,875,000 00	2,869,609 38	-2,874,024 08	-4,414 70	0 00	0 00	-4,414 70	0 00
	27 Oct 04		-625,000 00	623,828 12	-623,974 61	-146 49	0 00	0 00	-146 49	0 00
04 Nov 04		UNITED STATES TREAS NTS NT 2 5%	-1,500,000 00	1,497,187 50	-1,498,092 90	-905 40	0 00	0 00	-905 40	0 00
05 Nov 04		DUE 09-30-2006 REG SEDOL B032D58								
	03 Nov 04		-1,500,000 00	1,497,187 50	-1,498,092 90	-905 40	0 00	0 00	-905 40	0 00
03 Nov 04		UNITED STATES TREAS NTS NT 2 5%	-120,000 00	119,873 44	-119,847 36	26 08	0 00	0 00	26 08	0 00
04 Nov 04		DUE 09-30-2006 REG SEDOL B032D58								
	02 Nov 04		-120,000 00	119,873 44	-119,847 36	26 08	0 00	0 00	26 08	0 00
19 Oct 04		UNITED STATES TREAS NTS NT 2 5%	-2,875,000 00	2,873,203 12	-2,873,823 93	-620 81	0 00	0 00	-620 81	0 00
20 Oct 04		DUE 09-30-2006 REG SEDOL B032D58								
	15 Oct 04		-1,075,000 00	1,074,328 12	-1,075,000 00	-671 88	0 00	0 00	-671 88	0 00
	19 Oct 04		-1,800,000 00	1,798,875 00	-1,798,823 93	51 07	0 00	0 00	51 07	0 00
20 Oct 04		UNITED STATES TREAS NTS NT 2 5%	-2,875,000 00	2,875,000 00	-2,872,750 75	2,249 25	0 00	0 00	2,249 25	0 00
21 Oct 04		DUE 09-30-2006 REG SEDOL B032D58								
	19 Oct 04		-1,075,000 00	1,075,000 00	-1,074,297 63	702 37	0 00	0 00	702 37	0 00
	19 Oct 04		-1,800,000 00	1,800,000 00	-1,798,453 12	1,546 88	0 00	0 00	1,546 88	0 00
12 Nov 04		UNITED STATES TREAS NTS NT	-345,000 00	346,590 23	-344,858 05	1,732 18	0 00	0 00	1,732 18	0 00
16 Nov 04		4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
<i>Sales</i>									
<i>Fixed income</i>									
<i>Government bonds</i>									
<i>United States</i>									
	10 Nov 04	-345,000.00	346,590.23	-344,858.05	1,732.18	0.00	0.00	1,732.18	0.00
08 Sep 04	UNITED STATES TREAS NTS NT	-200,000.00	199,544.24	-199,172.19	372.05	0.00	0.00	372.05	0.00
14 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	03 Sep 04	-200,000.00	199,544.24	-199,172.19	372.05	0.00	0.00	372.05	0.00
13 Oct 04	UNITED STATES TREAS NTS NT	-55,000.00	55,790.62	-55,648.10	142.52	0.00	0.00	142.52	0.00
14 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	12 Oct 04	-55,000.00	55,790.62	-55,648.10	142.52	0.00	0.00	142.52	0.00
05 Oct 04	UNITED STATES TREAS NTS NT	-765,000.00	769,781.25	769,557.68	223.57	0.00	0.00	223.57	0.00
06 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	04 Oct 04	-65,000.00	65,406.25	-65,243.75	162.50	0.00	0.00	162.50	0.00
	04 Oct 04	-680,000.00	684,250.00	-684,185.81	64.19	0.00	0.00	64.19	0.00
	05 Oct 04	-20,000.00	20,125.00	-20,128.12	-3.12	0.00	0.00	-3.12	0.00
28 Oct 04	UNITED STATES TREAS NTS NT	-80,000.00	81,150.00	-81,043.03	106.97	0.00	0.00	106.97	0.00
29 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	27 Oct 04	-80,000.00	81,150.00	-81,043.03	106.97	0.00	0.00	106.97	0.00
26 Oct 04	UNITED STATES TREAS NTS NT	-220,000.00	224,606.25	-225,001.22	-394.97	0.00	0.00	-394.97	0.00
27 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	25 Oct 04		-220,000 00	224,606 25	-225,001 22	-394 97	0 00	0 00	-394 97	0 00
05 Oct 04	UNITED STATES TREAS NTS NT		-20,000 00	20,114 86	-20,118 75	-3 89	0 00	0 00	-3 89	0 00
08 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	05 Oct 04		-20,000 00	20,114 86	-20,118 75	-3 89	0 00	0 00	-3 89	0 00
05 Nov 04	UNITED STATES TREAS NTS NT		-165,000 00	165,760 55	-167,336 72	-1,576 17	0 00	0 00	-1,576 17	0 00
09 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	04 Nov 04		-15,000 00	15,069 14	-15,220 31	-151 17	0 00	0 00	-151 17	0 00
	04 Nov 04		-65,000 00	65,299 61	-65,903 91	-604 30	0 00	0 00	-604 30	0 00
	04 Nov 04		-20,000 00	20,092 19	-20,278 12	-185 93	0 00	0 00	-185 93	0 00
	04 Nov 04		-65,000 00	65,299 61	-65,934 38	-634 77	0 00	0 00	-634 77	0 00
21 Oct 04	UNITED STATES TREAS NTS NT		-120,000 00	122,700 00	-122,576 04	123 96	0 00	0 00	123 96	0 00
22 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	20 Oct 04		-120,000 00	122,700 00	-122,576 04	123 96	0 00	0 00	123 96	0 00
30 Sep 04	UNITED STATES TREAS NTS NT		-185,000 00	186,618 75	-188,360 93	-1,742 18	0 00	0 00	-1 742 18	0 00
01 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	27 Sep 04		-170,000 00	171,487 50	-173,028 12	-1,540 62	0 00	0 00	-1,540 62	0 00
	28 Sep 04		-15,000 00	15,131 25	-15,332 81	-201 56	0 00	0 00	-201 56	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
20 Oct 04	UNITED STATES TREAS NTS NT	-45,000 00	45,949 22	-45,713 59	235 63	0 00	0 00	235 63	0 00
25 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
18 Oct 04		-45,000 00	45,949 22	-45,713 59	235 63	0 00	0 00	235 63	0 00
26 Aug 04	UNITED STATES TREAS NTS NT	-500,000 00	500,000 00	-501,275 39	-1,275 39	0 00	0 00	-1,275 39	0 00
27 Aug 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
19 Aug 04		-500,000 00	500,000 00	-501,275 39	-1,275 39	0 00	0 00	-1,275 39	0 00
22 Oct 04	UNITED STATES TREAS NTS NT	-220,000 00	224,881 25	-224,414 20	467 05	0 00	0 00	467 05	0 00
25 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
21 Oct 04		-220,000 00	224,881 25	-224,414 20	467 05	0 00	0 00	467 05	0 00
08 Sep 04	UNITED STATES TREAS NTS NT	-95,000 00	95,089 06	-95,000 00	89 06	0 00	0 00	89 06	0 00
09 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
07 Sep 04		-95,000 00	95,089 06	-95,000 00	89 06	0 00	0 00	89 06	0 00
08 Sep 04	UNITED STATES TREAS NTS NT	-295,000 00	294,539 08	-294,802 34	-263 28	0 00	0 00	-263 28	0 00
09 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
08 Sep 04		-95,000 00	94,851 56	-95,000 00	-148 44	0 00	0 00	-148 44	0 00
08 Sep 04		-50,000 00	49,921 87	-50,000 00	-78 13	0 00	0 00	-78 13	0 00
08 Sep 04		-115,000 00	114,820 31	-114,802 34	17 97	0 00	0 00	17 97	0 00
08 Sep 04		-35,000 00	34,945 32	-35,000 00	-54 68	0 00	0 00	-54 68	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
27 Sep 04	UNITED STATES TREAS NTS NT	-390,000 00	397,800 00	-397,770 51	29 49	0 00	0 00		29 49	0 00
28 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
27 Sep 04		-390,000 00	397,800 00	-397,770 51	29 49	0 00	0 00		29 49	0 00
08 Oct 04	UNITED STATES TREAS NTS NT	-55,000 00	55,515 62	-54,995 47	520 15	0 00	0 00		520 15	0 00
12 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
07 Oct 04		-55,000 00	55,515 62	-54,995 47	520 15	0 00	0 00		520 15	0 00
14 Oct 04	UNITED STATES TREAS NTS NT	-55,000 00	56,031 25	-55,785 76	245 49	0 00	0 00		245 49	0 00
15 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
13 Oct 04		-55,000 00	56,031 25	-55,785 76	245 49	0 00	0 00		245 49	0 00
31 Aug 04	UNITED STATES TREAS NTS NT	-185,000 00	186,134 57	-185,701 56	433 01	0 00	0 00		433 01	0 00
01 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
27 Aug 04		-160,000 00	160,981 25	-160,600 00	381 25	0 00	0 00		381 25	0 00
27 Aug 04		-25,000 00	25,153 32	-25,101 56	51 76	0 00	0 00		51 76	0 00
01 Oct 04	UNITED STATES TREAS NTS NT	-190,000 00	190,927 73	-191,853 47	-925 74	0 00	0 00		-925 74	0 00
04 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
30 Sep 04		-190,000 00	190,927 73	-191,853 47	-925 74	0 00	0 00		-925 74	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	Transtation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
29 Sep 04	UNITED STATES TREAS NTS NT	-70,000 00	70,864 06	-71,378 13	-514 07	0 00	0.00	-514 07	0 00	
30 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
27 Sep 04		-70,000 00	70,864 06	-71,378 13	-514 07	0 00	0.00	-514 07	0 00	
27 Oct 04	UNITED STATES TREAS NTS NT	-220,000 00	222,887 50	-224,587 45	-1,699 95	0 00	0.00	-1,699 95	0 00	
28 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
26 Oct 04		-220,000 00	222,887 50	-224,587 45	-1,699 95	0 00	0.00	1,699 95	0 00	
18 Oct 04	UNITED STATES TREAS NTS NT	-55,000 00	55,876 56	-55,854 66	21 90	0 00	0.00	21 90	0 00	
19 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
15 Oct 04		-55,000 00	55,876 56	-55,854 66	21 90	0 00	0.00	21 90	0 00	
12 Oct 04	UNITED STATES TREAS NTS NT	-55,000 00	55,653 12	-55,510.24	142 88	0 00	0.00	142.88	0 00	
13 Oct 01	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
08 Oct 04		-55,000 00	55,653 12	-55,510.24	142 88	0 00	0.00	142 88	0 00	
30 Sep 04	UNITED STATES TREAS NTS NT	-150,000 00	151,300 78	-152,784 38	-1,483 60	0 00	0.00	-1,483 60	0 00	
01 Oct 01	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
27 Sep 04		-90,000 00	90,780 47	-91,603 13	-822 68	0 00	0.00	-822.66	0 00	
27 Sep 04		-60,000 00	60,520 31	-61,181.25	-660 94	0 00	0.00	-660 94	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
16 Sep 04	UNITED STATES TREAS NTS NT	-475,000 00	481,976 56	-477,901 56	4,075 00	0 00	0 00	4,075 00	0 00
17 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
08 Sep 04		-85,000 00	86,248 44	-84,853 91	1,394 53	0 00	0 00	1,394 53	0 00
14 Sep 04		-40,000 00	40,587 50	-40,337 50	250 00	0 00	0 00	250 00	0 00
14 Sep 04		-90,000 00	91,321 87	-90,703 12	618 75	0 00	0 00	618 75	0 00
14 Sep 04		-105,000 00	106,542 19	-105,803 91	738 28	0 00	0 00	738 28	0 00
14 Sep 04		-50,000 00	50,734 37	-50,382 81	351 56	0 00	0 00	351 56	0 00
15 Sep 04		-105,000 00	106,542 19	-105,820 31	721 88	0 00	0 00	721 88	0 00
29 Oct 04	UNITED STATES TREAS NTS NT	-80,000 00	81,425 00	-81,130 81	294 19	0 00	0 00	294 19	0 00
01 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
28 Oct 04		-80,000 00	81,425 00	-81,130 81	294 19	0 00	0 00	294 19	0 00
03 Sep 04	UNITED STATES TREAS NTS NT	-2,660,000 00	2,650,856 25	-2,666,436 71	-15,580 46	0 00	0 00	-15,580 46	0 00
07 Sep 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
01 Sep 04		-875,000 00	871,992 19	-882,382 81	-10,390 62	0 00	0 00	-10,390 62	0 00
02 Sep 04		-175,000 00	174,398 44	-176,093 75	-1,695 31	0 00	0 00	-1,695 31	0 00
03 Sep 04		-950,000 00	946,734 37	-950,074 22	-3,339 85	0 00	0 00	-3,339 85	0 00
03 Sep 04		-110,000 00	109,621 88	-109,690 62	-68 74	0 00	0 00	-68 74	0 00
03 Sep 04		-550,000 00	548,109 37	-548,195 31	-85 94	0 00	0 00	-85 94	0 00
01 Nov 04	UNITED STATES TREAS NTS NT	-80,000 00	81,025 00	-81,418 38	-393 38	0 00	0 00	-393 38	0 00
02 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	29 Oct 04	-80,000 00	81,025 00	-81,418 38	-393 38	0 00	0 00	-393.38	0 00	
18 Aug 04	UNITED STATES TREAS NTS NT	-35,000 00	35,251 56	-34,943 30	308.26	0 00	0 00	308.26	0 00	
19 Aug 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	12 Aug 04	-35,000 00	35,251 56	-34,943 30	308 26	0 00	0 00	308.26	0 00	
30 Sep 04	UNITED STATES TREAS NTS NT	-385,000 00	388,850 00	-393,542 19	-4,692 19	0 00	0 00	-4,692.19	0 00	
01 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	28 Sep 04	-385,000 00	388,850 00	393,542 19	-4,692 19	0 00	0 00	-4,692.19	0 00	
15 Nov 04	UNITED STATES TREAS NTS NT	-410,000 00	411,601 56	-409,831 31	1,770 25	0 00	0 00	1,770.25	0 00	
16 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	10 Nov 04	-410,000 00	411,601 56	-409,831 31	1,770 25	0 00	0 00	1,770.25	0 00	
07 Oct 01	UNITED STATES TREAS NTS NT	-55,000 00	55,017 19	-55,083 59	-66 40	0 00	0 00	-66.40	0 00	
08 Oct 01	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	06 Oct 04	-30,000 00	30,009 38	-30,056 25	-46 87	0 00	0 00	-46 87	0 00	
	07 Oct 04	-25,000 00	25,007 81	-25,027 34	-19 53	0 00	0 00	-19 53	0 00	
26 Aug 01	UNITED STATES TREAS NTS NT	-485,000 00	486,193 55	-486,192 65	0 90	0 00	0 00	0.90	0 00	
30 Aug 01	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9									
	19 Aug 04	-440,000 00	441,082 81	-441,122 34	-39 53	0 00	0 00	-39 53	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	19 Aug 04		-45,000 00	45,110 74	-45,070 31	40 43	0 00	0 00	40 43	0 00
04 Nov 04	05 Nov 04	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG SEDOL B02GYQ9	-405,000 00	410,821 88	-410,948 44	-126 56	0 00	0 00	-126 56	0 00
	04 Nov 04		-405,000 00	410,821 88	-410,948 44	-126 56	0 00	0 00	-126 56	0 00
07 Sep 04	14 Sep 04	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG SEDOL B02GYQ9	-2,460,000 00	2,455,579 69	-2,449,817 91	5,761 78	0 00	0 00	5,761 78	0 00
	03 Sep 04		-2,460,000 00	2,455,579 69	-2,449,817 91	5,761 78	0 00	0 00	5,761 78	0 00
18 Aug 04	19 Aug 04	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG SEDOL B02GYQ9	-205,000 00	206,461 32	-204,667 90	1,793 42	0 00	0 00	1,793 42	0 00
	12 Aug 04		-205,000 00	206,461 32	-204,667 90	1,793 42	0 00	0 00	1,793 42	0 00
25 Oct 04	26 Oct 04	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG SEDOL B02GYQ9	-220,000 00	225,018 75	-224,863 08	155 67	0 00	0 00	155 67	0 00
	22 Oct 04		-220,000 00	225,018 75	-224,863 08	155 67	0 00	0 00	155 67	0 00
19 Aug 04	20 Aug 04	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG SEDOL B02GYQ9	-1,450,000 00	1,454,531 25	-1,449,095 64	5,435 61	0 00	0 00	5,435 61	0 00
	12 Aug 04		-985,000 00	988,078 13	-983,404 30	4,673 83	0 00	0 00	4 673 83	0 00
	16 Aug 04		-160,000 00	160,500 00	-160,150 00	350 00	0 00	0 00	350 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	18 Aug 04	-75,000 00	75,234.37	-75,164 06	70 31	0.00	0.00	70 31	0 00
	18 Aug 04	-135,000 00	135,421.88	-135,168.75	253.13	0.00	0.00	253 13	0 00
	18 Aug 04	-50,000.00	50,156.25	-50,093 75	62.50	0 00	0 00	62.50	0 00
	19 Aug 04	-45,000 00	45,140.62	-45,114.78	25 84	0 00	0 00	25 84	0 00
01 Oct 01	UNITED STATES TREAS NTS NT	-680,000 00	683,400 00	-684,478 80	-1,078 80	0 00	0 00	-1,078 80	0 00
04 Oct 01	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	30 Sep 04	-195,000 00	195,975 00	-196,902 24	-927 24	0 00	0 00	-927.24	0 00
	01 Oct 04	-485,000 00	487,425.00	-487,576 56	-151 56	0 00	0 00	-151 56	0 00
26 Aug 04	UNITED STATES TREAS NTS NT	-465,000 00	464,927 34	-466,186 11	-1,258 77	0 00	0 00	1,258 77	0 00
27 Aug 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	19 Aug 04	-465,000 00	464,927 34	-466,186 11	-1,258 77	0 00	0 00	-1,258 77	0 00
27 Oct 01	UNITED STATES TREAS NTS NT	-140,000 00	141,826 56	-141,825 31	1.25	0 00	0 00	1.25	0 00
29 Oct 01	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	27 Oct 04	-140,000 00	141,826.56	-141,825 31	1.25	0 00	0 00	1.25	0 00
02 Nov 04	UNITED STATES TREAS NTS NT	-80,000 00	81,037 50	-81,018 49	19 01	0 00	0 00	19 01	0 00
03 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
	01 Nov 04	-80,000 00	81,037 50	-81,018 49	19 01	0 00	0 00	19 01	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
05 Nov 04	UNITED STATES TREAS NTS NT	-265,000 00	266,490 62	-266,468 99	21 63	0 00	0 00	21 63	0 00
08 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
05 Nov 04		-265,000 00	266,490 62	-266,468 99	21 63	0 00	0 00	21 63	0 00
10 Nov 04	UNITED STATES TREAS NTS NT	-755,000 00	755,000 00	-756,038 29	-1,038 29	0 00	0 00	-1,038 29	0 00
12 Nov 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
05 Nov 04		-185,000 00	185,000 00	-185,809 38	-809 38	0 00	0 00	-809 38	0 00
09 Nov 04		-70,000 00	70,000 00	-70,185 94	-185 94	0 00	0 00	-185 94	0 00
10 Nov 04		-85,000 00	85,000 00	-85,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04		-165,000 00	165,000 00	-164,948 44	51 56	0 00	0 00	51 56	0 00
10 Nov 04		-15,000 00	15,000 00	-15,000 00	0 00	0 00	0 00	0 00	0 00
10 Nov 04		-100,000 00	100,000 00	-100,031 25	-31 25	0 00	0 00	-31 25	0 00
10 Nov 04		-135,000 00	135,000 00	-135,063 28	-63 28	0 00	0 00	-63 28	0 00
20 Oct 04	UNITED STATES TREAS NTS NT	-445,000 00	454,595 31	-454,591 02	4 29	0 00	0 00	4 29	0 00
21 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
20 Oct 04		-45,000 00	45,970 31	-45,966 02	4 29	0 00	0 00	4 29	0 00
20 Oct 04		-400,000 00	408,625 00	-408,625 00	0 00	0 00	0 00	0 00	0 00
21 Oct 04	UNITED STATES TREAS NTS NT	-410,000 00	419,160 94	-419,037 33	123 61	0 00	0 00	123 61	0 00
22 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
20 Oct 04		-280,000 00	286,256 25	-286,010 77	245 48	0 00	0 00	245 48	0 00
21 Oct 04		-130,000 00	132,904 69	-133,026 56	-121 87	0 00	0 00	-121 87	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
21 Oct 04	UNITED STATES TREAS NTS NT	-265,000 00	270,382 81	-271,024 79	-641 98	0 00	0 00	-641 98	0 00
22 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
21 Oct 04		-45,000 00	45,914 08	-45,902 91	11 15	0 00	0 00	11 15	0 00
21 Oct 04		-50,000 00	51,015 83	-51,184 08	-148 43	0 00	0 00	-148 43	0 00
21 Oct 04		-170,000 00	173,453 12	-173,957 82	-504 70	0 00	0 00	-504 70	0 00
20 Oct 04	UNITED STATES TREAS NTS NT	-10,000 00	10,209 38	-10,158 58	50 80	0 00	0 00	50 80	0 00
21 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
18 Oct 04		-10,000 00	10,209 38	-10,158 58	50 80	0 00	0 00	50 80	0 00
15 Oct 04	UNITED STATES TREAS NTS NT	-55,000 00	55,859 38	-56,017 37	-157 99	0 00	0 00	-157 99	0 00
18 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
14 Oct 04		-55,000 00	55,859 38	-56,017 37	-157 99	0 00	0 00	-157 99	0 00
04 Oct 04	UNITED STATES TREAS NTS NT	-745,000 00	749,656 25	-748,744 11	912 14	0 00	0 00	912 14	0 00
05 Oct 04	4 25% DUE 08-15-2014 REG SEDOL B02GYQ9								
01 Oct 04		-680,000 00	684,250 00	-683,344 00	906 00	0 00	0 00	906 00	0 00
04 Oct 04		-85,000 00	85,406 25	-85,400 11	6 14	0 00	0 00	6 14	0 00
06 Dec 04	UNITED STATES TREAS NTS NT	-15,000 00	15,016 41	-14,979 91	36 50	0 00	0 00	36 50	0 00
07 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
03 Dec 04		-15,000 00	15,016 41	-14,979 91	36 50	0 00	0 00	36 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
30 Dec 04	UNITED STATES TREAS NTS NT	-290,000 00	289,139 06	-289,813 70	-674 64	0 00	0 00	-674 64	0 00
04 Jan 05	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	21 Dec 04	-30,000 00	29,910 94	-30,175 21	-264 27	0 00	0 00	-264 27	0 00
	30 Dec 04	-260,000 00	259,228 12	-259,638 49	-410 37	0 00	0 00	-410 37	0 00
03 Dec 04	UNITED STATES TREAS NTS NT	-15,000 00	14,981 25	-14,817 74	163 51	0 00	0 00	163 51	0 00
06 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	02 Dec 04	-15,000 00	14,981 25	-14,817 74	163 51	0 00	0 00	163 51	0 00
15 Dec 04	UNITED STATES TREAS NTS NT	-30,000 00	30,431 25	-30,298 00	133 25	0 00	0 00	133 25	0 00
16 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	14 Dec 04	-30,000 00	30,431 25	-30,298 00	133 25	0 00	0 00	133 25	0 00
17 Dec 04	UNITED STATES TREAS NTS NT	-30,000 00	30,093 75	-30,429 26	-335 51	0 00	0 00	-335 51	0 00
20 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	15 Dec 04	-30,000 00	30,093 75	-30,429 26	-335 51	0 00	0 00	-335 51	0 00
30 Nov 04	UNITED STATES TREAS NTS NT	-1,310,000 00	1,301,403 12	-1,305,106 26	-3,703 14	0 00	0 00	-3,703 14	0 00
01 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	29 Nov 04	-250,000 00	248,359 37	-248,359 38	-0 01	0 00	0 00	-0 01	0 00
	29 Nov 04	-50,000 00	49,671 88	-49,734 38	-62 50	0 00	0 00	-62 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	29 Nov 04	-45,000.00	44,704.68	-44,767.97	-63.29	0.00	0.00	-63.29	0.00
	29 Nov 04	-130,000.00	129,146.88	-129,898.44	-751.56	0.00	0.00	-751.56	0.00
	29 Nov 04	-135,000.00	134,114.06	-134,789.06	-675.00	0.00	0.00	-675.00	0.00
	29 Nov 04	-130,000.00	129,146.88	-129,532.81	-385.93	0.00	0.00	-385.93	0.00
	29 Nov 04	-235,000.00	233,457.81	-233,898.44	-440.63	0.00	0.00	-440.63	0.00
	29 Nov 04	-130,000.00	129,146.87	-130,182.81	-1,035.94	0.00	0.00	1,035.94	0.00
	29 Nov 04	-205,000.00	203,654.69	-203,942.97	-288.28	0.00	0.00	-288.28	0.00
13 Dec 04	UNITED STATES TREAS NTS NT	-30,000.00	30,243.75	-30,231.57	12.18	0.00	0.00	12.18	0.00
14 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	10 Dec 04	-30,000.00	30,243.75	-30,231.57	12.18	0.00	0.00	12.18	0.00
21 Dec 04	UNITED STATES TREAS NTS NT	-30,000.00	30,187.50	-30,091.70	95.80	0.00	0.00	95.80	0.00
22 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	17 Dec 04	-30,000.00	30,187.50	-30,091.70	95.80	0.00	0.00	95.80	0.00
01 Dec 04	UNITED STATES TREAS NTS NT	-1,550,000.00	1,535,953.12	-1,539,087.00	-3,133.88	0.00	0.00	-3,133.88	0.00
02 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								
	30 Nov 04	-1,310,000.00	1,298,128.12	-1,301,285.54	-3,157.42	0.00	0.00	-3,157.42	0.00
	01 Dec 04	-240,000.00	237,825.00	-237,801.46	23.54	0.00	0.00	23.54	0.00
14 Dec 04	UNITED STATES TREAS NTS NT	-30,000.00	30,300.00	-30,240.99	59.01	0.00	0.00	59.01	0.00
15 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	13 Dec 04		-30,000 00	30,300 00	-30,240 99	59 01	0 00	0 00	59 01	0 00
30 Dec 04	UNITED STATES TREAS NTS NT		-230,000 00	229,568 75	-229,680 21	-111 46	0 00	0 00	-111 46	0 00
04 Jan 05	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9									
	30 Dec 04		-230,000 00	229,568 75	-229,680 21	-111 46	0 00	0 00	-111 46	0 00
02 Dec 04	UNITED STATES TREAS NTS NT		-1,550,000 00	1,531,593 75	-1,535,637 11	-4,043 36	0 00	0 00	-4 043 36	0 00
03 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9									
	01 Dec 04		-1,310,000 00	1,294,443 75	-1,297,999 61	-3,555 86	0 00	0 00	-3,555 86	0 00
	01 Dec 04		-240,000 00	237,150 00	-237,637 50	-487 50	0 00	0 00	-487 50	0 00
10 Dec 04	UNITED STATES TREAS NTS NT		-30,000 00	30,234 37	-30,285 94	-51 57	0 00	0 00	-51 57	0 00
13 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9									
	10 Dec 04		-30,000 00	30,234 37	-30,285 94	-51 57	0 00	0 00	-51 57	0 00
03 Dec 04	UNITED STATES TREAS NTS NT		-245,000 00	244,540 62	-242,023 13	2,517 49	0 00	0 00	2,517 49	0 00
06 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9									
	02 Dec 04		-245,000 00	244,540 62	-242,023 13	2,517 49	0 00	0 00	2,517 49	0 00
03 Dec 04	UNITED STATES TREAS NTS NT		-1,290,000 00	1,287,782 81	-1,274,325 90	13,456 91	0 00	0 00	13,456 91	0 00
06 Dec 04	4 25% DUE 11-15-2014 REG SEDOL B03ZBB9									
	02 Dec 04		-1,290,000 00	1,287,782 81	-1,274,325 90	13,456 91	0 00	0 00	13,456 91	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
29 Mar 04	US TREAS BDS 10 375 DUE	-800,000 00	1,020,843.75	-1,022,125 00	-1,281.25	0 00	0.00	-1,281.25	0 00
30 Mar 04	11-15-2012/11-15-2007 REG SEDOL 2923688								
	12 Dec 03	-800,000 00	1,020,843.75	-1,022,125 00	-1,281.25	0 00	0.00	-1,281.25	0 00
09 Feb 04	US TREAS BDS 12 15/8/2013	-550,000 00	760,460.94	-761,621.09	-1,160.15	0 00	0.00	-1,160.15	0 00
10 Feb 04	USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808								
	12 Dec 03	-550,000 00	760,460.94	-761,621.09	-1,160.15	0 00	0.00	-1,160.15	0 00
05 Nov 04	US TREAS BDS 12 15/8/2013	-400,000 00	523,250 00	-531,750 00	-8,500 00	0 00	0 00	-8,500 00	0 00
08 Nov 04	USD1000 12 DUE08 15-2013/08-15-2008 REG SEDOL 2921808								
	13 Aug 04	-400,000 00	523,250 00	-531,750 00	-8,500 00	0 00	0 00	-8,500 00	0 00
03 Feb 04	US TREAS BDS 12 15/8/2013	-275,000 00	379,478.52	-380,810.55	-1,332.03	0 00	0 00	-1,332.03	0 00
04 Feb 04	USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808								
	12 Dec 03	-275,000 00	379,478.52	-380,810.55	-1,332.03	0 00	0 00	-1,332.03	0 00
29 Mar 04	US TREAS BDS 12 15/8/2013	-420,000 00	581,113.68	-581,601.57	-487.89	0 00	0 00	-487.89	0 00
30 Mar 04	USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808								
	12 Dec 03	-420,000 00	581,113.68	-581,601.57	-487.89	0 00	0 00	-487.89	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
29 Mar 04	US TREAS BDS 12 15/8/2013	-45,000 00	62,254 69	-62,314 45	-59 76	0 00	0 00	-59 76	0 00
30 Mar 04	USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808								
	12 Dec 03	-45,000 00	62,254 69	-62,314 45	-59 76	0 00	0 00	-59 76	0 00
24 Mar 04	US TREAS BDS 12 15/8/2013	-310,000 00	432,401 56	-429,277 34	3,124 22	0 00	0 00	3,124 22	0 00
25 Mar 04	USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808								
	12 Dec 03	-310,000 00	432,401 56	-429,277 34	3,124 22	0 00	0 00	3,124 22	0 00
05 Nov 04	US TREAS BDS 5 375 DUE 02-15-2031	-545,000 00	582,809 38	-588,795 41	-5,986 03	0 00	0 00	-5,986 03	0 00
08 Nov 04	BEO SEDOL 2724610								
	03 Nov 04	-520,000 00	556,075 00	-562,037 60	-5,962 60	0 00	0 00	-5,962 60	0 00
	05 Nov 04	-25,000 00	26,734 38	-26,757 81	-23 43	0 00	0 00	-23 43	0 00
08 Dec 04	US TREAS BDS 5 375 DUE 02-15-2031	-15,000 00	16,190 62	-15,792 00	398 62	0 00	0 00	398 62	0 00
09 Dec 04	BEO SEDOL 2724610								
	30 Nov 04	-15,000 00	16,190 62	-15,792 00	398 62	0 00	0 00	398 62	0 00
26 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-125,000 00	127,695 31	-129,198 44	-1,503 13	0 00	0 00	-1,503 13	0 00
27 Apr 04	BEO SEDOL 2724610								
	13 Apr 04	-70,000 00	71,509 37	-72,668 75	-1,159 38	0 00	0 00	-1,159 38	0 00
	16 Apr 04	-55,000 00	56,185 94	-56,529 69	-343 75	0 00	0 00	-343 75	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
20 Jan 04	US TREAS BDS 5 375 DUE 02-15-2031	-750,000.00	803,554.69	-796,171.87	7,382.82	0.00	0.00	7,382.82	0.00
21 Jan 04	BEO SEDOL 2724610								
09 Jan 04		-750,000.00	803,554.69	-796,171.87	7,382.82	0.00	0.00	7,382.82	0.00
02 Nov 04	US TREAS BDS 5 375 DUE 02-15-2031	-140,000.00	151,025.00	-150,414.46	610.54	0.00	0.00	610.54	0.00
03 Nov 04	BEO SEDOL 2724610								
29 Sep 04		-140,000.00	151,025.00	-150,414.46	610.54	0.00	0.00	610.54	0.00
03 Aug 04	US TREAS BDS 5 375 DUE 02-15-2031	-25,000.00	25,757.81	-25,554.69	203.12	0.00	0.00	203.12	0.00
04 Aug 04	BEO SEDOL 2724610								
15 Jul 04		-25,000.00	25,757.81	-25,554.69	203.12	0.00	0.00	203.12	0.00
22 Nov 01	US TREAS BDS 5 375 DUE 02-15-2031	-570,000.00	614,709.38	-609,454.40	5,254.98	0.00	0.00	5,254.98	0.00
23 Nov 01	BEO SEDOL 2724610								
05 Nov 04		-65,000.00	70,098.44	-69,468.75	629.69	0.00	0.00	629.69	0.00
05 Nov 04		-505,000.00	544,610.94	-539,985.65	4,625.29	0.00	0.00	4,625.29	0.00
14 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-825,000.00	846,011.72	-876,784.58	-30,772.86	0.00	0.00	30,772.86	0.00
15 Apr 04	BEO SEDOL 2724610								
12 Jan 04		-375,000.00	384,550.78	-397,617.19	-13,066.41	0.00	0.00	-13,066.41	0.00
13 Jan 04		-275,000.00	282,003.91	-291,145.51	-9,141.60	0.00	0.00	-9,141.60	0.00
15 Jan 04		-110,000.00	112,801.56	-118,146.88	-5,345.32	0.00	0.00	-5,345.32	0.00
15 Jan 04		-65,000.00	66,655.47	-69,875.00	-3,219.53	0.00	0.00	-3,219.53	0.00
14 Sep 04	US TREAS BDS 5 375 DUE 02-15-2031	-585,000.00	621,196.88	-612,290.62	8,906.26	0.00	0.00	8,906.26	0.00
15 Sep 04	BEO SEDOL 2724610								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	24 Aug 04	-425,000 00	451,296 88	-443,809 38	7,487 50	0 00	0 00	7,487 50	0 00
	08 Sep 04	-70,000 00	74,331 25	-73,653 12	678 13	0 00	0 00	678 13	0 00
	08 Sep 04	-70,000 00	74,331 25	-73,653 12	678 13	0 00	0 00	678 13	0 00
	13 Sep 04	-20,000 00	21,237 50	-21,175 00	62 50	0 00	0 00	62 50	0 00
25 Feb 04	US TREAS BDS 5 375 DUE 02-15-2031	-25,000 00	26,812 50	-26,539 06	273 44	0 00	0 00	273 44	0 00
26 Feb 04	BEO SEDOL 2724610								
	09 Jan 04	-25,000 00	26,812 50	-26,539 06	273 44	0 00	0 00	273 44	0 00
18 Aug 04	US TREAS BDS 5 375 DUE 02-15-2031	-1,700,000 00	1,785,000 00	-1,788,126 55	-3,126 55	0 00	0 00	-3,126 55	0 00
19 Aug 04	BEO SEDOL 2724610								
	13 Aug 04	-150,000 00	157,500 00	-157,737 30	-237 30	0 00	0 00	-237 30	0 00
	13 Aug 04	-1,545,000 00	1,622,250 00	-1,625,142 38	-2,892 38	0 00	0 00	-2,892 38	0 00
	16 Aug 04	-5,000 00	5,250 00	-5,246 87	3 13	0 00	0 00	3 13	0 00
30 Nov 04	US TREAS BDS 5 375 DUE 02-15-2031	-500,000 00	526,718 75	-539,173 81	-12,455 06	0 00	0 00	-12,455 06	0 00
01 Dec 04	BEO SEDOL 2724610								
	22 Nov 04	-500,000 00	526,718 75	-539,173 81	-12,455 06	0 00	0 00	-12,455 06	0 00
06 Aug 04	US TREAS BDS 5 375 DUE 02-15-2031	-20,000 00	20,968 75	-20,443 75	525 00	0 00	0 00	525 00	0 00
09 Aug 04	BEO SEDOL 2724610								
	15 Jul 04	-20,000 00	20,968 75	-20,443 75	525 00	0 00	0 00	525 00	0 00
08 Sep 04	US TREAS BDS 5 375 DUE 02-15-2031	-430,000 00	450,710 55	-449,030 66	1,679 89	0 00	0 00	1,679 89	0 00
09 Sep 04	BEO SEDOL 2724610								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	24 Aug 04	-430,000.00	450,710.55	-449,030.66	1,679.89	0.00	0.00	1,679.89	0.00
11 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031	-25,000.00	27,664.06	-26,507.81	1,156.25	0.00	0.00	1,156.25	0.00
12 Mar 04	BEO SEDOL 2724610								
	12 Jan 04	-25,000.00	27,664.06	-26,507.81	1,156.25	0.00	0.00	1,156.25	0.00
10 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-40,000.00	39,475.00	-40,868.75	-1,393.75	0.00	0.00	1,393.75	0.00
11 May 04	BEO SEDOL 2724610								
	26 Apr 04	-30,000.00	29,606.25	-30,837.50	-1,031.25	0.00	0.00	-1,031.25	0.00
	27 Apr 04	-10,000.00	9,868.75	-10,231.25	-362.50	0.00	0.00	-362.50	0.00
10 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-60,000.00	59,175.00	-61,387.50	-2,212.50	0.00	0.00	-2,212.50	0.00
11 May 04	BEO SEDOL 2724610								
	27 Apr 04	-60,000.00	59,175.00	-61,387.50	-2,212.50	0.00	0.00	-2,212.50	0.00
08 Sep 04	US TREAS BDS 5 375 DUE 02-15-2031	-805,000.00	846,004.69	-841,469.11	4,535.58	0.00	0.00	4,535.58	0.00
09 Sep 04	BEO SEDOL 2724610								
	18 Aug 04	-165,000.00	173,404.69	-173,144.40	260.29	0.00	0.00	260.29	0.00
	24 Aug 04	-640,000.00	672,600.00	-668,324.71	4,275.29	0.00	0.00	4,275.29	0.00
05 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031	-40,000.00	43,881.25	-42,437.50	1,443.75	0.00	0.00	1,443.75	0.00
08 Mar 04	BEO SEDOL 2724610								
	09 Jan 04	-20,000.00	21,940.63	-21,231.25	709.38	0.00	0.00	709.38	0.00
	12 Jan 04	-20,000.00	21,940.62	-21,206.25	734.37	0.00	0.00	734.37	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
15 Dec 04	US TREAS BDS 5 375 DUE 02-15-2031	-125,000 00	137,119 14	-131,599 96	5,519 18	0 00	0 00	5,519 18	0 00
16 Dec 04	BEO SEDOL 2724610								
	30 Nov 04	-125,000 00	137,119 14	-131,599 96	5,519 18	0 00	0 00	5,519 18	0 00
07 Oct 04	US TREAS BDS 5 375 DUE 02-15-2031	-15,000 00	15,843 75	-16,251 56	-407 81	0 00	0 00	-407 81	0 00
08 Oct 04	BEO SEDOL 2724610								
	28 Sep 04	-15,000 00	15,843 75	-16,251 56	-407 81	0 00	0 00	-407 81	0 00
13 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-330,000 00	341,240 63	-349,903 12	-8,662 49	0 00	0 00	-8,662 49	0 00
14 Apr 04	BEO SEDOL 2724610								
	12 Jan 04	-330,000 00	341,240 63	-349,903 12	-8,662 49	0 00	0 00	-8,662 49	0 00
06 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-30,000 00	30,060 94	-30,639 26	-578 32	0 00	0 00	-578 32	0 00
07 May 04	BEO SEDOL 2724610								
	26 Apr 04	-15,000 00	15,030 47	-15,320 51	-290 04	0 00	0 00	-290 04	0 00
	26 Apr 04	-15,000 00	15,030 47	-15,318 75	-288 28	0 00	0 00	-288 28	0 00
10 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-90,000 00	88,804 69	-92,081 25	-3,276 56	0 00	0 00	-3,276 56	0 00
11 May 04	BEO SEDOL 2724610								
	27 Apr 04	-90,000 00	88,804 69	-92,081 25	-3,276 56	0 00	0 00	-3,276 56	0 00
24 Aug 04	US TREAS BDS 5 375 DUE 02-15-2031	-1,700,000 00	1,776,500 00	-1,783,698 45	-7,198 45	0 00	0 00	-7,198 45	0 00
25 Aug 04	BEO SEDOL 2724610								
	16 Aug 04	-170,000 00	177,650 00	-178,393 75	-743 75	0 00	0 00	-743 75	0 00
	16 Aug 04	-175,000 00	182,875 00	-183,421 88	-546 88	0 00	0 00	-546 88	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	18 Aug 04		-1,355,000.00	1,415,975.00	-1,421,882.62	-5,907.82	0.00	0.00	-5,907.82	0.00
17 Jun 04	US TREAS BDS 5 375 DUE 02-15-2031	-225,000.00	224,507.81	-223,018.75	1,489.06	0.00	0.00	1,489.06	0.00	
18 Jun 04	BEO SEDOL 2724610									
	14 Jun 04	-35,000.00	34,923.44	-34,420.31	503.13	0.00	0.00	503.13	0.00	
	14 Jun 04	-70,000.00	69,846.87	-68,621.88	1,224.99	0.00	0.00	1,224.99	0.00	
	15 Jun 04	-120,000.00	119,737.50	-119,976.58	-239.06	0.00	0.00	-239.06	0.00	
21 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-20,000.00	19,893.75	-19,781.25	112.50	0.00	0.00	112.50	0.00	
24 May 04	BEO SEDOL 2724610									
	17 May 04	-20,000.00	19,893.75	-19,781.25	112.50	0.00	0.00	112.50	0.00	
03 Feb 04	US TREAS BDS 5 375 DUE 02-15-2031	-135,000.00	143,268.75	-143,310.94	-42.19	0.00	0.00	-42.19	0.00	
04 Feb 04	BEO SEDOL 2724610									
	09 Jan 04	-135,000.00	143,268.75	-143,310.94	-42.19	0.00	0.00	-42.19	0.00	
13 Aug 01	US TREAS BDS 5 375 DUE 02-15-2031	-1,695,000.00	1,783,457.81	-1,762,395.06	21,062.75	0.00	0.00	21,062.75	0.00	
16 Aug 01	BEO SEDOL 2724610									
	20 Jul 04	-310,000.00	326,178.12	-320,365.62	5,812.50	0.00	0.00	5,812.50	0.00	
	29 Jul 04	-125,000.00	131,523.44	-125,869.14	5,654.30	0.00	0.00	5,654.30	0.00	
	03 Aug 04	-75,000.00	78,914.06	-77,226.56	1,687.50	0.00	0.00	1,687.50	0.00	
	03 Aug 04	-70,000.00	73,653.13	-72,078.12	1,575.01	0.00	0.00	1,575.01	0.00	
	03 Aug 04	-60,000.00	63,131.25	-61,781.25	1,350.00	0.00	0.00	1,350.00	0.00	
	04 Aug 04	-90,000.00	94,696.87	-92,903.91	1,792.96	0.00	0.00	1,792.96	0.00	
	06 Aug 04	-10,000.00	10,521.88	-10,485.94	35.94	0.00	0.00	35.94	0.00	
	06 Aug 04	-85,000.00	89,435.94	-89,223.44	212.50	0.00	0.00	212.50	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	06 Aug 04	-50,000 00	52,609 37	-52,429 69	179 68	0 00	0 00	179 68	0 00
	12 Aug 04	-125,000 00	131,523 44	-131,015 62	507 82	0 00	0 00	507 82	0 00
	12 Aug 04	-370,000 00	389,309 38	-387,806 25	1,503 13	0 00	0 00	1,503 13	0 00
	12 Aug 04	-175,000 00	184,132 81	-183,428 71	704 10	0 00	0 00	704 10	0 00
	13 Aug 04	-150,000 00	157,828 12	-157,780 81	47 31	0 00	0 00	47 31	0 00
22 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-2,000,000 00	2,053,515 62	-2,146,692 20	-93,176 58	0 00	0 00	-93,176 58	0 00
23 Apr 04	BEO SEDOL 2724610								
	16 Jan 04	-50,000 00	51,337 89	-54,031 25	-2,693 36	0 00	0 00	-2,693 36	0 00
	22 Jan 04	-110,000 00	112,943 36	-118,456 25	-5,512 89	0 00	0 00	-5,512 89	0 00
	23 Jan 04	-45,000 00	46,204 10	-48,346 88	-2,142 78	0 00	0 00	-2,142 78	0 00
	23 Jan 04	-45,000 00	46,204 10	-48,058 59	-1,854 49	0 00	0 00	-1,854 49	0 00
	23 Jan 04	-100,000 00	102,675 78	-106,812 50	-4,136 72	0 00	0 00	-4,136 72	0 00
	27 Jan 04	-55,000 00	56,471 68	-58,463 28	-1,991 60	0 00	0 00	-1,991 60	0 00
	03 Feb 04	-125,000 00	128,344 73	-132,636 72	-4,291 99	0 00	0 00	-4,291 99	0 00
	10 Feb 04	-15,000 00	15,401 36	-15,942 19	-540 83	0 00	0 00	-540 83	0 00
	10 Feb 04	-70,000 00	71,873 05	-74,418 75	-2,545 70	0 00	0 00	-2,545 70	0 00
	11 Feb 04	-30,000 00	30,802 74	-32,128 13	-1,325 39	0 00	0 00	-1,325 39	0 00
	18 Feb 04	-10,000 00	10,267 58	-10,690 62	-423 04	0 00	0 00	-423 04	0 00
	18 Feb 04	-150,000 00	154,013 67	-161,015 62	-7,001 95	0 00	0 00	-7,001 95	0 00
	19 Feb 04	-45,000 00	46,204 10	-47,960 16	-1,756 06	0 00	0 00	-1,756 06	0 00
	24 Feb 04	-450,000 00	462,041 01	-483,187 50	-21,146 49	0 00	0 00	-21,146 49	0 00
	25 Feb 04	-95,000 00	97,541 99	-101,887 50	-4,345 51	0 00	0 00	-4,345 51	0 00
	26 Feb 04	-25,000 00	25,668 95	-26,699 22	-1,030 27	0 00	0 00	-1,030 27	0 00
	26 Feb 04	-160,000 00	164,281 24	-170,800 00	-6,518 76	0 00	0 00	-6,518 76	0 00
	26 Feb 04	-80,000 00	82,140 63	-85,425 00	-3,284 37	0 00	0 00	-3,284 37	0 00
	01 Mar 04	-20,000 00	20,535 16	-21,537 50	-1,002 34	0 00	0 00	-1,002 34	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	03 Mar 04	-70,000 00	71,873.05	-74,473 44	-2,600.39	0.00	0.00	-2,600.39	0 00
	15 Mar 04	-125,000.00	128,344 72	-137,929.69	-9,584.97	0.00	0.00	-9,584.97	0 00
	29 Mar 04	-55,000 00	56,471.68	-59,666.41	-3,194 73	0 00	0.00	-3,194 73	0 00
	30 Mar 04	-70,000 00	71,873.05	-76,125 00	-4,251.95	0 00	0.00	-4,251 95	0 00
25 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031	-75,000 00	82,851.56	-79,523 44	3,328 12	0 00	0 00	3,328.12	0 00
26 Mar 04	BEO SEDOL 2724610								
	12 Jan 04	-75,000 00	82,851.56	-79,523 44	3,328.12	0 00	0 00	3,328 12	0 00
22 Nov 04	US TREAS BDS 5 375 DUE 02-15-2031	-70,000 00	75,512.50	-75,484 33	28 17	0 00	0 00	28 17	0 00
26 Nov 04	BEO SEDOL 2724610								
	22 Nov 04	-70,000 00	75,512 50	-75,484 33	28 17	0 00	0 00	28 17	0 00
03 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031	-70,000 00	74,473 44	-74,309 38	164 06	0 00	0 00	164 06	0 00
04 Mar 04	BEO SEDOL 2724610								
	09 Jan 04	-70,000 00	74,473 44	-74,309 38	164 06	0 00	0 00	164 06	0 00
12 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-65,000 00	63,740 62	-66,503 12	-2,762.50	0 00	0 00	-2,762 50	0 00
13 May 04	BEO SEDOL 2724610								
	27 Apr 04	-65,000 00	63,740 62	-66,503 12	-2,762 50	0 00	0 00	-2,762 50	0 00
06 Dec 04	US TREAS BDS 5 375 DUE 02-15-2031	-45,000 00	48,197.46	-47,375 99	821 47	0 00	0 00	821 47	0 00
09 Dec 04	BEO SEDOL 2724610								
	30 Nov 04	-45,000 00	48,197 46	-47,375 99	821 47	0 00	0 00	821 47	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
26 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-110,000 00	112,423 44	-112,350 98	72 46	0 00	0 00	72 46	0 00
27 Apr 04	BEO SEDOL 2724610								
26 Apr 04		-40,000 00	40,881 25	-40,854 69	26 56	0 00	0 00	26 56	0 00
26 Apr 04		-65,000 00	66,432 03	-66,388 87	43 16	0 00	0 00	43 16	0 00
26 Apr 04		-5,000 00	5,110 16	-5,107 42	2 74	0 00	0 00	2 74	0 00
20 Oct 04	US TREAS BDS 5 375 DUE 02-15-2031	-15,000 00	16,275 00	-16,251 56	23 44	0 00	0 00	23 44	0 00
25 Oct 04	BEO SEDOL 2724610								
28 Sep 04		-15,000 00	16,275 00	-16,251 56	23 44	0 00	0 00	23 44	0 00
18 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031	-140,000 00	154,656 25	-148,443 75	6,212 50	0 00	0 00	6 212 50	0 00
19 Mar 04	BEO SEDOL 2724610								
12 Jan 04		-140,000 00	154,656 25	-148,443 75	6,212 50	0 00	0 00	6,212 50	0 00
25 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031	-70,000 00	77,393 75	-74,221 87	3,171 88	0 00	0 00	3,171 88	0 00
26 Mar 04	BEO SEDOL 2724610								
12 Jan 04		-70,000 00	77,393 75	-74,221 87	3,171 88	0 00	0 00	3,171 88	0 00
08 Sep 04	US TREAS BDS 5 375 DUE 02-15-2031	-205,000 00	215,730 47	-214,072 76	1,657 71	0 00	0 00	1,657 71	0 00
09 Sep 04	BEO SEDOL 2724610								
24 Aug 04		-205,000 00	215,730 47	-214,072 76	1,657 71	0 00	0 00	1,657 71	0 00
11 Aug 04	US TREAS BDS 5 375 DUE 02-15-2031	-45,000 00	47,118 16	-46,448 44	669 72	0 00	0 00	669 72	0 00
13 Aug 04	BEO SEDOL 2724610								
15 Jul 04		-5,000 00	5,235 35	-5,110 94	124 41	0 00	0 00	124 41	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	20 Jul 04	-40,000 00	41,882.81	-41,337 50	545.31	0.00	0.00	545.31	0.00	
23 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-500,000 00	510,937.50	-532,395.31	-21,457 81	0 00	0.00	-21,457 81	0 00	
26 Apr 04	BEO SEDOL 2724610									
	30 Mar 04	-80,000 00	81,750 00	-87,000 00	-5,250 00	0 00	0.00	-5,250 00	0 00	
	31 Mar 04	-75,000 00	76,640.63	-81,480 47	-4,839 84	0 00	0.00	-4,839 84	0 00	
	05 Apr 04	-95,000 00	97,078 12	-100,061 72	-2,983 60	0 00	0.00	-2,983 60	0 00	
	06 Apr 04	-75,000 00	76,640 63	-78,937 50	-2,296 87	0 00	0.00	-2,296 87	0 00	
	07 Apr 04	-10,000 00	10,218 75	-10,587 50	-368 75	0 00	0.00	-368 75	0 00	
	07 Apr 04	-100,000 00	102,187 50	-105,875 00	-3,687 50	0 00	0.00	-3,687 50	0 00	
	07 Apr 04	-65,000 00	66,421 87	-68,453 12	-2,031.25	0 00	0.00	-2,031.25	0 00	
15 Apr 01	US TREAS BDS 5 375 DUE 02-15-2031	-225,000 00	231,231 45	-242,582 81	-11,351 36	0 00	0.00	-11,351 36	0 00	
16 Apr 01	BEO SEDOL 2724610									
	15 Jan 04	-85,000 00	87,354 10	-91,295 31	-3,941 21	0 00	0.00	-3,941.21	0 00	
	16 Jan 04	-140,000 00	143,877.35	-151,287 50	-7,410 15	0 00	0.00	-7,410 15	0 00	
05 Oct 04	US TREAS BDS 5 375 DUE 02-15-2031	-305,000 00	324,729 69	-330,448 44	-5,718 75	0 00	0.00	-5,718 75	0 00	
06 Oct 04	BEO SEDOL 2724610									
	28 Sep 04	-305,000 00	324,729 69	-330,448 44	-5,718 75	0 00	0.00	-5,718 75	0 00	
14 Jan 04	US TREAS BDS 5 375 DUE 02-15-2031	-465,000 00	497,186 72	-491,667 97	5,518 75	0 00	0.00	5,518.75	0 00	
16 Jan 04	BEO SEDOL 2724610									
	08 Jan 04	-115,000 00	122,960 16	-120,121 09	2,839 07	0 00	0.00	2,839 07	0 00	
	09 Jan 04	-350,000 00	374,226 56	-371,546 88	2,679 68	0 00	0.00	2,679 68	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
08 Nov 04	US TREAS BDS 5 375 DUE 02-15-2031	-40,000 00	42,564 06	-42,771 14	-207 08	0 00	0 00	-207 08	0 00
12 Nov 04	BEO SEDOL 2724610								
	05 Nov 04	-40,000 00	42,564 06	-42,771 14	-207 08	0 00	0 00	-207 08	0 00
27 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-25,000 00	25,004 76	-24,843 75	161 01	0 00	0 00	161 01	0 00
28 May 04	BEO SEDOL 2724610								
	25 May 04	-25,000 00	25,004 76	-24,843 75	161 01	0 00	0 00	161 01	0 00
21 Oct 04	US TREAS BDS 5 375 DUE 02-15-2031	-40,000 00	43,625 00	-42,975 56	649 44	0 00	0 00	649 44	0 00
22 Oct 04	BEO SEDOL 2724610								
	29 Sep 04	-40,000 00	43,625 00	-42,975 56	649 44	0 00	0 00	649 44	0 00
26 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-180,000 00	183,817 97	-183,872 66	-54 69	0 00	0 00	-54 69	0 00
27 Apr 04	BEO SEDOL 2724610								
	26 Apr 04	-40,000 00	40,848 44	-40,859 38	-10 94	0 00	0 00	-10 94	0 00
	26 Apr 04	-70,000 00	71,484 76	-71,506 64	-21 88	0 00	0 00	-21 88	0 00
	26 Apr 04	-70,000 00	71,484 77	-71,506 64	-21 87	0 00	0 00	-21 87	0 00
26 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-40,000 00	39,925 00	-39,679 69	245 31	0 00	0 00	245 31	0 00
27 May 04	BEO SEDOL 2724610								
	17 May 04	-15,000 00	14,971 88	-14,835 94	135 94	0 00	0 00	135 94	0 00
	25 May 04	-25,000 00	24,953 12	-24,843 75	109 37	0 00	0 00	109 37	0 00
06 Jan 04	US TREAS BDS 5 375 DUE 02-15-2031	-275,000 00	286,000 00	-284,905 47	1,094 53	0 00	0 00	1,094 53	0 00
07 Jan 04	BEO SEDOL 2724610								

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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	Transaction	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	12 Dec 03	-170,000.00	176,800.00	-177,198.44	-398.44	0.00	0.00	-398.44	0.00	
	05 Jan 04	-105,000.00	109,200.00	-107,707.03	1,492.97	0.00	0.00	1,492.97	0.00	
20 Oct 04	US TREAS BDS 5 375 DUE 02-15-2031	-90,000.00	98,015.63	-97,147.44	868.19	0.00	0.00	868.19	0.00	
22 Oct 04	BEO SEDOL 2724610									
	28 Sep 04	-50,000.00	54,453.13	-54,171.88	281.25	0.00	0.00	281.25	0.00	
	29 Sep 04	-40,000.00	43,562.50	-42,975.56	586.94	0.00	0.00	586.94	0.00	
22 Sep 04	US TREAS BDS 5 375 DUE 02-15-2031	-100,000.00	109,125.00	-106,162.51	2,962.49	0.00	0.00	2,962.49	0.00	
23 Sep 04	BEO SEDOL 2724610									
	14 Sep 04	-30,000.00	32,737.50	-31,823.44	914.06	0.00	0.00	914.06	0.00	
	14 Sep 04	-45,000.00	49,106.25	-47,784.38	1,321.87	0.00	0.00	1,321.87	0.00	
	15 Sep 04	-25,000.00	27,281.25	26,554.69	726.56	0.00	0.00	726.56	0.00	
08 Sep 04	US TREAS BDS 5 375 DUE 02-15-2031	-180,000.00	188,704.69	-188,884.81	-180.12	0.00	0.00	-180.12	0.00	
09 Sep 04	BEO SEDOL 2724610									
	18 Aug 04	-180,000.00	188,704.69	-188,884.81	-180.12	0.00	0.00	-180.12	0.00	
22 Apr 01	US TREAS BDS 5 375 DUE 02-15-2031	-100,000.00	102,609.38	-108,750.00	-6,140.62	0.00	0.00	-6,140.62	0.00	
23 Apr 01	BEO SEDOL 2724610									
	30 Mar 04	-20,000.00	20,521.88	-21,750.00	-1,228.12	0.00	0.00	-1,228.12	0.00	
	30 Mar 04	-80,000.00	82,087.50	-87,000.00	-4,912.50	0.00	0.00	-4,912.50	0.00	
28 Sep 01	US TREAS BDS 5 375 DUE 02-15-2031	-400,000.00	434,375.00	-434,080.75	294.25	0.00	0.00	294.25	0.00	
29 Sep 01	BEO SEDOL 2724610									
	28 Sep 04	-400,000.00	434,375.00	-434,080.75	294.25	0.00	0.00	294.25	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
13 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-540,000 00	559,490 63	-572,568 75	-13,078 12	0 00	0 00	-13,078 12	0 00
14 Apr 04	BEO SEDOL 2724610								
	12 Jan 04	-540,000 00	559,490 63	-572,568 75	-13,078 12	0 00	0 00	-13,078 12	0 00
07 May 04	US TREAS BDS 5 375 DUE 02-15-2031	-165,000 00	162,731 25	-168,506 25	-5,775 00	0 00	0 00	-5,775 00	0 00
12 May 04	BEO SEDOL 2724610								
	26 Apr 04	-100,000 00	98,625 00	-102,125 00	-3,500 00	0 00	0 00	-3,500 00	0 00
	26 Apr 04	-5,000 00	4,931 25	-5,106 25	-175 00	0 00	0 00	-175 00	0 00
	26 Apr 04	-60,000 00	59,175 00	-61,275 00	-2,100 00	0 00	0 00	-2,100 00	0 00
27 Apr 04	US TREAS BDS 5 375 DUE 02-15-2031	-55,000 00	56,332 03	-56,175 19	156 84	0 00	0 00	156 84	0 00
28 Apr 04	BEO SEDOL 2724610								
	26 Apr 04	-55,000 00	56,332 03	-56,175 19	156 84	0 00	0 00	156 84	0 00
08 Oct 04	US TREAS BDS 5 375 DUE 02-15-2031	-15,000 00	15,892 97	-16,251 56	-358 59	0 00	0 00	-358 59	0 00
08 Oct 04	BEO SEDOL 2724610								
	28 Sep 04	-15,000 00	15,892 97	-16,251 56	-358 59	0 00	0 00	-358 59	0 00
10 Jun 04	US TREAS BDS 5 375 DUE 02-15-2031	-285,000 00	281,348 44	-282,153 13	-804 69	0 00	0 00	-804 69	0 00
14 Jun 04	BEO SEDOL 2724610								
	25 May 04	-15,000 00	14,807 81	-14,906 25	-98 44	0 00	0 00	-98 44	0 00
	26 May 04	-25,000 00	24,679 69	-24,935 55	-255 86	0 00	0 00	-255 86	0 00
	27 May 04	-25,000 00	24,679 69	-25,007 81	-328 12	0 00	0 00	-328 12	0 00
	03 Jun 04	-75,000 00	74,039 06	-74,625 00	-585 94	0 00	0 00	-585 94	0 00
	08 Jun 04	-85,000 00	83,910 94	-83,638 67	272 27	0 00	0 00	272 27	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	08 Jun 04		-25,000 00	24,679 69	-24,597 68	82 03	0 00	0 00	82 03	0 00
	08 Jun 04		-35,000 00	34,551 56	-34,442 19	109 37	0 00	0 00	109 37	0 00
03 Nov 04	US TREAS BDS 5 375 DUE 02-15-2031		-520,000 00	562,087 50	-561,894 95	192 55	0 00	0 00	192 55	0 00
04 Nov 04	BEO SEDOL 2724610									
	29 Sep 04		-85,000 00	91,879 69	-91,323 07	556 62	0 00	0 00	556 62	0 00
	27 Oct 04		-15,000 00	16,214 06	-16,211 72	2 34	0 00	0 00	2 34	0 00
	01 Nov 04		-20,000 00	21,618 75	-21,547 68	71 09	0 00	0 00	71 09	0 00
	03 Nov 04		-400,000 00	432,375 00	-432,812 50	-437 50	0 00	0 00	-437 50	0 00
11 Mar 04	US TREAS BDS 5 375 DUE 02-15-2031		75,000 00	83,320 31	-79,523 44	3,796 87	0 00	0 00	3,796 87	0 00
12 Mar 04	BEO SEDOL 2724610									
	12 Jan 04		-75,000 00	83,320 31	-79,523 44	3,796 87	0 00	0 00	3,796 87	0 00
29 Jan 04	US TREAS BDS 5 375 DUE 02-15-2031		-30,000 00	31,607 81	-31,846 88	-239 07	0 00	0 00	-239 07	0 00
30 Jan 04	BEO SEDOL 2724610									
	09 Jan 04		-30,000 00	31,607 81	-31,846 88	-239 07	0 00	0 00	239 07	0 00
03 Feb 04	US TREAS BDS 5 375 DUE 02-15-2031		-25,000 00	26,554 69	-26,539 06	15 63	0 00	0 00	15 63	0 00
04 Feb 04	BEO SEDOL 2724610									
	09 Jan 04		-25,000 00	26,554 69	-26,539 06	15 63	0 00	0 00	15 63	0 00
10 Feb 04	US TREAS BDS 5 375 DUE 02-15-2031		-80,000 00	85,062 50	-84,925 00	137 50	0 00	0 00	137 50	0 00
11 Feb 04	BEO SEDOL 2724610									
	09 Jan 04		-80,000 00	85,062 50	-84,925 00	137 50	0 00	0 00	137 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
12 Feb 04	US TREAS BDS 5 375 DUE 02-15-2031	-90,000 00	96,018 75	-95,540 62	478 13	0 00	0 00	478 13	0 00
13 Feb 04	BEO SEDOL 2724610								
09 Jan 04		-90,000 00	96,018 75	-95,540 62	478 13	0 00	0 00	478 13	0 00
31 Aug 04	US TREAS BDS 8 11/15/2021	-260,000 00	354,524 22	-337,360 37	17,163 85	0 00	0 00	17,163 85	0 00
01 Sep 04	USD1000 8 DUE 11-15-2021/04-29-1999 REG SEDOL 2913151								
17 Jun 04		-50,000 00	68,177 73	-64,792 97	3,384 76	0 00	0 00	3,384 76	0 00
17 Jun 04		-210,000 00	286,346 49	-272,567 40	13,779 09	0 00	0 00	13,779 09	0 00
07 Jan 04	US TREAS BDS 8 11/15/2021	-450,000 00	609,679 69	-607,886 72	1,792 97	0 00	0 00	1,792 97	0 00
08 Jan 04	USD1000 8 DUE 11-15-2021/04-29-1999 REG SEDOL 2913151								
12 Dec 03		-450,000 00	609,679 69	-607,886 72	1,792 97	0 00	0 00	1,792 97	0 00
19 Jul 04	US TREAS BDS 8 11/15/2021	-360,000 00	482,962 50	-463,668 75	19,293 75	0 00	0 00	19,293 75	0 00
20 Jul 04	USD1000 8 DUE 11-15-2021/04-29-1999 REG SEDOL 2913151								
10 Jun 04		-360,000 00	482,962 50	-463,668 75	19,293 75	0 00	0 00	19,293 75	0 00
23 Apr 04	US TREAS BDS 8 11/15/2021	-1,020,000 00	1,352,336 72	-1,377,876 56	-25,539 84	0 00	0 00	-25,539 84	0 00
26 Apr 04	USD1000 8 DUE 11-15-2021/04-29-1999 REG SEDOL 2913151								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	12 Dec 03	-1,020,000 00	1,352,336 72	-1,377,876.56	-25,539 84	0 00	0.00	-25,539.84	0 00	
26 Aug 04	US TREAS BDS 8 11/15/2021	-90,000 00	122,128.92	-116,166 47	5,962 45	0 00	0.00	5,962.45	0 00	
27 Aug 04	USD1000 8 DUE 11-15-2021/04-29-1999 REG SEDOL 2913151									
	10 Jun 04	-65,000 00	88,204 22	-83,717 97	4,486 25	0 00	0.00	4,486.25	0 00	
	17 Jun 04	-25,000 00	33,924 70	-32,448 50	1,476.20	0 00	0.00	1,476.20	0 00	
14 Sep 04	US TREAS BDS DTD 02/15/1996 6	-65,000 00	73,424 61	-73,866 41	-441 80	0 00	0.00	-441 80	0 00	
15 Sep 04	DUE 02-15-2026 REG SEDOL 2888163									
	23 Jan 04	-65,000 00	73,424 61	-73,866 41	-441 80	0 00	0.00	-441 80	0 00	
04 Jun 04	US TREAS BDS DTD 02/15/1996 6	-385,000 00	410,385 94	-437,516 41	-27,130 47	0 00	0.00	-27,130 47	0 00	
07 Jun 04	DUE 02-15-2026 REG SEDOL 2888163									
	23 Jan 04	-385,000 00	410,385 94	-437,516 41	-27,130 47	0 00	0.00	-27,130 47	0 00	
28 Jan 04	US TREAS BDS DTD 02/15/1996 6	-225,000 00	255,401 37	-255,691 41	-290 04	0 00	0.00	290 04	0 00	
29 Jan 04	DUE 02-15-2026 REG SEDOL 2888163									
	23 Jan 04	-225,000 00	255,401 37	-255,691 41	-290 04	0 00	0.00	-290 04	0 00	
15 Jun 04	US TREAS BDS DTD 02/15/1996 6	-350,000.00	370,945 31	-397,742 19	-26,796 88	0 00	0.00	-26,796.88	0 00	
16 Jun 04	DUE 02-15-2026 REG SEDOL 2888163									
	23 Jan 04	-350,000 00	370,945 31	-397,742 19	-26,796 88	0 00	0.00	-26,796 88	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
06 Jul 04	US TREAS BDS DTD 02/15/1996 6	-105,000 00	114,568 95	-119,322 66	-4,753 71	0 00	0 00	-4,753 71	0 00
09 Jul 04	DUE 02-15-2026 REG SEDOL 2888163								
	23 Jan 04	-105,000 00	114,568 95	-119,322 66	-4,753 71	0 00	0 00	-4,753 71	0 00
29 Sep 04	US TREAS BDS DTD 02/15/1996 6	-655,000 00	749,416 74	-744,346 08	5,070 66	0 00	0 00	5,070 66	0 00
30 Sep 04	DUE 02-15-2026 REG SEDOL 2888163								
	23 Jan 04	-655,000 00	749,416 74	-744,346 08	5,070 66	0 00	0 00	5,070 66	0 00
23 Nov 04	US TREAS BDS DTD 02/15/1996 6	-655,000 00	751,817 19	-761,925 38	-10,108 19	0 00	0 00	-10,108 19	0 00
24 Nov 04	DUE 02-15-2026 REG SEDOL 2888163								
	23 Jan 04	-90,000 00	103,303 13	-102,276 56	1,026 57	0 00	0 00	1,026 57	0 00
	05 Mar 04	-235,000 00	269,735 94	-274,270 70	-4,534 76	0 00	0 00	-4,534 76	0 00
	05 Mar 04	-330,000 00	378,778 12	-385,378 12	-6,600 00	0 00	0 00	-6,600 00	0 00
23 Apr 04	US TREAS BDS DTD 02/15/1996 6	-625,000 00	680,810 55	-710,253 90	-29,443 35	0 00	0 00	-29,443 35	0 00
26 Apr 04	DUE 02-15-2026 REG SEDOL 2888163								
	23 Jan 04	-625,000 00	680,810 55	-710,253 90	-29,443 35	0 00	0 00	-29,443 35	0 00
05 Nov 04	US TREAS BDS DTD 11/15/1997 6 125	-415,000 00	480,232 81	-471,294 27	8,938 54	0 00	0 00	8,938 54	0 00
08 Nov 04	DUE 11-15-2027 REG SEDOL 2124555								
	19 Jul 04	-145,000 00	167,792 19	-163,198 95	4,593 24	0 00	0 00	4,593 24	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	13 Aug 04	-175,000 00	202,507.81	-199,691 41	2,816 40	0 00	0 00	2,816.40	0 00	
	13 Aug 04	-95,000 00	109,932.81	-108,403 91	1,528 90	0 00	0 00	1,528.90	0 00	
22 Sep 04	US TREAS BDS DTD 11/15/1997 6 125	-130,000 00	153,410 16	-146,316 30	7,093 86	0 00	0 00	7,093 86	0 00	
23 Sep 04	DUE 11-15-2027 REG SEDOL 2124555									
	19 Jul 04	-130,000 00	153,410 16	-146,316 30	7,093 86	0 00	0 00	7,093 86	0 00	
28 Sep 04	US TREAS BDS DTD 11/15/1997 6 125	-70,000 00	82,386 72	-78,785 70	3,601 02	0 00	0 00	3,601 02	0 00	
30 Sep 04	DUE 11-15-2027 REG SEDOL 2124555									
	19 Jul 04	-70,000 00	82,386 72	-78,785 70	3,601 02	0 00	0 00	3,601 02	0 00	
17 Nov 04	US TREAS BDS USD1000 8 125 DUE	-60,000 00	82,293 75	-79,809 37	2,484 38	0 00	0 00	2,484 38	0 00	
22 Nov 04	08-15-2019 REG SEDOL 2916934									
	14 Apr 04	-60,000 00	82,293 75	-79,809 37	2,484 38	0 00	0 00	2,484 38	0 00	
09 Mar 04	US TREAS BDS USD1000 8 125 DUE	-840,000 00	1,189,650 00	-1,135,115 63	54,534 37	0 00	0 00	54,534 37	0 00	
10 Mar 04	08-15-2019 REG SEDOL 2916934									
	12 Dec 03	-840,000 00	1,189,650 00	-1,135,115 63	54,534 37	0 00	0 00	54,534 37	0 00	
30 Dec 04	US TREAS BDS USD1000 8 125 DUE	-310,000 00	421,076 72	-412,348 44	8,728 28	0 00	0 00	8,728 28	0 00	
31 Dec 04	08-15-2019 REG SEDOL 2916934									
	14 Apr 04	-310,000 00	421,076 72	-412,348 44	8,728 28	0 00	0 00	8,728 28	0 00	
30 Mar 01	US TREAS BDS USD1000 8 125 DUE	-355,000 00	497,000 00	-486,889 45	10,110 55	0 00	0 00	10,110 55	0 00	
31 Mar 01	08-15-2019 REG SEDOL 2916934									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	12 Dec 03	-105,000 00	147,000 00	-141,889 45	5,110 55	0 00	0 00	5,110 55	0 00
	18 Feb 04	-250,000 00	350,000 00	-345,000 00	5,000 00	0 00	0 00	5,000 00	0 00
23 Jan 04	US TREAS BDS USD1000 8 125 DUE	-165,000 00	229,988 09	-222,969 14	7,018 95	0 00	0 00	7,018 95	0 00
26 Jan 04	08-15-2019 REG SEDOL 2916934								
	12 Dec 03	-165,000 00	229,988 09	-222,969 14	7,018 95	0 00	0 00	7,018 95	0 00
07 May 04	US TREAS BDS USD1000 8 125 DUE	-290,000 00	372,831 25	-388,645 31	-15,814 06	0 00	0 00	-15,814 06	0 00
10 May 04	08-15-2019 REG SEDOL 2916934								
	13 Apr 04	-290,000 00	372,831 25	-388,645 31	-15,814 06	0 00	0 00	-15,814 06	0 00
06 Jan 04	US TREAS BDS USD1000 8 125 DUE	-490,000 00	661,633 98	-662,150 78	-516 80	0 00	0 00	-516 80	0 00
07 Jan 04	08-15-2019 REG SEDOL 2916934								
	12 Dec 03	-490,000 00	661,633 98	-662,150 78	-516 80	0 00	0 00	-516 80	0 00
05 Aug 04	US TREAS BDS USD1000 8 125 DUE	-375,000 00	500,625 00	-499,658 59	966 41	0 00	0 00	966 41	0 00
06 Aug 04	08-15-2019 REG SEDOL 2916934								
	13 Apr 04	-85,000 00	113,475 00	-113,913 28	-438 28	0 00	0 00	-438 28	0 00
	14 Apr 04	-290,000 00	387,150 00	-385,745 31	1,404 69	0 00	0 00	1,404 69	0 00
17 Sep 04	US TREAS BDS USD1000 8 125 DUE	-180,000 00	247,218 75	-239,428 13	7,790 62	0 00	0 00	7,790 62	0 00
20 Sep 04	08-15-2019 REG SEDOL 2916934								
	14 Apr 04	-180,000 00	247,218 75	-239,428 13	7,790 62	0 00	0 00	7,790 62	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
22 Apr 04	US TREAS NTS 0 TB 15/03/09 2 625	-1,520,000 00	1,465,315.62	-1,495,631.65	-30,316 03	0 00	0 00	-30,316 03	0 00	0 00
23 Apr 04	DUE 03-15-2009 REG SEDOL B00CT42									
29 Mar 04		-460,000 00	443,450 78	-455,184 38	-11,733 60	0 00	0 00	-11,733 60	0 00	0 00
29 Mar 04		-50,000 00	48,201 17	-49,466 75	-1,267 58	0 00	0 00	-1,267 58	0 00	0 00
29 Mar 04		-130,000 00	125,323 05	-128,857 42	-3,534 37	0 00	0 00	-3,534 37	0 00	0 00
30 Mar 04		-190,000 00	183,164 45	-188,100 00	-4,935 55	0 00	0 00	-4,935 55	0 00	0 00
30 Mar 04		-85,000 00	81,941 99	-84,163 28	-2,221 29	0 00	0 00	-2,221 29	0 00	0 00
02 Apr 04		-100,000 00	96,402 35	-97,796 88	-1,394 53	0 00	0 00	-1,394 53	0 00	0 00
05 Apr 04		-160,000 00	154,243 75	-155,775 00	-1,531 25	0 00	0 00	-1,531 25	0 00	0 00
05 Apr 04		-90,000 00	86,762 10	-87,665 62	-903 52	0 00	0 00	-903 52	0 00	0 00
05 Apr 04		-140,000 00	134,963 29	-136,259 38	-1,296 09	0 00	0 00	-1,296 09	0 00	0 00
06 Apr 04		-35,000 00	33,740 82	-34,135 94	-395 12	0 00	0 00	-395 12	0 00	0 00
07 Apr 04		-80,000 00	77,121 87	-78,225 00	-1,103 13	0 00	0 00	-1,103 13	0 00	0 00
26 Mar 04	US TREAS NTS 0 TB 15/03/09 2 625	-715,000 00	709,637 50	-714,132 81	-4,495 31	0 00	0 00	-4,495 31	0 00	0 00
29 Mar 04	DUE 03-15-2009 REG SEDOL B00CT42									
24 Mar 04		-340,000 00	337,450 00	-339,601 56	-2,151 56	0 00	0 00	-2,151 56	0 00	0 00
24 Mar 04		-375,000 00	372,187 50	-374,531 25	-2,343 75	0 00	0 00	-2,343 75	0 00	0 00
23 Mar 04	US TREAS NTS 0 TB 15/03/09 2 625	-350,000 00	349,207 03	-349,453 12	-246 09	0 00	0 00	-246 09	0 00	0 00
24 Mar 04	DUE 03-15-2009 REG SEDOL B00CT42									
23 Mar 04		-350,000 00	349,207 03	-349,453 12	-246 09	0 00	0 00	-246 09	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
01 Apr 04	US TREAS NTS 0 TB 15/03/09 2 625	-1,370,000 00	1,358,012 50	-1,357,958 99	53 51	0 00	0 00	53 51	0 00
02 Apr 04	DUE 03-15-2009 REG SEDOL B00CT42								
29 Mar 04		-1,370,000 00	1,358,012 50	-1,357,958 99	53 51	0 00	0 00	53 51	0 00
15 Mar 04	US TREAS NTS 0 TB 15/03/09 2 625	-295,000 00	293,594 14	-293,847 66	-253 52	0 00	0 00	-253 52	0 00
16 Mar 04	DUE 03-15-2009 REG SEDOL B00CT42								
12 Mar 04		-295,000 00	293,594 14	-293,847 66	-253 52	0 00	0 00	-253 52	0 00
16 Mar 04	US TREAS NTS 0 TB 15/03/09 2 625	-815,000 00	810,065 43	-811,816 40	-1,750 97	0 00	0 00	-1,750 97	0 00
17 Mar 04	DUE 03-15-2009 REG SEDOL B00CT42								
12 Mar 04		-815,000 00	810,065 43	-811,816 40	-1,750 97	0 00	0 00	-1,750 97	0 00
06 Aug 04	US TREAS NTS 2 75 NTS 31/07/2006	-2,225,000 00	2,241,687 50	-2,221,684 75	20,002 75	0 00	0 00	20,002 75	0 00
09 Aug 04	USD10002 75 DUE 07-31-2006 REG SEDOL B0224K1								
27 Jul 04		-2,225,000 00	2,241,687 50	-2,221,684 75	20,002 75	0 00	0 00	20,002 75	0 00
16 Nov 04	US TREAS NTS 3 375 NTS 15/10/2009	-85,000 00	84,362 50	-84,435 84	-73 34	0 00	0 00	-73 34	0 00
17 Nov 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11								
15 Nov 04		-85,000 00	84,362 50	-84,435 84	-73 34	0 00	0 00	-73 34	0 00
27 Oct 04	US TREAS NTS 3 375 NTS 15/10/2009	-855,000 00	855,801 56	-855,590 24	211 32	0 00	0 00	211 32	0 00
28 Oct 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	13 Oct 04		-445,000.00	445,417.19	-445,173.83	243.36	0.00	0.00	243.36	0.00
	27 Oct 04		-410,000.00	410,384.37	-410,418.41	-32.04	0.00	0.00	-32.04	0.00
28 Oct 04	US TREAS NTS 3 375 NTS 15/10/2009		-780,000.00	779,878.12	-780,679.56	-801.44	0.00	0.00	-801.44	0.00
29 Oct 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11									
	27 Oct 04		780,000.00	779,878.12	-780,679.56	-801.44	0.00	0.00	-801.44	0.00
15 Nov 04	US TREAS NTS 3 375 NTS 15/10/2009		-85,000.00	84,442.19	-84,382.50	79.69	0.00	0.00	79.69	0.00
16 Nov 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11									
	10 Nov 04		-85,000.00	84,442.19	-84,382.50	79.69	0.00	0.00	79.69	0.00
17 Nov 04	US TREAS NTS 3 375 NTS 15/10/2009		-85,000.00	84,575.00	-84,604.88	-29.88	0.00	0.00	-29.88	0.00
18 Nov 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11									
	17 Nov 04		-85,000.00	84,575.00	-84,604.88	-29.88	0.00	0.00	-29.88	0.00
27 Oct 04	US TREAS NTS 3 375 NTS 15/10/2009		-75,000.00	75,076.17	-75,065.34	10.83	0.00	0.00	10.83	0.00
29 Oct 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11									
	27 Oct 04		-75,000.00	75,076.17	-75,065.34	10.83	0.00	0.00	10.83	0.00
17 Nov 04	US TREAS NTS 3 375 NTS 15/10/2009		-85,000.00	84,335.94	-84,356.38	-20.44	0.00	0.00	-20.44	0.00
18 Nov 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	16 Nov 04		-85,000 00	84,335 94	-84,356 38	-20 44	0 00	0 00	-20 44	0 00
15 Oct 04	US TREAS NTS 3 375 NTS 15/10/2009		-445,000 00	446,842 58	-445,240 23	1,602 35	0 00	0 00	1,602 35	0 00
18 Oct 04	USD1000 3 375 DUE 10-15-2009 REG SEDOL B034G11									
	13 Oct 04		-170,000 00	170,703 91	-170,132 81	571 10	0 00	0 00	571 10	0 00
	13 Oct 04		-275,000 00	276,138 67	-275,107 42	1,031 25	0 00	0 00	1,031 25	0 00
29 Jun 04	US TREAS NTS 4 DUE 11-15-2012		-315,000 00	302,264 65	-302,599 71	-335 06	0 00	0 00	-335 06	0 00
30 Jun 04	REG SEDOL 2064673									
	03 Jun 04		-315,000 00	302,264 65	-302,599 71	-335 06	0 00	0 00	-335 06	0 00
17 Jun 04	US TREAS NTS 4 875 DUE 02-15-2012		-250,000 00	255,898 44	-254,394 53	1,503 91	0 00	0 00	1,503 91	0 00
18 Jun 04	REG SEDOL 2846547									
	14 May 04		-250,000 00	255,898 44	-254,394 53	1,503 91	0 00	0 00	1,503 91	0 00
12 Jan 04	US TREAS NTS 5 DUE 08-15-2011		-1,550,000 00	1,681,083 98	-1,661,224 61	19,859 37	0 00	0 00	19,859 37	0 00
13 Jan 04	REG SEDOL 2790053									
	12 Dec 03		-1,550,000 00	1,681,083 98	-1,661,224 61	19,859 37	0 00	0 00	19,859 37	0 00
12 Jan 04	US TREAS NTS 5 DUE 08-15-2011		-250,000 00	271,621 09	-267,939 45	3,681 64	0 00	0 00	3,681 64	0 00
13 Jan 04	REG SEDOL 2790053									
	12 Dec 03		-250,000 00	271,621 09	-267,939 45	3,681 64	0 00	0 00	3,681 64	0 00
16 Nov 04	US TREAS NTS DTD 00013 3 DUE		-395,000 00	393,395 31	-393,457 03	-61 72	0 00	0 00	-61 72	0 00
17 Nov 04	11-15-2007 BEO SEDOL 2058762									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	16 Nov 04	-395,000 00	393,395.31	-393,457 03	-61.72	0 00	0.00	-61.72	0 00
24 Nov 04	US TREAS NTS DTD 00013 3 DUE	-1,000,000 00	993,750 00	-996,043 95	-2,293.95	0 00	0.00	-2,293.95	0.00
26 Nov 04	11-15-2007 BEO SEDOL 2058762								
	16 Nov 04	-255,000 00	253,406.25	-253,954 10	-547.85	0 00	0.00	-547.85	0 00
	16 Nov 04	-745,000 00	740,343.75	-742,089.85	-1,746.10	0 00	0.00	-1,746.10	0 00
16 Dec 04	US TREAS NTS DTD 00013 3 DUE	-1,255,000 00	1,248,725 00	-1,249,196 13	-471.13	0 00	0.00	-471.13	0 00
17 Dec 04	11-15-2007 BEO SEDOL 2058762								
	07 Dec 04	-405,000 00	402,975 00	-403,007 98	-32.98	0 00	0.00	-32.98	0 00
	09 Dec 04	-390,000 00	388,050 00	-388,537 50	-487.50	0 00	0.00	-487.50	0 00
	16 Dec 04	-460,000 00	457,700 00	-457,650.65	49.35	0 00	0.00	49.35	0 00
29 Dec 04	US TREAS NTS DTD 00013 3 DUE	-795,000 00	788,540 62	-790,350 89	-1,810.27	0 00	0.00	-1,810.27	0 00
30 Dec 04	11-15-2007 BEO SEDOL 2058762								
	21 Dec 04	-795,000 00	788,540 62	-790,350 89	-1,810.27	0 00	0.00	-1,810.27	0 00
21 Dec 04	US TREAS NTS DTD 00013 3 DUE	-795,000 00	790,528.12	-790,939.71	-411.59	0 00	0.00	-411.59	0 00
22 Dec 04	11-15-2007 BEO SEDOL 2058762								
	16 Dec 04	-795,000 00	790,528.12	-790,939.71	-411.59	0 00	0.00	-411.59	0 00
09 Dec 04	US TREAS NTS DTD 00013 3 DUE	-390,000 00	388,472.15	-388,081.76	390.39	0 00	0.00	390.39	0 00
15 Dec 04	11-15-2007 BEO SEDOL 2058762								
	07 Dec 04	-390,000 00	388,472.15	-388,081.76	390.39	0 00	0.00	390.39	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
07 Dec 04	US TREAS NTS DTD 00013 3 DUE	-170,000 00	169,163 28	-168,613 95	549 33	0 00	0 00	549 33	0 00
08 Dec 04	11-15-2007 BEO SEDOL 2058762								
	29 Nov 04	-170,000 00	169,163 28	-168,613 95	549 33	0 00	0 00	549 33	0 00
07 Dec 04	US TREAS NTS DTD 00013 3 DUE	-305,000 00	303,546 48	-302,513 26	1,033 22	0 00	0 00	1,033 22	0 00
08 Dec 04	11-15-2007 BEO SEDOL 2058762								
	29 Nov 04	-305,000 00	303,546 48	-302,513 26	1,033 22	0 00	0 00	1,033 22	0 00
07 Dec 04	US TREAS NTS DTD 00013 3 DUE	-390,000 00	388,173 36	-388,081 75	91 61	0 00	0 00	91 61	0 00
10 Dec 04	11-15-2007 BEO SEDOL 2058762								
	07 Dec 04	-390,000 00	388,173 36	-388,081 75	91 61	0 00	0 00	91 61	0 00
15 Dec 04	US TREAS NTS DTD 00013 3 DUE	-460,000 00	458,257 03	-457,737 45	519 58	0 00	0 00	519 58	0 00
20 Dec 04	11-15-2007 BEO SEDOL 2058762								
	07 Dec 04	-460,000 00	458,257 03	-457,737 45	519 58	0 00	0 00	519 58	0 00
29 Nov 04	US TREAS NTS DTD 00013 3 DUE	-3,185,000 00	3,159,121 88	-3,166,648 67	-7,526 79	0 00	0 00	-7,526 79	0 00
30 Nov 04	11-15-2007 BEO SEDOL 2058762								
	16 Nov 04	-385,000 00	381,871 88	-383,420 90	-1,549 02	0 00	0 00	-1,549 02	0 00
	24 Nov 04	-1,800,000 00	1,785,375 00	-1,789,593 75	-4,218 75	0 00	0 00	-4,218 75	0 00
	24 Nov 04	-1,000,000 00	991,875 00	-993,634 02	-1,759 02	0 00	0 00	-1,759 02	0 00
01 Dec 04	US TREAS NTS DTD 00013 3 DUE	-465,000 00	461,694 14	-461,208 74	485 40	0 00	0 00	485 40	0 00
02 Dec 04	11-15-2007 BEO SEDOL 2058762								
	29 Nov 04	-465,000 00	461,694 14	-461,208 74	485 40	0 00	0 00	485 40	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
18 Nov 04	US TREAS NTS DTD 00013 3 DUE	-160,000.00	159,600.00	-159,375.00	225.00	0.00	0.00	225.00	0.00
19 Nov 04	11-15-2007 BEO SEDOL 2058762								
	16 Nov 04	-160,000.00	159,600.00	-159,375.00	225.00	0.00	0.00	225.00	0.00
07 Dec 04	US TREAS NTS DTD 00013 3 DUE	-2,245,000.00	2,234,476.56	-2,226,695.95	7,780.61	0.00	0.00	7,780.61	0.00
08 Dec 04	11-15-2007 BEO SEDOL 2058762								
	29 Nov 04	-2,245,000.00	2,234,476.56	-2,226,695.95	7,780.61	0.00	0.00	7,780.61	0.00
16 Dec 04	US TREAS NTS DTD 00013 3 DUE	-600,000.00	597,048.88	-597,048.85	-1.97	0.00	0.00	-1.97	0.00
17 Dec 04	11-15-2007 BEO SEDOL 2058762								
	07 Dec 04	-600,000.00	597,048.88	-597,048.85	-1.97	0.00	0.00	-1.97	0.00
28 Jan 04	US TREAS NTS DTD 00040 4 25 DUE	-480,000.00	487,050.00	-487,846.88	-796.88	0.00	0.00	-796.88	0.00
29 Jan 04	11-15-2013 REG SEDOL 2171982								
	23 Jan 04	-30,000.00	30,440.63	-30,543.75	-103.12	0.00	0.00	-103.12	0.00
	27 Jan 04	-60,000.00	60,881.25	-60,721.88	159.37	0.00	0.00	159.37	0.00
	28 Jan 04	-390,000.00	396,728.12	-396,581.25	-853.13	0.00	0.00	-853.13	0.00
05 Jan 04	US TREAS NTS DTD 00040 4 25 DUE	-100,000.00	98,765.62	-100,074.22	-1,308.60	0.00	0.00	-1,308.60	0.00
08 Jan 04	11-15-2013 REG SEDOL 2171982								
	12 Dec 03	-100,000.00	98,765.62	-100,074.22	-1,308.60	0.00	0.00	-1,308.60	0.00
02 Feb 04	US TREAS NTS DTD 00040 4 25 DUE	-75,000.00	75,585.94	-75,257.81	328.13	0.00	0.00	328.13	0.00
03 Feb 04	11-15-2013 REG SEDOL 2171982								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	29 Jan 04		-75,000 00	75,585 94	-75,257 81	328 13	0 00	0 00	328 13	0 00
02 Feb 04	US TREAS NTS DTD 00040 4 25 DUE		-650,000 00	655,078 12	-652,234 38	2,843 74	0 00	0 00	2,843 74	0 00
03 Feb 04	11-15-2013 REG SEDOL 2171982									
	29 Jan 04		-650,000 00	655,078 12	-652,234 38	2,843 74	0 00	0 00	2,843 74	0 00
20 Jan 04	US TREAS NTS DTD 00040 4 25 DUE		-150,000 00	152,806 64	-152,578 12	228 52	0 00	0 00	228 52	0 00
22 Jan 04	11-15-2013 REG SEDOL 2171982									
	14 Jan 04		-150,000 00	152,806 64	-152,578 12	228 52	0 00	0 00	228 52	0 00
08 Jan 04	US TREAS NTS DTD 00040 4 25 DUE		-120,000 00	119,915 62	-120,089 06	-173 44	0 00	0 00	-173 44	0 00
09 Jan 04	11-15-2013 REG SEDOL 2171982									
	12 Dec 03		-120,000 00	119,915 62	-120,089 06	-173 44	0 00	0 00	-173 44	0 00
06 Jan 04	US TREAS NTS DTD 00040 4 25 DUE		-80,000 00	79,875 00	-80,059 38	-184 38	0 00	0 00	-184 38	0 00
07 Jan 04	11-15-2013 REG SEDOL 2171982									
	12 Dec 03		-80,000 00	79,875 00	-80,059 38	-184 38	0 00	0 00	-184 38	0 00
03 Feb 04	US TREAS NTS DTD 00040 4 25 DUE		-180,000 00	181,856 25	-180,618 75	1,237 50	0 00	0 00	1,237 50	0 00
04 Feb 04	11-15-2013 REG SEDOL 2171982									
	29 Jan 04		-180,000 00	181,856 25	-180,618 75	1,237 50	0 00	0 00	1,237 50	0 00
02 Feb 04	US TREAS NTS DTD 00040 4 25 DUE		-95,000 00	95,801 56	-95,326 56	475 00	0 00	0 00	475 00	0 00
03 Feb 04	11-15-2013 REG SEDOL 2171982									
	29 Jan 04		-95,000 00	95,801 56	-95,326 56	475 00	0 00	0 00	475 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transaction	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
09 Feb 04	US TREAS NTS DTD 00040 4 25 DUE	-160,000 00	162,425 00	-161,525 00	900 00	0.00	0.00	900 00	0 00
10 Feb 04	11-15-2013 REG SEDOL 2171982								
	05 Feb 04	-160,000 00	162,425 00	-161,525 00	900 00	0 00	0.00	900 00	0 00
13 Jan 04	US TREAS NTS DTD 00040 4 25 DUE	-515,000 00	521,880 08	-523,191 41	-1,311 33	0 00	0 00	1,311 33	0 00
14 Jan 04	11-15-2013 REG SEDOL 2171982								
	12 Jan 04	-330,000 00	334,408 59	-335,156 25	-747 66	0 00	0 00	-747 66	0 00
	12 Jan 04	-185,000 00	187,471 49	-188,035 16	-563 67	0 00	0 00	-563 67	0 00
04 Feb 04	US TREAS NTS DTD 00040 4 25 DUE	-60,000 00	60,600 00	-60,703 12	-103 12	0 00	0 00	103 12	0 00
05 Feb 04	11-15-2013 REG SEDOL 2171982								
	03 Feb 04	-60,000 00	60,600 00	-60,703 12	-103 12	0 00	0 00	-103 12	0 00
12 Jan 04	US TREAS NTS DTD 00040 4 25 DUE	-1,700,000 00	1,723,640 62	1,698,940 63	24,699 99	0 00	0 00	24,699 99	0 00
13 Jan 04	11-15-2013 REG SEDOL 2171982								
	12 Dec 03	-960,000 00	973,350 00	-960,712 50	12,637 50	0 00	0 00	12,637 50	0 00
	19 Dec 03	-65,000 00	65,903 90	-65,548 44	355 46	0 00	0 00	355 46	0 00
	30 Dec 03	-100,000 00	101,390 63	-99,671 88	1,718 75	0 00	0 00	1,718 75	0 00
	31 Dec 03	-200,000 00	202,781 25	-199,843 75	2,937 50	0 00	0 00	2,937 50	0 00
	06 Jan 04	-80,000 00	81,112 50	-79,350 00	1,762 50	0 00	0 00	1,762 50	0 00
	06 Jan 04	-175,000 00	177,433 60	-174,097 68	3,335 94	0 00	0 00	3,335 94	0 00
	06 Jan 04	-65,000 00	65,903 90	-64,776 56	1,127 34	0 00	0 00	1,127 34	0 00
	08 Jan 04	-55,000 00	55,764 84	-54,939 84	825 00	0 00	0 00	825 00	0 00
12 Mar 04	US TREAS NTS DTD 00046 1 875 DUE	-240,000 00	241,743 75	-241,134 38	609 37	0 00	0 00	609 37	0 00
15 Mar 04	01-31-2006 REG SEDOL 2352527								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	26 Feb 04		-240,000 00	241,743 75	-241,134 38	609 37	0 00	0 00	609 37	0 00
08 Mar 04	US TREAS NTS DTD 00046 1 875 DUE		-150,000 00	151,154 30	-150,708 98	445 32	0 00	0 00	445 32	0 00
09 Mar 04	01-31-2006 REG SEDOL 2352527									
	26 Feb 04		-150,000 00	151,154 30	-150,708 98	445 32	0 00	0 00	445 32	0 00
23 Mar 04	US TREAS NTS DTD 00047 2 25 DUE		-580,000 00	586,071 88	-586,253 12	-181 24	0 00	0 00	-181 24	0 00
24 Mar 04	02-15-2007 REG SEDOL 2374792									
	23 Mar 04		-580,000 00	586,071 88	-586,253 12	-181 24	0 00	0 00	-181 24	0 00
07 May 04	US TREAS NTS DTD 00047 2 25 DUE		-960,000 00	939,750 00	-954,521 67	-14,771 67	0 00	0 00	-14,771 67	0 00
10 May 04	02-15-2007 REG SEDOL 2374792									
	29 Mar 04		-275,000 00	269,199 22	-276,933 59	-7,734 37	0 00	0 00	-7,734 37	0 00
	27 Apr 04		-685,000 00	670,550 78	-677,588 08	-7,037 30	0 00	0 00	-7,037 30	0 00
03 Jun 04	US TREAS NTS DTD 00047 2 25 DUE		-465,000 00	455,554 69	-456,645 33	-1,090 64	0 00	0 00	-1,090 64	0 00
04 Jun 04	02-15-2007 REG SEDOL 2374792									
	28 May 04		-465,000 00	455,554 69	-456,645 33	-1,090 64	0 00	0 00	-1,090 64	0 00
03 Jun 04	US TREAS NTS DTD 00047 2 25 DUE		-1,305,000 00	1,278,900 00	-1,281,553 01	-2,653 01	0 00	0 00	-2,653 01	0 00
04 Jun 04	02-15-2007 REG SEDOL 2374792									
	28 May 04		-1,305,000 00	1,278,900 00	-1,281,553 01	-2,653 01	0 00	0 00	-2,653 01	0 00
28 May 04	US TREAS NTS DTD 00047 2 25 DUE		-70,000 00	68,799 61	-68,742 31	57 30	0 00	0 00	57 30	0 00
04 Jun 04	02-15-2007 REG SEDOL 2374792									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	28 May 04	-70,000.00	68,799.61	-68,742.31	57.30	0.00	0.00	57.30	0.00
04 Jun 04 07 Jun 04	US TREAS NTS DTD 00047 2 25 DUE 02-15-2007 REG SEDOL 2374792	-1,060,000.00	1,037,244.98	-1,038,638.30	-1,393.32	0.00	0.00	-1,393.32	0.00
	03 Jun 04	-1,060,000.00	1,037,244.98	-1,038,638.30	-1,393.32	0.00	0.00	-1,393.32	0.00
06 Apr 04 07 Apr 04	US TREAS NTS DTD 00047 2 25 DUE 02-15-2007 REG SEDOL 2374792	-875,000.00	874,384.77	-881,152.35	-6,767.58	0.00	0.00	-6,767.58	0.00
	29 Mar 04	-875,000.00	874,384.77	-881,152.35	-6,767.58	0.00	0.00	-6,767.58	0.00
28 May 04 01 Jun 04	US TREAS NTS DTD 00047 2 25 DUE 02-15-2007 REG SEDOL 2374792	-1,840,000.00	1,807,225.00	-1,807,207.82	17.18	0.00	0.00	17.18	0.00
	27 Apr 04	-40,000.00	39,287.50	-39,567.19	-279.69	0.00	0.00	-279.69	0.00
	06 May 04	-1,000,000.00	982,187.50	-985,390.63	-3,203.13	0.00	0.00	-3,203.13	0.00
	07 May 04	-800,000.00	785,750.00	-782,250.00	3,500.00	0.00	0.00	3,500.00	0.00
04 Jun 04 07 Jun 04	US TREAS NTS DTD 00047 2 25 DUE 02-15-2007 REG SEDOL 2374792	-245,000.00	240,195.70	-240,062.62	133.08	0.00	0.00	133.08	0.00
	03 Jun 04	-245,000.00	240,195.70	-240,062.62	133.08	0.00	0.00	133.08	0.00
13 Apr 04 14 Apr 04	US TREAS NTS DTD 00052 1 5 DUE 03-31-2006 REG SEDOL B00K731	-2,450,000.00	2,428,179.69	-2,439,170.71	-10,991.02	0.00	0.00	10,991.02	0.00
	01 Apr 04	-1,560,000.00	1,546,106.25	-1,555,556.11	-9,449.86	0.00	0.00	-9,449.86	0.00
	06 Apr 04	-890,000.00	882,073.44	-883,614.60	-1,541.16	0.00	0.00	-1,541.16	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
12 Jul 04	US TREAS NTS DTD 00052 1 5 DUE	-165,000 00	162,570 12	-163,092 19	-522 07	0 00	0 00	-522 07	0 00
15 Jul 04	03-31-2006 REG SEDOL B00K731								
	23 Apr 04	-165,000 00	162,570 12	-163,092 19	-522 07	0 00	0 00	-522 07	0 00
30 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-750,000 00	739,482 42	-741,341 57	-1,859 15	0 00	0 00	-1,859 15	0 00
03 May 04	03-31-2006 REG SEDOL B00K731								
	19 Apr 04	-10,000 00	9,859 77	-9,897 82	-38 05	0 00	0 00	-38 05	0 00
	23 Apr 04	-740,000 00	729,622 65	-731,443 75	-1,821 10	0 00	0 00	-1,821 10	0 00
06 Aug 04	US TREAS NTS DTD 00052 1 5 DUE	-810,000 00	800,760 94	-798,999 22	1,761 72	0 00	0 00	1,761 72	0 00
09 Aug 04	03-31-2006 REG SEDOL B00K731								
	23 Apr 04	-5,000 00	4,942 97	-4,942 19	0 78	0 00	0 00	0 78	0 00
	26 Apr 04	-805,000 00	795,817 97	-794,057 03	1,760 94	0 00	0 00	1,760 94	0 00
19 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-2,010,000 00	1,989,900 00	-1,992,412 50	-2,512 50	0 00	0 00	-2,512 50	0 00
20 Apr 04	03-31-2006 REG SEDOL B00K731								
	13 Apr 04	-2,010,000 00	1,989,900 00	-1,992,412 50	-2,512 50	0 00	0 00	-2,512 50	0 00
13 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-2,450,000 00	2,428,041 04	-2,431,729 03	-3,687 99	0 00	0 00	-3,687 99	0 00
20 Apr 04	03-31-2006 REG SEDOL B00K731								
	06 Apr 04	-2,010,000 00	1,991,984 69	-1,995,579 03	-3,594 34	0 00	0 00	-3,594 34	0 00
	13 Apr 04	-440,000 00	436,056 35	-436,150 00	-93 65	0 00	0 00	-93 65	0 00
06 Aug 04	US TREAS NTS DTD 00052 1 5 DUE	-90,000 00	88,983 98	-88,959 37	24 61	0 00	0 00	24 61	0 00
09 Aug 04	03-31-2006 REG SEDOL B00K731								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	23 Apr 04	-90,000 00	88,983.98	-88,959 37	24 61	0 00	0 00	24.61	0.00
23 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-1,000,000 00	988,314.55	-989,782.17	-1,467 62	0 00	0 00	-1,467 62	0 00
26 Apr 04	03-31-2006 REG SEDOL B00K731								
	19 Apr 04	-1,000,000 00	988,314 55	-989,782 17	-1,467 62	0 00	0 00	-1,467 62	0 00
06 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-2,900,000 00	2,880,062 50	-2,894,109 37	-14,046 87	0 00	0 00	-14,046 87	0 00
07 Apr 04	03-31-2006 REG SEDOL B00K731								
	01 Apr 04	-2,900,000 00	2,880,062.50	-2,894,109 37	-14,046 87	0 00	0 00	-14,046 87	0 00
01 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-1,560,000 00	1,556,100 00	-1,557,126 57	-1,026 57	0 00	0 00	-1,026 57	0 00
02 Apr 04	03-31-2006 REG SEDOL B00K731								
	30 Mar 04	-1,260,000 00	1,256,850 00	-1,257,735 94	-885 94	0 00	0 00	-885 94	0 00
	01 Apr 04	-300,000 00	299,250 00	-299,390 63	-140 63	0 00	0 00	-140 63	0 00
22 Apr 04	US TREAS NTS DTD 00052 1 5 DUE	-1,000,000 00	988,632 81	-989,782 17	-1,149 36	0 00	0 00	-1,149.36	0 00
23 Apr 04	03-31-2006 REG SEDOL B00K731								
	19 Apr 04	-1,000,000 00	988,632.81	-989,782 17	-1,149 36	0 00	0 00	-1,149.36	0 00
07 May 04	US TREAS NTS DTD 00053 3 125 DUE	-60,000 00	57,862.50	-58,905 47	-1,042.97	0 00	0 00	-1,042 97	0 00
10 May 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-60,000 00	57,862.50	-58,905 47	-1,042 97	0 00	0 00	-1,042.97	0 00
16 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-1,000,000 00	987,890 62	-997,265 63	-9,375 01	0 00	0 00	-9,375 01	0 00
19 Apr 04	04-15-2009 REG SEDOL B00NLQ1								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	07 Apr 04	-1,000,000 00	987,890 62	-997,265 63	-9,375 01	0 00	0 00	-9,375 01	0 00
10 May 04	US TREAS NTS DTD 00053 3 125 DUE	-765,000 00	737,627 34	-751,044 72	-13,417 38	0 00	0 00	-13,417 38	0 00
11 May 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-765,000 00	737,627 34	-751,044 72	-13,417 38	0 00	0 00	-13,417 38	0 00
06 May 04	US TREAS NTS DTD 00053 3 125 DUE	-40,000 00	38,968 75	-39,270 31	-301 56	0 00	0 00	-301 56	0 00
07 May 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-40,000 00	38,968 75	-39,270 31	-301 56	0 00	0 00	-301 56	0 00
23 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-3,000,000 00	2,955,267 66	-2,956,766 06	-1,498 40	0 00	0 00	-1,498 40	0 00
26 Apr 04	04-15-2009 REG SEDOL B00NLQ1								
	19 Apr 04	-595,000 00	586,128 09	-587,089 50	-961 41	0 00	0 00	-961 41	0 00
	23 Apr 04	-2,405,000 00	2,369,139 57	-2,369,676 56	-536 99	0 00	0 00	-536 99	0 00
27 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-735,000 00	721,764 26	-721,630 27	133 99	0 00	0 00	133 99	0 00
28 Apr 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-140,000 00	137,478 91	-137,484 37	-5 46	0 00	0 00	-5 46	0 00
	23 Apr 04	-595,000 00	584,285 35	-584,145 90	139 45	0 00	0 00	139 45	0 00
19 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-3,595,000 00	3,548,939 06	-3,550,638 68	-1,699 62	0 00	0 00	-1,699 62	0 00
20 Apr 04	04-15-2009 REG SEDOL B00NLQ1								
	07 Apr 04	-50,000 00	49,359 37	-49,863 28	-503 91	0 00	0 00	-503 91	0 00
	12 Apr 04	-155,000 00	153,014 07	-154,079 69	-1,065 62	0 00	0 00	-1,065 62	0 00
	13 Apr 04	-1,050,000 00	1,036,546 87	-1,039,171 88	-2,625 01	0 00	0 00	-2,625 01	0 00
	14 Apr 04	-1,175,000 00	1,159,945 31	-1,155,539 06	4,406 25	0 00	0 00	4,406 25	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	16 Apr 04	-1,165,000.00	1,150,073.44	-1,151,984.77	-1,911.33	0.00	0.00	-1,911.33	0.00
27 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-2,305,000.00	2,263,131.84	-2,265,534.38	-2,402.54	0.00	0.00	-2,402.54	0.00
28 Apr 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-1,710,000.00	1,678,939.46	-1,679,273.44	-333.98	0.00	0.00	-333.98	0.00
	23 Apr 04	-595,000.00	584,192.38	-586,260.94	-2,068.56	0.00	0.00	-2,068.56	0.00
29 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-760,000.00	743,315.62	-748,135.94	-2,820.32	0.00	0.00	-2,820.32	0.00
30 Apr 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-760,000.00	743,315.62	-748,135.94	-2,820.32	0.00	0.00	-2,820.32	0.00
22 Apr 04	US TREAS NTS DTD 00053 3 125 DUE	-3,000,000.00	2,956,289.06	-2,960,115.12	-3,826.06	0.00	0.00	-3,826.06	0.00
23 Apr 04	04-15-2009 REG SEDOL B00NLQ1								
	19 Apr 04	-3,000,000.00	2,956,289.06	-2,960,115.12	-3,826.06	0.00	0.00	-3,826.06	0.00
13 May 04	US TREAS NTS DTD 00053 3 125 DUE	-4,395,000.00	4,237,569.73	-4,293,416.22	-55,846.49	0.00	0.00	-55,846.49	0.00
14 May 04	04-15-2009 REG SEDOL B00NLQ1								
	23 Apr 04	-955,000.00	920,791.60	-937,578.71	-16,787.11	0.00	0.00	-16,787.11	0.00
	26 Apr 04	-350,000.00	337,462.89	-343,314.45	-5,851.56	0.00	0.00	-5,851.56	0.00
	26 Apr 04	-295,000.00	284,433.01	-289,284.38	-4,851.37	0.00	0.00	-4,851.37	0.00
	26 Apr 04	-190,000.00	183,194.14	-186,348.44	-3,154.30	0.00	0.00	-3,154.30	0.00
	29 Apr 04	-925,000.00	891,866.21	-904,259.77	-12,393.56	0.00	0.00	-12,393.56	0.00
	30 Apr 04	-930,000.00	896,687.11	-909,583.59	-12,896.48	0.00	0.00	-12,896.48	0.00
	11 May 04	-750,000.00	723,134.77	-723,046.88	87.89	0.00	0.00	87.89	0.00
28 Jun 04	US TREAS NTS DTD 00056 3 875 DUE	-100,000.00	99,988.28	-99,546.87	441.41	0.00	0.00	441.41	0.00
29 Jun 04	05-15-2009 REG SEDOL B0120W6								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	09 Jun 04	-100,000 00	99,988 28	-99,546 87	441 41	0 00	0 00	441 41	0 00
09 Jun 04	US TREAS NTS DTD 00056 3 875 DUE	-145,000 00	144,275 00	-143,912 50	362 50	0 00	0 00	362 50	0 00
10 Jun 04	05-15-2009 REG SEDOL B0120W6								
	14 May 04	-145,000 00	144,275 00	-143,912 50	362 50	0 00	0 00	362 50	0 00
19 May 04	US TREAS NTS DTD 00056 3 875 DUE	-190,000 00	189,525 00	-189,287 50	237 50	0 00	0 00	237 50	0 00
20 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-190,000 00	189,525 00	-189,287 50	237 50	0 00	0 00	237 50	0 00
26 May 04	US TREAS NTS DTD 00056 3 875 DUE	-115,000 00	115,413 28	-114,568 75	844 53	0 00	0 00	844 53	0 00
27 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-115,000 00	115,413 28	-114,568 75	844 53	0 00	0 00	844 53	0 00
27 May 04	US TREAS NTS DTD 00056 3 875 DUE	-755,000 00	759,541 80	-752,057 42	7,484 38	0 00	0 00	7,484 38	0 00
28 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-470,000 00	472,827 35	-468,237 50	4,589 85	0 00	0 00	4,589 85	0 00
	14 May 04	-285,000 00	286,714 45	-283,819 92	2,894 53	0 00	0 00	2,894 53	0 00
20 May 04	US TREAS NTS DTD 00056 3 875 DUE	-240,000 00	240,037 50	-239,100 00	937 50	0 00	0 00	937 50	0 00
21 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-240,000 00	240,037 50	-239,100 00	937 50	0 00	0 00	937 50	0 00
21 May 04	US TREAS NTS DTD 00056 3 875 DUE	-75,000 00	74,958 98	-74,718 75	240 23	0 00	0 00	240 23	0 00
24 May 04	05-15-2009 REG SEDOL B0120W6								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	13 May 04	-75,000 00	74,958.88	-74,718.75	240.23	0 00	0.00	240.23	0 00
10 Jun 01 14 Jun 01	US TREAS NTS DTD 00056 3 875 DUE 05-15-2009 REG SEDOL B0120W6	-300,000 00	298,406.25	-298,640.63	-234.38	0 00	0.00	-234.38	0 00
	09 Jun 04	-300,000.00	298,406.25	-298,640.63	-234.38	0 00	0.00	-234.38	0 00
25 May 04 26 May 04	US TREAS NTS DTD 00056 3 875 DUE 05-15-2009 REG SEDOL B0120W6	-95,000 00	95,000 00	-94,643.75	356.25	0 00	0.00	356.25	0 00
	13 May 04	-95,000 00	95,000 00	-94,643.75	356.25	0 00	0.00	356.25	0 00
09 Jun 01 10 Jun 01	US TREAS NTS DTD 00056 3 875 DUE 05-15-2009 REG SEDOL B0120W6	-75,000 00	74,554.69	-74,437.50	117.19	0 00	0.00	117.19	0 00
	14 May 04	-75,000 00	74,554.69	-74,437.50	117.19	0 00	0.00	117.19	0 00
13 May 04 17 May 04	US TREAS NTS DTD 00056 3 875 DUE 05-15 2009 REG SEDOL B0120W6	-2,000,000 00	1,987,968.75	-1,992,500.00	-4,531.25	0 00	0.00	-4,531.25	0 00
	13 May 04	-2,000,000 00	1,987,968.75	-1,992,500.00	-4,531.25	0 00	0.00	-4,531.25	0 00
20 May 04 21 May 04	US TREAS NTS DTD 00056 3 875 DUE 05-15-2009 REG SEDOL B0120W6	-130,000 00	130,050.78	-129,512.50	538.28	0 00	0.00	538.28	0 00
	13 May 04	-130,000 00	130,050.78	-129,512.50	538.28	0 00	0.00	538.28	0 00
07 Jun 01 08 Jun 01	US TREAS NTS DTD 00056 3 875 DUE 05-15-2009 REG SEDOL B0120W6	-995,000 00	991,424.22	-989,603.52	1,820.70	0 00	0.00	1,820.70	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	14 May 04	-380,000 00	378,634 38	-377,150 00	1,484 38	0 00	0 00	1,484 38	0 00
	14 May 04	-615,000 00	612,789 84	-612,453 52	336 32	0 00	0 00	336 32	0 00
26 May 04	US TREAS NTS DTD 00056 3 875 DUE	-65,000 00	65,243 75	-64,756 25	487 50	0 00	0 00	487 50	0 00
27 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-65,000 00	65,243 75	-64,756 25	487 50	0 00	0 00	487 50	0 00
24 May 04	US TREAS NTS DTD 00056 3 875 DUE	-695,000 00	693,968 36	-692,393 75	1,574 61	0 00	0 00	1,574 61	0 00
25 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-695,000 00	693,968 36	-692,393 75	1,574 61	0 00	0 00	1,574 61	0 00
10 Jun 04	US TREAS NTS DTD 00056 3 875 DUE	-1,240,000 00	1,234,090 62	-1,238,441 40	-4,350 78	0 00	0 00	-4,350 78	0 00
14 Jun 04	05-15-2009 REG SEDOL B0120W6								
	14 May 04	-150,000 00	149,285 16	-148,875 00	410 16	0 00	0 00	410 16	0 00
	17 May 04	-530,000 00	527,474 21	-531,449 22	-3,975 01	0 00	0 00	-3,975 01	0 00
	01 Jun 04	-70,000 00	69,666 41	-70,000 00	-333 59	0 00	0 00	-333 59	0 00
	03 Jun 04	-60,000 00	59,714 06	-60,000 00	-285 94	0 00	0 00	-285 94	0 00
	09 Jun 04	-325,000 00	323,451 17	-323,527 34	-76 17	0 00	0 00	-76 17	0 00
	09 Jun 04	-105,000 00	104,499 61	-104,589 84	-90 23	0 00	0 00	-90 23	0 00
18 May 04	US TREAS NTS DTD 00056 3 875 DUE	-175,000 00	175,136 72	-174,343 75	792 97	0 00	0 00	792 97	0 00
19 May 04	05-15-2009 REG SEDOL B0120W6								
	13 May 04	-175,000 00	175,136 72	-174,343 75	792 97	0 00	0 00	792 97	0 00
17 Jun 04	US TREAS NTS DTD 00058 2 5 DUE	-4,725,000 00	4,701,375 00	-4,696,125 95	5,249 05	0 00	0 00	5,249 05	0 00
18 Jun 04	05-31-2006 REG SEDOL B01B250								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	28 May 04	-170,000.00	169,150.00	-169,975.79	-825.79	0.00	0.00	-825.79	0.00
	15 Jun 04	-2,435,000.00	2,422,825.00	-2,420,732.42	2,092.58	0.00	0.00	2,092.58	0.00
	15 Jun 04	-1,525,000.00	1,517,375.00	-1,513,582.50	3,812.50	0.00	0.00	3,812.50	0.00
	17 Jun 04	-595,000.00	592,025.00	-591,855.24	169.76	0.00	0.00	169.76	0.00
23 Jun 04	US TREAS NTS DTD 00058 2 5 DUE	-395,000.00	393,194.46	-392,912.30	282.16	0.00	0.00	282.16	0.00
24 Jun 04	05-31-2006 REG SEDOL B01B250								
	17 Jun 04	-395,000.00	393,194.46	-392,912.30	282.16	0.00	0.00	282.16	0.00
09 Jul 04	US TREAS NTS DTD 00058 2 5 DUE	-110,000.00	110,021.48	-109,582.73	438.75	0.00	0.00	438.75	0.00
14 Jul 04	05-31-2006 REG SEDOL B01B250								
	25 Jun 04	-110,000.00	110,021.48	-109,582.73	438.75	0.00	0.00	438.75	0.00
08 Jun 04	US TREAS NTS DTD 00058 2 5 DUE	-75,000.00	74,695.31	-74,989.32	-294.01	0.00	0.00	-294.01	0.00
09 Jun 04	05-31-2006 REG SEDOL B01B250								
	28 May 04	-75,000.00	74,695.31	-74,989.32	-294.01	0.00	0.00	-294.01	0.00
01 Jun 04	US TREAS NTS DTD 00058 2 5 DUE	-775,000.00	774,182.62	-774,889.63	-707.01	0.00	0.00	-707.01	0.00
04 Jun 04	05-31-2006 REG SEDOL B01B250								
	28 May 04	-775,000.00	774,182.62	-774,889.63	-707.01	0.00	0.00	-707.01	0.00
24 Jun 04	US TREAS NTS DTD 00058 2 5 DUE	-825,000.00	821,906.25	-821,350.27	555.98	0.00	0.00	555.98	0.00
25 Jun 04	05-31-2006 REG SEDOL B01B250								
	23 Jun 04	-825,000.00	821,906.25	-821,350.27	555.98	0.00	0.00	555.98	0.00

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					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
02 Jul 04 06 Jul 04	US TREAS NTS DTD 00058 2 5 DUE 05-31-2006 REG SEDOL B01B250	-45,000 00	45,036 91	-44,829 30	207 61	0 00	0 00	207 61	0 00
	25 Jun 04	-45,000 00	45,036 91	-44,829 30	207 61	0 00	0 00	207 61	0 00
12 Jul 04 13 Jul 04	US TREAS NTS DTD 00058 2 5 DUE 05-31-2006 REG SEDOL B01B250	-2,930,000 00	2,930,686 72	-2,918,885 49	11,801 23	0 00	0 00	11,801 23	0 00
	25 Jun 04	-2,930,000 00	2,930,686 72	-2,918,885 49	11,801 23	0 00	0 00	11,801 23	0 00
23 Jun 04 24 Jun 04	US TREAS NTS DTD 00058 2 5 DUE 05-31-2006 REG SEDOL B01B250	-4,080,000 00	4,062,150 00	-4,057,915 07	4,234 93	0 00	0 00	4,234 93	0 00
	17 Jun 04	-425,000 00	423,140 62	-422,476 56	664 06	0 00	0 00	664 06	0 00
	17 Jun 04	-170,000 00	169,256 25	-168,857 81	398 44	0 00	0 00	398 44	0 00
	17 Jun 04	-3,485,000 00	3,469,753 13	-3,466,580 70	3,172 43	0 00	0 00	3,172 43	0 00
24 Jun 04 25 Jun 04	US TREAS NTS DTD 00058 2 5 DUE 05-31-2006 REG SEDOL B01B250	-3,255,000 00	3,242,793 75	-3,240,600 18	2,193 57	0 00	0 00	2,193 57	0 00
	23 Jun 04	-3,255,000 00	3,242,793 75	-3,240,600 18	2,193 57	0 00	0 00	2,193 57	0 00
25 Jun 04 28 Jun 04	US TREAS NTS DTD 00058 2 5 DUE 05-31-2006 REG SEDOL B01B250	-3,255,000 00	3,242,793 75	-3,242,337 89	455 86	0 00	0 00	455 86	0 00
	24 Jun 04	-3,255,000 00	3,242,793 75	-3,242,337 89	455 86	0 00	0 00	455 86	0 00
09 Jul 04 12 Jul 04	US TREAS NTS DTD 00058 2 5 DUE 05-31-2006 REG SEDOL B01B250	-170,000 00	169,986 72	-169,355 13	631 59	0 00	0 00	631 59	0 00
	25 Jun 04	-170,000 00	169,986 72	-169,355 13	631 59	0 00	0 00	631 59	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
Unitec States									
28 May 04	US TREAS NTS DTD 00058 2 5 DUE	-1,020,000 00	1,020,000 00	-1,020,278 13	-278 13	0 00	0 00	-278 13	0 00
01 Jun 04	05-31-2006 REG SEDOL B01B250								
	27 May 04	-575,000 00	575,000 00	-575,000 00	0 00	0 00	0 00	0 00	0 00
	27 May 04	-445,000 00	445,000 00	-445,278 13	-278 13	0 00	0 00	-278 13	0 00
23 Jun 04	US TREAS NTS DTD 00058 2 5 DUE	-250,000 00	248,857 10	-248,678 67	178 43	0 00	0 00	178 43	0 00
24 Jun 04	05-31-2006 REG SEDOL B01B250								
	17 Jun 04	-250,000 00	248,857 10	-248,678 67	178 43	0 00	0 00	178 43	0 00
06 Aug 04	US TREAS NTS DTD 00060 2 75 DUE	-85,000 00	85,610 94	-85,239 06	371 88	0 00	0 00	371 88	0 00
09 Aug 04	06-30-2006 REG SEDOL B01PX60								
	15 Jul 04	-85,000 00	85,610 94	-85,239 06	371 88	0 00	0 00	371 88	0 00
02 Jul 04	US TREAS NTS DTD 00060 2 75 DUE	-45,000 00	45,063 28	-44,952 30	110 98	0 00	0 00	110 98	0 00
06 Jul 04	06-30-2006 REG SEDOL B01PX60								
	23 Jun 04	-45,000 00	45,063 28	-44,952 30	110 98	0 00	0 00	110 98	0 00
02 Jul 04	US TREAS NTS DTD 00060 2 75 DUE	-620,000 00	620,871 88	-619,615 50	1,256 38	0 00	0 00	1,256 38	0 00
06 Jul 04	06-30-2006 REG SEDOL B01PX60								
	23 Jun 04	-195,000 00	195,274 22	-194,793 30	480 92	0 00	0 00	480 92	0 00
	23 Jun 04	-380,000 00	380,534 38	-379,597 20	937 18	0 00	0 00	937 18	0 00
	02 Jul 04	-45,000 00	45,063 28	-45,225 00	-161 72	0 00	0 00	-161 72	0 00
16 Jan 04	US TREAS NTS DTD 01-15-2004 3 25	-50,000 00	50,505 86	-50,695 31	-189 45	0 00	0 00	-189 45	0 00
20 Jan 04	DUE 01-15-2009 REG SEDOL 2308360								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	14 Jan 04		-50,000 00	50,505 86	-50,695 31	-189 45	0 00	0 00	-189 45	0 00
16 Jan 04	US TREAS NTS DTD 01-15-2004 3 25		-110,000 00	111,370 70	-111,529 69	-158 99	0 00	0 00	-158 99	0 00
20 Jan 04	DUE 01-15-2009 REG SEDOL 2308360									
	14 Jan 04		-110,000 00	111,370 70	-111,529 69	-158 99	0 00	0 00	-158 99	0 00
23 Jan 04	US TREAS NTS DTD 01-15-2004 3 25		-675,000 00	685,705 08	-683,050 78	2,654 30	0 00	0 00	2,654 30	0 00
26 Jan 04	DUE 01-15-2009 REG SEDOL 2308360									
	14 Jan 04		-495,000 00	502,850 39	-501,032 81	1,817 58	0 00	0 00	1,817 58	0 00
	21 Jan 04		-180,000 00	182,854 69	-182,017 97	836 72	0 00	0 00	836 72	0 00
16 Jan 04	US TREAS NTS DTD 01-15-2004 3 25		-535,000 00	541,708 40	-542,439 84	-731 44	0 00	0 00	-731 44	0 00
20 Jan 04	DUE 01-15-2009 REG SEDOL 2308360									
	14 Jan 04		-535,000 00	541,708 40	-542,439 84	-731 44	0 00	0 00	-731 44	0 00
21 Jan 04	US TREAS NTS DTD 01-15-2004 3 25		-575,000 00	581,199 22	-582,085 16	-885 94	0 00	0 00	-885 94	0 00
22 Jan 04	DUE 01-15-2009 REG SEDOL 2308360									
	14 Jan 04		-45,000 00	45,485 16	-45,625 78	-140 62	0 00	0 00	-140 62	0 00
	14 Jan 04		-530,000 00	535,714 06	-536,459 38	-745 32	0 00	0 00	-745 32	0 00
27 Apr 04	US TREAS NTS DTD 02/15/2000 6 5		-180,000 00	205,600 78	-205,403 91	196 87	0 00	0 00	196 87	0 00
28 Apr 04	DUE 02-15-2010 BEO SEDOL 2545383									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	26 Apr 04	-180,000.00	205,600.78	-205,403.91	196.87	0.00	0.00	196.87	0.00
20 Sep 04	US TREAS NTS DTD 02/15/2000 6 5	-125,000.00	144,082.03	-143,007.81	1,074.22	0.00	0.00	1,074.22	0.00
21 Sep 04	DUE 02-15-2010 BEO SEDOL 2545383								
	08 Sep 04	-125,000.00	144,082.03	-143,007.81	1,074.22	0.00	0.00	1,074.22	0.00
15 Apr 04	US TREAS NTS DTD 02/15/2001 5	-65,000.00	69,151.37	-69,133.59	17.78	0.00	0.00	17.78	0.00
16 Apr 04	DUE 02-15-2011 BEO SEDOL 2724609								
	14 Apr 04	-65,000.00	69,151.37	-69,133.59	17.78	0.00	0.00	17.78	0.00
10 Mar 04	US TREAS NTS DTD 02/15/2004 3	-120,000.00	121,832.81	-120,037.50	1,795.31	0.00	0.00	1,795.31	0.00
11 Mar 04	DUE 02-15-2009 REG SEDOL 2376174								
	24 Feb 04	-120,000.00	121,832.81	-120,037.50	1,795.31	0.00	0.00	1,795.31	0.00
24 Mar 04	US TREAS NTS DTD 02/15/2004 3	-375,000.00	381,328.12	-375,117.19	6,210.93	0.00	0.00	6,210.93	0.00
25 Mar 04	DUE 02-15-2009 REG SEDOL 2376174								
	24 Feb 04	-375,000.00	381,328.12	-375,117.19	6,210.93	0.00	0.00	6,210.93	0.00
12 Mar 04	US TREAS NTS DTD 02/15/2004 3	-350,000.00	354,853.52	-350,109.37	4,744.15	0.00	0.00	4,744.15	0.00
15 Mar 04	DUE 02-15-2009 REG SEDOL 2376174								
	24 Feb 04	-350,000.00	354,853.52	-350,109.37	4,744.15	0.00	0.00	4,744.15	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
12 Mar 04	US TREAS NTS DTD 02/15/2004 3	-110,000 00	111,718 75	-110,034 38	1,684 37	0 00	0 00	1,684 37	0 00
15 Mar 04	DUE 02-15-2009 REG SEDOL 2376174								
24 Feb 04		-110,000 00	111,718 75	-110,034 38	1,684 37	0 00	0 00	1,684 37	0 00
17 Mar 04	US TREAS NTS DTD 02/15/2004 3	-200,000 00	203,343 75	-200,062 50	3,281 25	0 00	0 00	3,281 25	0 00
18 Mar 04	DUE 02-15-2009 REG SEDOL 2376174								
24 Feb 04		-200,000 00	203,343 75	-200,062 50	3,281 25	0 00	0 00	3,281 25	0 00
25 Feb 04	US TREAS NTS DTD 02/15/2004 3	-925,000 00	926,192 38	-925,401 56	790 82	0 00	0 00	790 82	0 00
26 Feb 04	DUE 02-15-2009 REG SEDOL 2376174								
18 Feb 04		-180,000 00	180,232 03	-180,168 75	63 28	0 00	0 00	63 28	0 00
24 Feb 04		-745,000 00	745,960 35	-745,232 81	727 54	0 00	0 00	727 54	0 00
08 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-90,000 00	91,940 62	-92,362 50	-421 88	0 00	0 00	-421 88	0 00
12 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
02 Jul 04		-90,000 00	91,940 62	-92,362 50	-421 88	0 00	0 00	-421 88	0 00
26 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-715,000 00	744,605 47	-744,304 75	300 72	0 00	0 00	300 72	0 00
27 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
18 Aug 04		-715,000 00	744,605 47	-744,304 75	300 72	0 00	0 00	300 72	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
Unitec States									
30 Jun 04	US TREAS NTS DTD 06/15/2004 4 75	-280,000 00	282,953 12	-281,214 06	1,739 06	0 00	0 00	1,739 06	0 00
01 Jul 01	DUE 05-15-2014 REG SEDOL B0122X1								
21 Jun 04		-280,000 00	282,953 12	-281,214 06	1,739 06	0 00	0 00	1,739 06	0 00
18 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-1,750,000 00	1,822,734 38	-1,826,539 33	-3,804 95	0 00	0 00	-3,804 95	0 00
19 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
13 Aug 04		-1,340,000 00	1,395,693 75	-1,398,858 08	-3,164 33	0 00	0 00	-3,164 33	0 00
17 Aug 04		-410,000 00	427,040 63	-427,681 25	-640 62	0 00	0 00	-640 62	0 00
01 Jul 01	US TREAS NTS DTD 06/15/2004 4 75	-200,000 00	202,312 50	-200,867 19	1,445 31	0 00	0 00	1,445 31	0 00
02 Jul 01	DUE 05-15-2014 REG SEDOL B0122X1								
21 Jun 04		-200,000 00	202,312 50	-200,867 19	1,445 31	0 00	0 00	1,445 31	0 00
21 May 04	US TREAS NTS DTD 06/15/2004 4 75	-225,000 00	225,316 41	-223,382 25	1,934 16	0 00	0 00	1,934 16	0 00
24 May 04	DUE 05-15-2014 REG SEDOL B0122X1								
13 May 04		-225,000 00	225,316 41	-223,382 25	1,934 16	0 00	0 00	1,934 16	0 00
13 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-345,000 00	359,851 17	-348,861 72	10,989 45	0 00	0 00	10,989 45	0 00
16 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
28 Jul 04		-70,000 00	73,013 28	-70,896 87	2,116 41	0 00	0 00	2,116 41	0 00
29 Jul 04		-275,000 00	286,837 89	-277,964 85	8,873 04	0 00	0 00	8,873 04	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
17 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-410,000 00	427,639 75	-428,008 81	-369 06	0 00	0 00	-369 06	0 00
19 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
13 Aug 04		-410,000 00	427,639 75	-428,008 81	-369 06	0 00	0 00	-369 06	0 00
12 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-315,000 00	327,563 09	-324,222 16	3,340 93	0 00	0 00	3,340 93	0 00
13 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
16 Jul 04		-275,000 00	285,967 78	-283,035 16	2,932 62	0 00	0 00	2,932 62	0 00
16 Jul 04		-40,000 00	41,595 31	-41,187 00	408 31	0 00	0 00	408 31	0 00
13 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-1,775,000 00	1,812,164 06	-1,819,184 38	-7,020 32	0 00	0 00	-7,020 32	0 00
14 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
02 Jul 04		-1,010,000 00	1,031,146 87	-1,036,512 50	-5,365 63	0 00	0 00	-5,365 63	0 00
02 Jul 04		-300,000 00	306,281 25	-307,500 00	-1,218 75	0 00	0 00	-1,218 75	0 00
06 Jul 04		-465,000 00	474,735 94	-475,171 88	-435 94	0 00	0 00	-435 94	0 00
12 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-35,000 00	35,866 80	-35,918 75	-51 95	0 00	0 00	-51 95	0 00
13 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
02 Jul 04		-35,000 00	35,866 80	-35,918 75	-51 95	0 00	0 00	-51 95	0 00
26 May 04	US TREAS NTS DTD 06/15/2004 4 75	-890,000 00	893,337 50	-885,565 56	7,771 94	0 00	0 00	7,771 94	0 00
27 May 04	DUE 05-15-2014 REG SEDOL B0122X1								
13 May 04		-650,000 00	652,437 50	-645,326 50	7,111 00	0 00	0 00	7,111 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
	18 May 04	-80,000 00	80,300.00	-80,056.25	243 75	0 00	0 00	243 75	0 00
	18 May 04	-150,000 00	150,562.50	-150,187.50	375 00	0 00	0 00	375 00	0 00
	24 May 04	-10,000 00	10,037.50	-9,995.31	42 19	0 00	0 00	42.19	0 00
28 Jul 01 29 Jul 01	US TREAS NTS DTD 06/15/2004 4 75 DUE 05-15-2014 REG SEDOL B0122X1	-75,000 00	75,855 47	-77,225 63	-1,370 16	0 00	0 00	-1,370 16	0 00
	16 Jul 04	-75,000 00	75,855 47	-77,225 63	-1,370 16	0 00	0 00	-1,370 16	0 00
13 Jul 01 14 Jul 01	US TREAS NTS DTD 06/15/2004 4 75 DUE 05-15-2014 REG SEDOL B0122X1	-60,000 00	61,167 19	-61,575 00	-407 81	0 00	0 00	-407 81	0 00
	02 Jul 04	-60,000 00	61,167 19	-61,575 00	-407 81	0 00	0 00	-407 81	0 00
15 Jul 01 20 Jul 01	US TREAS NTS DTD 06/15/2004 4 75 DUE 05-15-2014 REG SEDOL B0122X1	-45,000 00	45,896 48	-45,917 90	-21 42	0 00	0 00	-21 42	0 00
	13 Jul 04	-45,000 00	45,896 48	-45,917 90	-21 42	0 00	0 00	-21 42	0 00
02 Jul 04 06 Jul 04	US TREAS NTS DTD 06/15/2004 4 75 DUE 05-15-2014 REG SEDOL B0122X1	-300,000 00	307,828.12	-300,325 01	7,503 11	0 00	0 00	7,503 11	0 00
	28 Jun 04	10,000 00	10,260 94	-10,053 13	207 81	0 00	0 00	207 81	0 00
	28 Jun 04	-290,000 00	297,567 18	-290,271 88	7,295 30	0 00	0 00	7,295 30	0 00
02 Jul 04 06 Jul 04	US TREAS NTS DTD 06/15/2004 4 75 DUE 05-15-2014 REG SEDOL B0122X1	-240,000 00	245,990 62	-246,300.00	-309.38	0 00	0 00	-309.38	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market	Translation		Total		
Settle Date	Acquisition Date				Short Term	Long Term		Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government bonds										
United States										
	02 Jul 04		-240,000 00	245,990 62	-246,300 00	-309 38	0 00	0 00	-309 38	0 00
16 Jul 04	US TREAS NTS DTD 06/15/2004 4 75		-555,000 00	570,262 50	-566,320 81	3,941 69	0 00	0 00	3 941 69	0 00
19 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1									
	13 Jul 04		-555,000 00	570,262 50	-566,320 81	3,941 69	0 00	0 00	3,941 69	0 00
19 Jul 04	US TREAS NTS DTD 06/15/2004 4 75		-100,000 00	103,125 00	-103,054 69	70 31	0 00	0 00	70 31	0 00
22 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1									
	16 Jul 04		-100,000 00	103,125 00	-103,054 69	70 31	0 00	0 00	70 31	0 00
05 Aug 04	US TREAS NTS DTD 06/15/2004 4 75		-50,000 00	51,398 44	-51,483 76	-85 32	0 00	0 00	-85 32	0 00
06 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1									
	16 Jul 04		-50,000 00	51,398 44	-51,483 76	-85 32	0 00	0 00	-85 32	0 00
29 Jun 04	US TREAS NTS DTD 06/15/2004 4 75		-185,000 00	185,158 98	-185,802 15	-643 17	0 00	0 00	-643 17	0 00
30 Jun 04	DUE 05-15-2014 REG SEDOL B0122X1									
	21 Jun 04		-185,000 00	185,158 98	-185,802 15	-643 17	0 00	0 00	-643 17	0 00
02 Jul 04	US TREAS NTS DTD 06/15/2004 4 75		-65,000 00	66,523 44	-66,706 25	-182 81	0 00	0 00	-182 81	0 00
06 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1									
	02 Jul 04		-65,000 00	66,523 44	-66,706 25	-182 81	0 00	0 00	-182 81	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
24 Jun 04	US TREAS NTS DTD 06/15/2004 4 75	-570,000.00	575,210.16	-571,996.87	3,213.29	0.00	0.00	3,213.29	0.00
25 Jun 04	DUE 05-15-2014 REG SEDOL B0122X1								
18 Jun 04		-450,000.00	454,113.28	-451,476.56	2,636.72	0.00	0.00	2,636.72	0.00
21 Jun 04		-120,000.00	121,096.88	-120,520.31	576.57	0.00	0.00	576.57	0.00
30 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-1,345,000.00	1,402,740.43	1,398,229.27	4,511.16	0.00	0.00	4,511.16	0.00
31 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
18 Aug 04		-920,000.00	959,495.31	-957,706.81	1,788.50	0.00	0.00	1,788.50	0.00
23 Aug 04		-425,000.00	443,245.12	-440,522.46	2,722.66	0.00	0.00	2,722.66	0.00
21 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-410,000.00	417,815.62	-422,415.24	-4,599.62	0.00	0.00	-4,599.62	0.00
22 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
16 Jul 04		-125,000.00	127,382.81	-128,709.39	-1,326.58	0.00	0.00	-1,326.58	0.00
16 Jul 04		-285,000.00	290,432.81	-293,705.85	-3,273.04	0.00	0.00	-3,273.04	0.00
15 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-1,070,000.00	1,091,567.19	-1,091,825.70	-258.51	0.00	0.00	-258.51	0.00
19 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
13 Jul 04		-1,070,000.00	1,091,567.19	1,091,825.70	-258.51	0.00	0.00	258.51	0.00
25 Jun 04	US TREAS NTS DTD 06/15/2004 4 75	-230,000.00	231,617.19	-230,997.27	619.92	0.00	0.00	619.92	0.00
28 Jun 04	DUE 05-15-2014 REG SEDOL B0122X1								
21 Jun 04		-230,000.00	231,617.19	-230,997.27	619.92	0.00	0.00	619.92	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
15 Jun 04	US TREAS NTS DTD 06/15/2004 4 75	-600,000 00	599,062 50	-600,380 67	-1,318 17	0 00	0 00	-1,318 17	0 00
16 Jun 04	DUE 05-15-2014 REG SEDOL B0122X1								
	24 May 04	-10,000 00	9,984 38	-9,995 31	-10 93	0 00	0 00	-10 93	0 00
	25 May 04	-60,000 00	59,906 25	-60,196 88	-290 63	0 00	0 00	-290 63	0 00
	27 May 04	-45,000 00	44,929 69	-45,283 01	-353 32	0 00	0 00	-353 32	0 00
	27 May 04	-70,000 00	69,890 62	-70,525 00	-634 38	0 00	0 00	-634 38	0 00
	03 Jun 04	-10,000 00	9,984 37	-10,025 00	-40 63	0 00	0 00	-40 63	0 00
	09 Jun 04	-50,000 00	49,921 88	-49,843 75	78 13	0 00	0 00	78 13	0 00
	09 Jun 04	-125,000 00	124,804 69	-124,628 91	175 78	0 00	0 00	175 78	0 00
	10 Jun 04	-80,000 00	79,875 00	-79,600 00	275 00	0 00	0 00	275 00	0 00
	14 Jun 04	-10,000 00	9,984 37	-9,932 81	51 56	0 00	0 00	51 56	0 00
	14 Jun 04	-20,000 00	19,968 75	-19,843 75	125 00	0 00	0 00	125 00	0 00
	15 Jun 04	-120,000 00	119,812 50	-120,506 25	-693 75	0 00	0 00	-693 75	0 00
12 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-675,000 00	701,789 06	-685,673 64	16,115 42	0 00	0 00	16,115 42	0 00
16 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
	16 Jul 04	-45,000 00	46,785 94	-46,314 84	471 10	0 00	0 00	471 10	0 00
	16 Jul 04	-65,000 00	67,579 68	-66,889 06	690 62	0 00	0 00	690 62	0 00
	27 Jul 04	-500,000 00	519,843 75	-506,484 38	13,359 37	0 00	0 00	13,359 37	0 00
	27 Jul 04	-55,000 00	57,182 82	-55,857 23	1,325 59	0 00	0 00	1,325 59	0 00
	28 Jul 04	-10,000 00	10,396 87	-10,128 13	268 74	0 00	0 00	268 74	0 00
16 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-840,000 00	865,200 00	-858,290 67	6,909 33	0 00	0 00	6,909 33	0 00
19 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
	13 Jul 04	-60,000 00	61,800 00	-61,223.87	576.13	0.00	0.00	576.13	0.00
	15 Jul 04	-60,000 00	61,800 00	-61,256.25	543.75	0.00	0.00	543.75	0.00
	15 Jul 04	-55,000 00	56,650 00	-56,168.75	481.25	0.00	0.00	481.25	0.00
	15 Jul 04	-600,000 00	618,000 00	-612,656.25	5,343.75	0.00	0.00	5,343.75	0.00
	16 Jul 04	-65,000 00	66,950 00	-66,985.55	-35.55	0.00	0.00	-35.55	0.00
23 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-340,000 00	348,380 47	-350,089.52	-1,709.05	0.00	0.00	-1,709.05	0.00
28 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
	16 Jul 04	-340,000 00	348,380 47	-350,089.52	-1,709.05	0.00	0.00	-1,709.05	0.00
01 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-200,000 00	202,031.25	-200,841.99	1,189.26	0.00	0.00	1,189.26	0.00
02 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								
	21 Jun 04	-85,000 00	85,863.28	-85,368.55	494.73	0.00	0.00	494.73	0.00
	23 Jun 04	-55,000 00	55,558.60	-55,154.69	403.91	0.00	0.00	403.91	0.00
	28 Jun 04	-60,000 00	60,609.37	-60,318.75	290.62	0.00	0.00	290.62	0.00
13 Aug 04	US TREAS NTS DTD 06/15/2004 4 75	-665,000 00	693,626.17	-677,836.72	15,789.45	0.00	0.00	15,789.45	0.00
16 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1								
	29 Jul 04	-275,000 00	286,837.89	-277,964.84	8,873.05	0.00	0.00	8,873.05	0.00
	03 Aug 04	-390,000 00	406,788.28	-399,871.88	6,916.40	0.00	0.00	6,916.40	0.00
22 Jul 04	US TREAS NTS DTD 06/15/2004 4 75	-210,000 00	214,823.44	-216,231.77	-1,408.33	0.00	0.00	-1,408.33	0.00
23 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	16 Jul 04		-210,000 00	214,823 44	-216,231 77	-1,408 33	0 00	0 00	-1,408 33	0 00
26 Aug 04	US TREAS NTS DTD 06/15/2004 4 75		-115,000 00	119,833 59	-119,713 35	120 24	0 00	0 00	120 24	0 00
30 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1									
	18 Aug 04		-115,000 00	119,833 59	-119,713 35	120 24	0 00	0 00	120 24	0 00
15 Jul 04	US TREAS NTS DTD 06/15/2004 4 75		-45,000 00	45,928 12	-45,917 90	10 22	0 00	0 00	10 22	0 00
19 Jul 04	DUE 05-15-2014 REG SEDOL B0122X1									
	13 Jul 04		-45,000 00	45,928 12	-45,917 90	10 22	0 00	0 00	10 22	0 00
13 Aug 04	US TREAS NTS DTD 06/15/2004 4 75		-2,160,000 00	2,255,512 50	-2,221,190 62	34,321 88	0 00	0 00	34,321 88	0 00
16 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1									
	03 Aug 04		-50,000 00	52,210 94	-51,265 62	945 32	0 00	0 00	945 32	0 00
	03 Aug 04		-285,000 00	297,602 34	-292,214 06	5,388 28	0 00	0 00	5,388 28	0 00
	04 Aug 04		-60,000 00	62,653 13	-61,518 75	1,134 38	0 00	0 00	1,134 38	0 00
	04 Aug 04		-600,000 00	626,531 25	-616,125 00	10,406 25	0 00	0 00	10,406 25	0 00
	04 Aug 04		-220,000 00	229,728 12	-225,568 75	4,159 37	0 00	0 00	4,159 37	0 00
	04 Aug 04		-50,000 00	52,210 94	-51,343 75	867 19	0 00	0 00	867 19	0 00
	05 Aug 04		-520,000 00	542,993 75	-533,975 00	9,018 75	0 00	0 00	9,018 75	0 00
	10 Aug 04		-375,000 00	391,582 03	-389,179 69	2,402 34	0 00	0 00	2,402 34	0 00
17 Aug 04	US TREAS NTS DTD 06/15/2004 4 75		-410,000 00	427,280 86	-428,008 82	-727 96	0 00	0 00	-727 96	0 00
18 Aug 04	DUE 05-15-2014 REG SEDOL B0122X1									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
Unitec States									
	13 Aug 04	-410,000 00	427,280.86	-428,008.82	-727.96	0 00	0.00	-727.96	0.00
08 Sep 14 09 Sep 14	US TREAS NTS DTD 8/15/04 3 5 DUE 08-15-2009 REG SEDOL B02GYP8	-35,000 00	35,196 88	-35,076 56	120 32	0 00	0.00	120 32	0 00
	08 Sep 04	-35,000 00	35,196 88	-35,076 56	120 32	0 00	0.00	120 32	0 00
27 Aug 14 01 Sep 14	US TREAS NTS DTD 8/15/04 3 5 DUE 08-15-2009 REG SEDOL B02GYP8	-1,200,000 00	1,205,597 04	-1,206,000 00	-402 96	0 00	0.00	-402.96	0 00
	27 Aug 04	-1,200,000 00	1,205,597.04	-1,206,000 00	-402 96	0 00	0.00	-402 96	0 00
23 Aug 14 24 Aug 14	US TREAS NTS DTD 8/15/04 3 5 DUE 08-15-2009 REG SEDOL B02GYP8	-80,000 00	80,175 00	-80,000 00	175 00	0 00	0.00	175 00	0 00
	12 Aug 04	-80,000 00	80,175 00	-80,000 00	175 00	0 00	0.00	175 00	0 00
26 Aug 14 27 Aug 14	US TREAS NTS DTD 8/15/04 3 5 DUE 08-15-2009 REG SEDOL B02GYP8	-1,200,000 00	1,204,312.50	-1,201,816 11	2,496 39	0 00	0.00	2,496 39	0 00
	24 Aug 04	-885,000 00	888,180 47	-886,225 49	1,954 98	0 00	0.00	1,954 98	0 00
	25 Aug 04	-315,000 00	316,132 03	-315,590 62	541 41	0 00	0.00	541 41	0 00
24 Aug 04 25 Aug 04	US TREAS NTS DTD 8/15/04 3 5 DUE 08-15-2009 REG SEDOL B02GYP8	-1,515,000 00	1,517,840 63	-1,517,235 93	604 70	0 00	0.00	604 70	0 00
	12 Aug 04	-435,000 00	435,815 63	-435,000 00	815 63	0 00	0.00	815 63	0 00
	16 Aug 04	-850,000 00	851,593 75	-851,062 50	531.25	0 00	0.00	531.25	0 00
	18 Aug 04	-140,000 00	140,262 50	-140,765 62	-503 12	0 00	0.00	-503 12	0 00
	19 Aug 04	-90,000 00	90,168.75	-90,407 81	-239 06	0 00	0.00	-239 06	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government bonds									
United States									
20 Sep 04	US TREAS NTS DTD 8/15/04 3 5 DUE	-110,000 00	111,065 62	-110,240 63	824 99	0 00	0 00	824 99	0 00
23 Sep 04	08-15-2009 REG SEDOL B02GYP8								
	08 Sep 04	-110,000 00	111,065 62	-110,240 63	824 99	0 00	0 00	824 99	0 00
16 Aug 04	US TREAS NTS DTD 8/15/04 3 5 DUE	-750,000 00	750,761 72	-749,254 20	1,507 52	0 00	0 00	1,507 52	0 00
17 Aug 04	08-15-2009 REG SEDOL B02GYP8								
	11 Aug 04	-565,000 00	565,573 83	-564,254 20	1,319 63	0 00	0 00	1,319 63	0 00
	12 Aug 04	-185,000 00	185,187 89	-185,000 00	187 89	0 00	0 00	187 89	0 00
25 Aug 04	US TREAS NTS DTD 8/15/04 3 5 DUE	-315,000 00	315,445 10	-315,436 19	8 91	0 00	0 00	8 91	0 00
01 Sep 04	08-15-2009 REG SEDOL B02GYP8								
	24 Aug 04	-315,000 00	315,445 10	-315,436 19	8 91	0 00	0 00	8 91	0 00
25 Aug 04	US TREAS NTS DTD 8/15/04 3 5 DUE	-315,000 00	315,787 50	-315,436 19	351 31	0 00	0 00	351 31	0 00
26 Aug 04	08-15-2009 REG SEDOL B02GYP8								
	24 Aug 04	-315,000 00	315,787 50	-315,436 19	351 31	0 00	0 00	351 31	0 00
12 Aug 04	US TREAS NTS DTD 8/15/04 3 5 DUE	-410,000 00	409,807 81	-409,458 80	349 01	0 00	0 00	349 01	0 00
16 Aug 04	08-15-2009 REG SEDOL B02GYP8								
	11 Aug 04	-410,000 00	409,807 81	-409,458 80	349 01	0 00	0 00	349 01	0 00
06 Jan 04	US TREAS NTS DUE 12-15-2008	-400,000 00	402,437 50	-402,750 00	-312 50	0 00	0 00	-312 50	0 00
07 Jan 04	REG SEDOL 2219503								
	12 Dec 03	-400,000 00	402,437 50	-402,750 00	-312 50	0 00	0 00	-312 50	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	Transaction	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
08 Jan 04	US TREAS NTS DUE 12-15-2008	-4,990,000 00	5,025,865 63	-5,032,689 05	-6,823 42	0 00	0 00	-6,823 42	0 00	
09 Jan 04	REG SEDOL 2219503									
	12 Dec 03	-2,265,000 00	2,281,279 69	-2,280,571 87	707 82	0 00	0 00	707 82	0 00	
	17 Dec 03	-2,450,000 00	2,467,609 38	-2,474,882 81	-7,273 43	0 00	0 00	-7,273 43	0 00	
	08 Jan 04	-275,000 00	276,976 56	-277,234 37	-257 81	0 00	0 00	-257 81	0 00	
09 Jan 04	US TREAS NTS DUE 12-15-2008	-4,990,000 00	5,072,062 11	-5,024,653 10	47,409 01	0 00	0 00	47,409 01	0 00	
12 Jan 04	REG SEDOL 2219503									
	08 Jan 04	-4,990,000 00	5,072,062 11	-5,024,653 10	47,409 01	0 00	0 00	47,409 01	0 00	
06 Jan 04	US TREAS NTS DUE 12-15-2008	-165,000 00	166,044 14	-166,134 38	-90 24	0 00	0 00	-90 24	0 00	
07 Jan 04	REG SEDOL 2219503									
	12 Dec 03	-165,000 00	166,044 14	-166,134 38	-90 24	0 00	0 00	90 24	0 00	
12 Aug 04	US TREAS NTS NT 3 625 DUE	-715,000 00	719,468 75	-722,150 00	-2,681 25	0 00	0 00	2 681 25	0 00	
12 Aug 04	07-15-2009 REG SEDOL B01TYJ2									
	09 Aug 04	-715,000 00	719,468 75	-722,150 00	-2,681 25	0 00	0 00	-2,681 25	0 00	
02 Aug 04	US TREAS NTS NT 3 625 DUE	-70,000 00	69,857 81	-70,191 40	-333 59	0 00	0 00	-333 59	0 00	
05 Aug 04	07-15-2009 REG SEDOL B01TYJ2									
	19 Jul 04	-70,000 00	69,857 81	-70,191 40	-333 59	0 00	0 00	-333 59	0 00	
12 Aug 04	US TREAS NTS NT 3 625 DUE	-715,000 00	719,720 12	-721,032 81	-1,312 69	0 00	0 00	-1,312 69	0 00	
13 Aug 04	07-15-2009 REG SEDOL B01TYJ2									
	12 Aug 04	-715,000 00	719,720 12	-721,032 81	-1,312 69	0 00	0 00	-1,312 69	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
19 Jul 04	US TREAS NTS NT 3 625 DUE	-525,000 00	526,558 59	-526,148 44	410 15	0 00	0 00	410 15	0 00
20 Jul 04	07-15-2009 REG SEDOL B01TYJ2								
	16 Jul 04	-65,000 00	65,192 97	-65,142 19	50 78	0 00	0 00	50 78	0 00
	16 Jul 04	-460,000 00	461,365 62	-461,006 25	359 37	0 00	0 00	359 37	0 00
06 Aug 04	US TREAS NTS NT 3 625 DUE	-245,000 00	248,483 59	-244,825 39	3,658 20	0 00	0 00	3,658 20	0 00
09 Aug 04	07-15-2009 REG SEDOL B01TYJ2								
	19 Jul 04	-15,000 00	15,213 28	-15,041 02	172 26	0 00	0 00	172 26	0 00
	03 Aug 04	-125,000 00	126,777 34	-124,882 81	1,894 53	0 00	0 00	1,894 53	0 00
	03 Aug 04	-105,000 00	106,492 97	-104,901 56	1,591 41	0 00	0 00	1,591 41	0 00
12 Aug 04	US TREAS NTS NT 3 625 DUE	-715,000 00	720,761 00	-719,160 39	1,600 61	0 00	0 00	1,600 61	0 00
18 Aug 04	07-15-2009 REG SEDOL B01TYJ2								
	12 Aug 04	-715,000 00	720,761 00	-719,160 39	1,600 61	0 00	0 00	1,600 61	0 00
06 Aug 04	US TREAS NTS T-BD 2 25 DUE	-470,000 00	469,724 61	-468,669 50	1,055 11	0 00	0 00	1,055 11	0 00
09 Aug 04	04-30-2006 BEO SEDOL B010G00								
	27 May 04	-470,000 00	469,724 61	-468,669 50	1,055 11	0 00	0 00	1,055 11	0 00
27 May 04	US TREAS NTS T-BD 2 25 DUE	-465,000 00	463,619 53	-462,602 35	1,017 18	0 00	0 00	1,017 18	0 00
28 May 04	04-30-2006 BEO SEDOL B010G00								
	21 May 04	-465,000 00	463,619 53	-462,602 35	1,017 18	0 00	0 00	1,017 18	0 00
27 May 04	US TREAS NTS T-BD 2 25 DUE	-585,000 00	582,943 36	-581,892 00	1,051 36	0 00	0 00	1,051 36	0 00
28 May 04	04-30-2006 BEO SEDOL B010G00								

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Trade / Date Settle / Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government bonds										
United States										
	21 May 04	-350,000.00	348,769.53	-348,195.31	574.22	0.00	0.00	574.22	0.00	
	21 May 04	-235,000.00	234,173.83	-233,696.69	477.14	0.00	0.00	477.14	0.00	
27 May 04 28 May 04	US TREAS NTS T-BD 2 25 DUE 04-30-2006 BEO SEDOL B010G00	-650,000.00	648,375.00	-646,395.10	1,979.90	0.00	0.00	1,979.90	0.00	
	21 May 04	-650,000.00	648,375.00	-646,395.10	1,979.90	0.00	0.00	1,979.90	0.00	
27 May 04 28 May 04	US TREAS NTS T-BD 2 25 DUE 04-30-2006 BEO SEDOL B010G00	-585,000.00	583,263.28	-581,606.69	1,656.59	0.00	0.00	1,656.59	0.00	
	18 May 04	-585,000.00	583,263.28	-581,606.69	1,656.59	0.00	0.00	1,656.59	0.00	
27 May 04 28 May 04	US TREAS NTS T-BD 2 25 DUE 04-30-2006 BEO SEDOL B010G00	-595,000.00	592,861.72	-591,593.78	1,267.94	0.00	0.00	1,267.94	0.00	
	18 May 04	-525,000.00	523,113.28	-521,954.72	1,158.56	0.00	0.00	1,158.56	0.00	
	21 May 04	-70,000.00	69,748.44	-69,839.06	109.38	0.00	0.00	109.38	0.00	
26 May 04 28 May 04	US TREAS NTS T-BD 2 25 DUE 04-30-2006 BEO SEDOL B010G00	-1,160,000.00	1,154,607.81	-1,153,271.39	1,336.42	0.00	0.00	1,336.42	0.00	
	18 May 04	-1,160,000.00	1,154,607.81	-1,153,271.39	1,336.42	0.00	0.00	1,336.42	0.00	
16 Jul 04 21 Jul 04	US TREAS NTS T-BD 2 25 DUE 04-30-2006 BEO SEDOL B010G00	-180,000.00	179,416.41	-179,490.45	-74.04	0.00	0.00	-74.04	0.00	
	27 May 04	-180,000.00	179,416.41	-179,490.45	-74.04	0.00	0.00	-74.04	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government bonds									
United States									
18 May 04	US TREAS NTS T-BD 2 25 DUE	-3,155,000 00	3,138,239 06	-3,135,470 31	2,768 75	0 00	0 00	2,768 75	0 00
19 May 04	04-30-2006 BEO SEDOL B010G00								
	30 Apr 04	-452,000 00	452,582 81	-454,431 25	-1,848 44	0 00	0 00	-1,848 44	0 00
	07 May 04	-800,000 00	795,750 00	-794,250 00	1,500 00	0 00	0 00	1,500 00	0 00
	07 May 04	-1,900,000 00	1,889,906 25	-1,886,789 06	3,117 19	0 00	0 00	3,117 19	0 00
21 May 04	US TREAS NTS T-BD 2 25 DUE	-885,000 00	880,298 44	-879,866 53	431 91	0 00	0 00	431 91	0 00
24 May 04	04-30-2006 BEO SEDOL B010G00								
	18 May 04	-885,000 00	880,298 44	-879,866 53	431 91	0 00	0 00	431 91	0 00
11 May 04	US TREAS NTS T-BD 2 25 DUE	-260,000 00	258,334 38	-259,675 00	-1,340 62	0 00	0 00	-1,340 62	0 00
12 May 04	04-30-2006 BEO SEDOL B010G00								
	30 Apr 04	-260,000 00	258,334 38	-259,675 00	-1,340 62	0 00	0 00	-1,340 62	0 00
Total United States			392,141,184.29	-392,281,323 40	-140,139.11	0.00	0 00	-140,139.11	0.00
Government mortgage backed securities									
United States									
07 Dec 04	FHLMC 30 YEAR GOLD	-800,000 00	826,250 00	-826,250 00	0 00	0 00	0 00	0 00	0 00
13 Jan 05	PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JAN CUSIP 02R060613								
	07 Dec 04	-800,000 00	826,250 00	-826,250 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
07 Dec 04	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JAN CUSIP 02R060613	-800,000 00	826,250 00	-826,250 00	0 00	0 00	0.00	0 00	0 00
13 Jan 05									
07 Dec 04		-800,000 00	826,250 00	-826,250 00	0 00	0 00	0.00	0 00	0 00
08 Sep 04	FHLMC 30 YEARS GOLD SINGLE FAMILY 6 SETTLES OCT SEDOL B02WJG2	-800,000 00	825,500.00	-825,250 00	250 00	0.00	0.00	250 00	0 00
14 Oct 04									
08 Sep 04		-800,000 00	825,500.00	-825,250.00	250 00	0 00	0.00	250 00	0 00
07 Oct 04	FHLMC 30 YEARS GOLD SINGLE FAMILY 6 SETTLES OCT SEDOL B02WJG2	-800,000 00	825,062.50	-825,312 50	-250 00	0 00	0.00	-250 00	0 00
14 Oct 04									
07 Oct 04		-800,000 00	825,062 50	-825,312 50	-250 00	0 00	0.00	-250 00	0 00
05 Aug 04	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688	-800,000 00	821,718 75	-821,562 50	156 25	0 00	0.00	156.25	0 00
12 Aug 04									
05 Aug 04		-800,000 00	821,718 75	-821,562 50	156.25	0 00	0.00	156.25	0 00
09 Jul 04	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688	-800,000 00	818,875 00	-818,875 00	0 00	0 00	0.00	0 00	0 00
12 Aug 04									
09 Jul 04		-800,000 00	818,875 00	-818,875 00	0 00	0 00	0.00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
08 Nov 04	FHLMC 30 YR GOLD PARTN CTF	-800,000 00	825,750 00	-825,750 00	0 00	0 00	0 00	0 00	0 00
13 Dec 04	(PC) 6 30 YEARS SETTLES DEC CUSIP 02R0606C9								
	08 Nov 04	-800,000 00	825,750 00	-825,750 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04	FHLMC 30 YR GOLD PARTN CTF	-800,000 00	827,843 75	-827,843 75	0 00	0 00	0 00	0 00	0 00
13 Dec 04	(PC) 6 30 YEARS SETTLES DEC CUSIP 02R0606C9								
	07 Dec 04	-800,000 00	827,843 75	-827,843 75	0 00	0 00	0 00	0 00	0 00
09 Jun 04	FHLMC 30 YR GOLD PARTN CTF	-600,000 00	605,859 38	-605,859 38	0 00	0 00	0 00	0 00	0 00
15 Jul 04	(PC) 6 30 YEARS SETTLES JUL SEDOL B01NQ76								
09 Jul 04	FHLMC 30 YR GOLD PARTN CTF	-800,000 00	821,781 25	-821,781 25	0 00	0 00	0 00	0 00	0 00
15 Jul 04	(PC) 6 30 YEARS SETTLES JUL SEDOL B01NQ76								
	09 Jul 04	-800,000 00	821,781 25	-821,781 25	0 00	0 00	0 00	0 00	0 00
30 Jun 04	FHLMC 30 YR GOLD PARTN CTF	-400,000 00	407,781 25	-406,898 43	882 82	0 00	0 00	882 82	0 00
15 Jul 04	(PC) 6 30 YEARS SETTLES JUL SEDOL B01NQ76								
	16 Jun 04	-200,000 00	203,890 63	-202,507 81	1,382 82	0 00	0 00	1,382 82	0 00
	30 Jun 04	-200,000 00	203,890 62	-204,390 62	-500 00	0 00	0 00	-500 00	0 00
07 Oct 04	FHLMC 30 YR GOLD PARTN CTF	-800,000 00	823,000 00	-822,750 00	250 00	0 00	0 00	250 00	0 00
15 Nov 04	(PC) 6 30 YEARS SETTLES NOV CUSIP 02R0606B1								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	07 Oct 04	-800,000.00	823,000.00	-822,750.00	250.00	0.00	0.00	250.00	0.00
08 Nov 04 15 Nov 04	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES NOV CUSIP 02R0606B1	-800,000.00	827,437.50	-827,437.50	0.00	0.00	0.00	0.00	0.00
	08 Nov 04	-800,000.00	827,437.50	-827,437.50	0.00	0.00	0.00	0.00	0.00
08 Sep 04 15 Sep 04	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES SEP CUSIP 02R060696	-800,000.00	827,750.00	-828,000.00	-250.00	0.00	0.00	-250.00	0.00
	08 Sep 04	-800,000.00	827,750.00	-828,000.00	-250.00	0.00	0.00	-250.00	0.00
05 Aug 04 15 Sep 04	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES SEP CUSIP 02R060696	-800,000.00	818,625.00	-818,750.00	-125.00	0.00	0.00	-125.00	0.00
	05 Aug 04	-800,000.00	818,625.00	-818,750.00	-125.00	0.00	0.00	-125.00	0.00
08 Jul 04 15 Jul 04	FHLMC 30 YR PARTN CTF (PC) 5 30 YEARS SETTLES JUL SEDOL B01FJM8	-500,000.00	487,773.44	-475,566.41	12,207.03	0.00	0.00	12,207.03	0.00
	07 Jun 04	-500,000.00	487,773.44	-475,566.41	12,207.03	0.00	0.00	12,207.03	0.00
05 Aug 04 12 Aug 04	FHLMC GOLD SINGLE FAMILY 5 30 YEARS SETTLES AUG CUSIP 02R050689	-500,000.00	491,210.94	-486,289.06	4,921.88	0.00	0.00	4,921.88	0.00
	08 Jul 04	-500,000.00	491,210.94	-486,289.06	4,921.88	0.00	0.00	4,921.88	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
02 Dec 04	FHLMC GOLD SINGLE FAMILY 5 30	-200,000 00	197,250 00	-197,812 50	-562 50	0 00	0 00	-562 50	0 00
13 Dec 04	YEARS SETTLES DEC CUSIP 02R0506C0								
	08 Nov 04	-200,000 00	197,250 00	-197,812 50	-562 50	0 00	0 00	-562 50	0 00
07 Jun 04	FHLMC GOLD SINGLE FAMILY 5 30	-500,000 00	477,402 34	-478,613 28	-1,210 94	0 00	0 00	-1,210 94	0 00
14 Jun 04	YEARS SETTLES JUN CUSIP 02R050663								
	06 May 04	-500,000 00	477,402 34	-478,613 28	-1,210 94	0 00	0 00	-1,210 94	0 00
09 Mar 04	FHLMC GOLD SINGLE FAMILY 5 30	-500,000 00	506,914 06	-500,625 00	6,289 06	0 00	0 00	6,289 06	0 00
15 Mar 04	YEARS SETTLES MAR CUSIP 02R050630								
	24 Feb 04	-500,000 00	506,914 06	-500,625 00	6,289 06	0 00	0 00	6,289 06	0 00
06 May 04	FHLMC GOLD SINGLE FAMILY 5 30	-500,000 00	480,527 34	-493,886 72	-13,359 38	0 00	0 00	-13,359 38	0 00
13 May 04	YEARS SETTLES MAY CUSIP 02R050655								
	08 Apr 04	-500,000 00	480,527 34	-493,886 72	-13,359 38	0 00	0 00	-13,359 38	0 00
08 Nov 04	FHLMC GOLD SINGLE FAMILY 5 30	-200,000 00	198,335 94	-196,726 56	1,609 38	0 00	0 00	1,609 38	0 00
15 Nov 04	YEARS SETTLES NOV CUSIP 02R0506B2								
	04 Oct 04	-200,000 00	198,335 94	-196,726 56	1,609 38	0 00	0 00	1,609 38	0 00
15 Sep 04	FHLMC GOLD SINGLE FAMILY 5 30	-300,000 00	297,046 88	-297,023 44	23 44	0 00	0 00	23 44	0 00
14 Oct 04	YEARS SETTLES OCT CUSIP 02R0506A4								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government mortgage backed securities										
United States										
	01 Sep 04	-300,000.00	297,046.88	-297,023.44	23.44	0.00	0.00		23.44	0.00
04 Oct 04 14 Oct 04	FHLMC GOLD SINGLE FAMILY 5 30 YEARS SETTLES OCT CUSIP 02R0506A4	-200,000.00	197,304.69	-198,015.62	-710.93	0.00	0.00		-710.93	0.00
	01 Sep 04	-200,000.00	197,304.69	-198,015.62	-710.93	0.00	0.00		-710.93	0.00
01 Sep 04 15 Sep 04	FHLMC GOLD SINGLE FAMILY 5 30 YEARS SETTLES SEP CUSIP 02R050697	-500,000.00	496,445.31	-489,550.78	6,894.53	0.00	0.00		6,894.53	0.00
	05 Aug 04	-500,000.00	496,445.31	-489,550.78	6,894.53	0.00	0.00		6,894.53	0.00
08 Apr 04 15 Apr 04	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES APRIL SEDOL B07X3S0	-500,000.00	495,625.00	-504,902.34	-9,277.34	0.00	0.00		-9,277.34	0.00
	09 Mar 04	-500,000.00	495,625.00	-504,902.34	-9,277.34	0.00	0.00		-9,277.34	0.00
19 Jul 04 12 Aug 04	FHLMC GOLD TBA POOL #9999999 6 5 08-01-2029 REG CUSIP 02R062684	-1,200,000.00	1,252,500.00	-1,252,125.00	375.00	0.00	0.00		375.00	0.00
	19 Jul 04	-1,200,000.00	1,252,500.00	-1,252,125.00	375.00	0.00	0.00		375.00	0.00
24 Jun 04 29 Jun 04	FHLMC MULTICLASS SER 2122 CL VB 6 05-15-2015/03-15-2005 CUSIP 3133TJDA8	-390,058.93	394,447.09	-394,447.10	-0.01	0.00	0.00		-0.01	0.00
	12 Apr 04	-390,058.93	394,447.09	-394,447.10	-0.01	0.00	0.00		-0.01	0.00

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Apr 04 20 Apr 04	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARS SETTLES APRIL SEDOL B07XF39	-2,000,000 00	2,067,500 00	-2,084,062 50	-16,562 50	0 00	0 00	-16,562 50	0 00
	12 Mar 04	-2,000,000 00	2,067,500 00	-2,084,062 50	-16,562 50	0 00	0 00	-16,562 50	0 00
14 Apr 04 20 Apr 04	FNMA 15 YEARS SINGLE FAMILY MORTGAGE 6% 15 YEARS SETTLES APRIL SEDOL B07X3V3	-2,000,000 00	2,098,671 88	-2,103,437 50	-4,765 62	0 00	0 00	-4,765 62	0 00
	12 Mar 04	-2,000,000 00	2,098,671 88	-2,103,437 50	-4,765 62	0 00	0 00	-4,765 62	0 00
10 Aug 04 20 Sep 04	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-200,000 00	202,531 25	-202,593 75	-62 50	0 00	0 00	-62 50	0 00
	10 Aug 04	-200,000 00	202,531 25	-202,593 75	-62 50	0 00	0 00	-62 50	0 00
10 Aug 04 20 Sep 04	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-500,000 00	506,484 38	-506,484 38	0 00	0 00	0 00	0 00	0 00
	10 Aug 04	-500,000 00	506,484 38	-506,484 38	0 00	0 00	0 00	0 00	0 00
13 Sep 04 20 Sep 04	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-1,300,000 00	1,324,933 59	-1,322,101 56	2,832 03	0 00	0 00	2,832 03	0 00
	10 Aug 04	-400,000 00	407,671 87	-405,187 50	2,484 37	0 00	0 00	2,484 37	0 00
	13 Sep 04	-500,000 00	509,589 84	-509,375 00	214 84	0 00	0 00	214 84	0 00
	13 Sep 04	-200,000 00	203,835 94	-203,765 62	70 32	0 00	0 00	70 32	0 00
	13 Sep 04	-200,000 00	203,835 94	-203,773 44	62 50	0 00	0 00	62 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
10 Aug 04 20 Sep 04	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-200,000 00	202,531.25	-202,593.75	-62.50	0.00	0.00	-62.50	0.00
	10 Aug 04	-200,000.00	202,531.25	-202,593.75	-62.50	0.00	0.00	-62.50	0.00
15 Jul 01 20 Jul 01	FNMA 15 YEARS SINGLE FAMILY MTG 5 5 SETTLES JUL SEDOL B01NPK2	-300,000 00	308,320.31	-302,695.31	5,625.00	0.00	0.00	5,625.00	0.00
	14 Jun 04	-300,000.00	308,320.31	-302,695.31	5,625.00	0.00	0.00	5,625.00	0.00
04 Feb 04 18 Feb 04	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES FEB CUSIP 01F050429	-700,000 00	715,449.22	-715,750.00	-300.78	0.00	0.00	-300.78	0.00
	13 Jan 04	-700,000.00	715,449.22	-715,750.00	-300.78	0.00	0.00	-300.78	0.00
04 Feb 04 18 Feb 04	FNMA 15 YR PASS THROUGHS 5 15 YEARS SETTLES FEB CUSIP 01F050429	-2,000,000 00	2,044,218.75	-2,044,781.25	-562.50	0.00	0.00	-562.50	0.00
	13 Jan 04	-1,300,000.00	1,328,742.19	-1,329,250.00	-507.81	0.00	0.00	-507.81	0.00
	13 Jan 04	-700,000.00	715,476.56	-715,531.25	-54.69	0.00	0.00	-54.69	0.00
10 Dec 04 19 Jan 05	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411	-200,000 00	203,343.75	-203,375.00	-31.25	0.00	0.00	-31.25	0.00
	10 Dec 04	-200,000.00	203,343.75	203,375.00	-31.25	0.00	0.00	-31.25	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
13 Jan 04	FNMA 15 YR PASS-THROUGHS 5 15	-2,000,000 00	2,050,625 00	-2,037,296 88	13,328 12	0 00	0 00	13,328 12	0 00
20 Jan 04	YEARS SETTLES JAN CUSIP 01F050411								
	12 Dec 03	-1,300,000 00	1,332,906 25	-1,322,750 00	10,156 25	0 00	0 00	10,156 25	0 00
	17 Dec 03	-700,000 00	717,718 75	-714,546 88	3,171 87	0 00	0 00	3,171 87	0 00
13 Jan 04	FNMA 15 YR PASS-THROUGHS 5 15	-700,000 00	717,472 66	-712,250 00	5,222 66	0 00	0 00	5,222 66	0 00
20 Jan 04	YEARS SETTLES JAN CUSIP 01F050411								
	12 Dec 03	-700,000 00	717,472 66	-712,250 00	5,222 66	0 00	0 00	5,222 66	0 00
10 Dec 04	FNMA 15 YR PASS-THROUGHS 5 15	-500,000 00	508,515 62	-508,437 50	78 12	0 00	0 00	78 12	0 00
19 Jan 05	YEARS SETTLES JAN CUSIP 01F050411								
	10 Dec 04	-500,000 00	508,515 62	-508,437 50	78 12	0 00	0 00	78 12	0 00
12 Mar 04	FNMA 15 YR PASS-THROUGHS 5 15	-700,000 00	723,078 12	-713,371 10	9,707 02	0 00	0 00	9,707 02	0 00
18 Mar 04	YEARS SETTLES MAR SEDOL 2337063								
	04 Feb 04	-700,000 00	723,078 12	-713,371 10	9,707 02	0 00	0 00	9,707 02	0 00
12 Mar 04	FNMA 15 YR PASS-THROUGHS 5 15	-2,000,000 00	2,066,484 37	-2,038,175 78	28,308 59	0 00	0 00	28,308 59	0 00
18 Mar 04	YEARS SETTLES MAR SEDOL 2337063								
	04 Feb 04	-1,300,000 00	1,343,214 84	-1,324,832 03	18,382 81	0 00	0 00	18,382 81	0 00
	04 Feb 04	-700,000 00	723,269 53	-713,343 75	9,925 78	0 00	0 00	9,925 78	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
07 Dec 04 16 Dec 04	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-700,000 00	724,390 62	-724,390 62	0 00	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-700,000 00	724,390 62	-724,390 62	0 00	0 00	0 00	0 00	0 00	0 00
07 Dec 04 16 Dec 04	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-1,100,000 00	1,138,285 16	-1,138,285 16	0 00	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-1,100,000 00	1,138,285 16	-1,138,285 16	0 00	0 00	0 00	0 00	0 00	0 00
13 Jan 04 20 Jan 04	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES JAN SEDOL 2216463	-2,000,000 00	2,082,187 50	-2,067,812 50	14,375 00	0 00	0 00	14,375 00	0 00	0 00
	12 Dec 03	-2,000,000 00	2,082,187 50	-2,067,812 50	14,375 00	0 00	0 00	14,375 00	0 00	0 00
07 Dec 04 19 Jan 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES JAN SEDOL 2216463	-1,100,000 00	1,135,921 88	-1,135,921 88	0 00	0 00	0 00	0 00	0 00	0 00
11 Feb 01 18 Feb 01	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES FEB CUSIP 01F060428	-2,000,000 00	2,109,921 88	-2,100,156 25	9,765 63	0 00	0 00	9,765 63	0 00	0 00
	12 Jan 04	-2,000,000 00	2,109,921 88	-2,100,156 25	9,765 63	0 00	0 00	9,765 63	0 00	0 00
10 Jun 04 17 Jun 04	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES JUN CUSIP 01F060469	-1,300,000 00	1,347,175 78	-1,343,062 50	4,113 28	0 00	0 00	4,113 28	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	14 May 04	-1,300,000 00	1,347,175 78	-1,343,062 50	4,113 28	0 00	0 00	4,113 28	0 00
12 Mar 04 18 Mar 04	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES MAR CUSIP 01F060436	-2,000,000 00	2,107,187 50	-2,105,000 00	2,187 50	0 00	0 00	2,187 50	0 00
	11 Feb 04	-2,000,000 00	2,107,187 50	-2,105,000 00	2,187 50	0 00	0 00	2,187 50	0 00
14 May 04 18 May 04	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES MAY CUSIP 01F060451	-1,300,000 00	1,345,906 25	-1,362,562 50	-16,656 25	0 00	0 00	-16,656 25	0 00
	14 Apr 04	-1,300,000 00	1,345,906 25	-1,362,562 50	-16,656 25	0 00	0 00	-16,656 25	0 00
22 Apr 04 18 May 04	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES MAY CUSIP 01F060451	-700,000 00	733,906 25	-733,687 50	218 75	0 00	0 00	218 75	0 00
	14 Apr 04	-700,000 00	733,906 25	-733,687 50	218 75	0 00	0 00	218 75	0 00
07 Dec 04 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-1,200,000 00	1,217,343 75	-1,217,343 75	0 00	0 00	0 00	0 00	0 00
07 Dec 04 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-900,000 00	912,937 50	-912,937 50	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-300,000 00	304,312 50	-304,312 50	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-600,000 00	608,625 00	-608,625 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Dec 04 13 Jan 04	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-500,000.00	507,109.38	-507,109.38	0.00	0.00	0.00	0.00	0.00
08 Jan 04 14 Jan 04	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-2,000,000.00	2,030,234.37	-2,023,750.00	6,484.37	0.00	0.00	6,484.37	0.00
	12 Dec 03	-2,000,000.00	2,030,234.37	-2,023,750.00	6,484.37	0.00	0.00	6,484.37	0.00
07 May 04 13 May 04	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-1,100,000.00	1,078,902.34	-1,109,453.12	-30,550.78	0.00	0.00	-30,550.78	0.00
	05 Apr 04	-1,100,000.00	1,078,902.34	-1,109,453.12	-30,550.78	0.00	0.00	-30,550.78	0.00
07 May 04 13 May 04	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-1,100,000.00	1,078,472.66	-1,093,406.25	-14,933.59	0.00	0.00	-14,933.59	0.00
	03 May 04	-600,000.00	588,257.81	-597,937.50	-9,679.69	0.00	0.00	-9,679.69	0.00
	05 May 04	-500,000.00	490,214.85	-495,468.75	-5,253.90	0.00	0.00	-5,253.90	0.00
07 May 04 13 May 04	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-800,000.00	784,093.75	-806,843.75	-22,750.00	0.00	0.00	-22,750.00	0.00
	05 Apr 04	-200,000.00	196,023.44	-201,687.50	-5,664.06	0.00	0.00	-5,664.06	0.00
	05 Apr 04	-600,000.00	588,070.31	-605,156.25	-17,085.94	0.00	0.00	-17,085.94	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
22 Apr 04	FNMA 30 YEAR PASS-THROUGHS	-2,500,000 00	2,515,234 38	-2,521,828 13	-6,593 75	0 00	0 00	-6,593 75	0 00
13 May 04	5 5% 30 YEARSSETTLES MAY CUSIP 01F052656								
05 Apr 04		-300,000 00	301,828 13	-302,578 13	-750 00	0 00	0 00	-750 00	0 00
05 Apr 04		-1,100,000 00	1,106,703 12	-1,109,625 00	-2,921 88	0 00	0 00	-2,921 88	0 00
05 Apr 04		-1,100,000 00	1,106,703 13	-1,109,625 00	-2,921 87	0 00	0 00	-2,921 87	0 00
07 May 04	FNMA 30 YEAR PASS-THROUGHS	-1,100,000 00	1,078,300 78	-1,106,906 25	-28,605 47	0 00	0 00	-28,605 47	0 00
13 May 04	5 5% 30 YEARSSETTLES MAY CUSIP 01F052656								
05 Apr 04		-900,000 00	882,246 09	-907,593 75	-25,347 66	0 00	0 00	-25,347 66	0 00
03 May 04		-200,000 00	196,054 69	-199,312 50	-3,257 81	0 00	0 00	-3,257 81	0 00
07 May 04	FNMA 30 YEAR PASS-THROUGHS	-100,000 00	98,027 34	-99,093 75	-1,066 41	0 00	0 00	-1,066 41	0 00
13 May 04	5 5% 30 YEARSSETTLES MAY CUSIP 01F052656								
05 May 04		-100,000 00	98,027 34	-99,093 75	-1,066 41	0 00	0 00	-1,066 41	0 00
08 Jan 04	FNMA 30 YEAR PASS-THROUGHS 6%	-2,200,000 00	2,278,460 94	-2,270,125 00	8,335 94	0 00	0 00	8,335 94	0 00
14 Jan 04	30 YEARS SETTLES JANUARY SEDOL 2186027								
12 Dec 03		-2,200,000 00	2,278,460 94	-2,270,125 00	8,335 94	0 00	0 00	8,335 94	0 00
07 Dec 04	FNMA 30 YEAR PASS-THROUGHS 6%	-800,000 00	826,875 00	-827,976 56	-1,101 56	0 00	0 00	-1,101 56	0 00
13 Jan 05	30 YEARS SETTLES JANUARY SEDOL 2186027								
07 Dec 04		-600,000 00	620,156 25	-621,257 81	-1,101 56	0 00	0 00	-1,101 56	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	07 Dec 04		-200,000 00	206,718.75	-208,718.75	0 00	0 00	0.00	0.00	0 00
07 Dec 04	13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027	-600,000 00	620,250 00	-621,257.81	-1,007.81	0 00	0.00	-1,007.81	0 00
	07 Dec 04		-600,000 00	620,250 00	-621,257.81	-1,007.81	0 00	0.00	-1,007.81	0 00
06 Oct 04	14 Oct 04	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-1,200,000.00	1,240,640.62	-1,240,316.41	324.21	0 00	0.00	324.21	0 00
	30 Sep 04		-500,000 00	516,933.59	-516,718.75	214.84	0 00	0.00	214.84	0 00
	06 Oct 04		-700,000 00	723,707.03	-723,597.66	109.37	0 00	0.00	109.37	0 00
09 Sep 04	14 Oct 04	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-800,000 00	826,625 00	-826,796.88	-171.88	0 00	0.00	-171.88	0 00
	09 Sep 04		-500,000 00	516,640.62	-516,718.75	-78.13	0 00	0.00	78.13	0 00
	09 Sep 04		-100,000 00	103,328.13	-103,359.38	-31.25	0 00	0.00	-31.25	0 00
	09 Sep 04		-200,000 00	206,656.25	-206,718.75	-62.50	0 00	0.00	-62.50	0 00
06 Oct 04	14 Oct 04	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-500,000 00	516,796.88	-517,875.00	-1,078.12	0 00	0.00	-1,078.12	0 00
	23 Sep 04		-400,000 00	413,437.50	-414,531.25	-1,093.75	0 00	0.00	-1,093.75	0 00
	30 Sep 04		100,000 00	103,359.38	-103,343.75	15.63	0 00	0.00	15.63	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
06 Oct 04	FNMA 30 YEAR PASS-THROUGHS 6%	-100,000 00	103,355 47	-103,371 09	-15 62	0 00	0 00	-15 62	0 00
14 Oct 04	30 YEARS SETTLES OCTOBER CUSIP 01F0606A8								
06 Oct 04		-100,000 00	103,355 47	-103,371 09	-15 62	0 00	0 00	-15 62	0 00
06 Apr 04	FNMA 30 YEAR PASS-THROUGHS	-2,000,000 00	2,095,625 00	-2,102,187 50	-6,562 50	0 00	0 00	-6,562 50	0 00
15 Apr 04	6 5% 30 YEARSSETTLES APRIL SEDOL B07WW35								
10 Mar 04		-2,000,000 00	2,095,625 00	-2,102,187 50	-6,562 50	0 00	0 00	-6,562 50	0 00
05 Apr 04	FNMA 30 YEARS SINGLE FAMILY	-1,100,000 00	1,113,320 31	-1,129,734 38	-16,414 07	0 00	0 00	-16,414 07	0 00
15 Apr 04	MTG 5 5 SETTLES APR SEDOL B07WVZ0								
23 Mar 04		-1,100,000 00	1,113,320 31	-1,129,734 38	-16,414 07	0 00	0 00	-16,414 07	0 00
05 Apr 04	FNMA 30 YEARS SINGLE FAMILY	-1,100,000 00	1,113,019 53	-1,128,531 25	-15,511 72	0 00	0 00	-15,511 72	0 00
15 Apr 04	MTG 5 5 SETTLES APR SEDOL B07WVZ0								
08 Mar 04		-1,100,000 00	1,113,019 53	-1,128,531 25	-15,511 72	0 00	0 00	-15,511 72	0 00
05 Apr 04	FNMA 30 YEARS SINGLE FAMILY	-2,000,000 00	2,023,984 38	-2,051,875 00	-27,890 62	0 00	0 00	-27,890 62	0 00
15 Apr 04	MTG 5 5 SETTLES APR SEDOL B07WVZ0								
08 Mar 04		-1,100,000 00	1,113,191 41	-1,128,531 25	-15,339 84	0 00	0 00	-15,339 84	0 00
08 Mar 04		-900,000 00	910,792 97	-923,343 75	-12,550 78	0 00	0 00	-12,550 78	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 Apr 04 15 Apr 04	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-1,100,000 00	1,113,363.28	-1,128,187.50	-14,824.22	0.00	0.00	-14,824.22	0.00
	16 Mar 04	-1,100,000 00	1,113,363.28	-1,128,187.50	-14,824.22	0.00	0.00	-14,824.22	0.00
30 Jun 04 15 Jul 04	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-400,000 00	407,687.50	-408,593.76	1,093.74	0.00	0.00	1,093.74	0.00
	10 Jun 04	-100,000 00	101,921.88	-100,828.13	1,093.75	0.00	0.00	1,093.75	0.00
	30 Jun 04	-300,000 00	305,765.62	-305,765.63	-0.01	0.00	0.00	-0.01	0.00
12 Jul 04 15 Jul 04	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-300,000 00	308,484.38	-308,015.62	468.76	0.00	0.00	468.76	0.00
	06 Jul 04	-300,000 00	308,484.38	-308,015.62	468.76	0.00	0.00	468.76	0.00
08 Jun 04 15 Jul 04	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-800,000 00	809,250.00	-809,250.00	0.00	0.00	0.00	0.00	0.00
12 Jul 04 15 Jul 04	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-100,000 00	102,773.44	-101,921.87	851.57	0.00	0.00	851.57	0.00
	30 Jun 04	-100,000 00	102,773.44	-101,921.87	851.57	0.00	0.00	851.57	0.00
21 Oct 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-800,000 00	815,312.50	-815,312.50	0.00	0.00	0.00	0.00	0.00

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government mortgage backed securities										
United States										
20 Oct 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-900,000 00	916,593 75	-916,593 75	0 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-300,000 00	305,449 22	-305,472 65	-23 43	0 00	0 00	-23 43		0 00
	04 Nov 04	-300,000 00	305,449 22	-305,472 65	-23 43	0 00	0 00	-23 43		0 00
07 Oct 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-500,000 00	503,593 75	-503,593 75	0 00	0 00	0 00	0 00	0 00	0 00
07 Oct 04 15 Nov 04	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-400,000 00	404,031 25	-403,117 19	914 06	0 00	0 00	914 06		0 00
	07 Oct 04	-300,000 00	303,023 44	-302,109 38	914 06	0 00	0 00	914 06		0 00
	07 Oct 04	-100,000 00	101,007 81	-101,007 81	0 00	0 00	0 00	0 00		0 00
04 Aug 04 12 Aug 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-100,000 00	100,484 38	-99,812 50	671 88	0 00	0 00	671 88		0 00
	13 Jul 04	-100,000 00	100,484 38	-99,812 50	671 88	0 00	0 00	671 88		0 00
05 Aug 04 12 Aug 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-2,000,000 00	2,012,265 62	-2,004,003 91	8,261 71	0 00	0 00	8,261 71		0 00
	21 Jul 04	-500,000 00	503,066 41	-500,000 00	3,066 41	0 00	0 00	3,066 41		0 00
	22 Jul 04	-375,000 00	377,299 80	-375,644 53	1,655 27	0 00	0 00	1,655 27		0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	28 Jul 04	-25,000 00	25,153 32	-24,921.88	231.44	0 00	0.00	231.44	0.00	
	02 Aug 04	-1,100,000.00	1,106,748 09	-1,103,437.50	3,308 59	0 00	0.00	3,308 59	0 00	
04 Aug 04 12 Aug 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-1,100,000 00	1,105,328.12	-1,098,875 00	6,453 12	0 00	0.00	6,453.12	0 00	
	13 Jul 04	-600,000 00	602,906.25	-598,875 00	4,031 25	0 00	0.00	4,031.25	0 00	
	21 Jul 04	-500,000.00	502,421.87	-500,000 00	2,421 87	0 00	0.00	2,421 87	0 00	
09 Feb 01 12 Feb 01	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES FEB SEDOL 2337803	-1,100,000 00	1,123,804 69	-1,122,171 88	1,632 81	0 00	0.00	1,632.81	0 00	
	28 Jan 04	-1,100,000 00	1,123,804 69	-1,122,171 88	1,632 81	0 00	0.00	1,632.81	0 00	
08 Feb 01 12 Feb 01	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES FEB SEDOL 2337803	-2,000,000 00	2,040,156.25	-2,023,750 00	16,406 25	0 00	0.00	16,406.25	0 00	
	08 Jan 04	-2,000,000.00	2,040,156.25	-2,023,750 00	16,406.25	0 00	0.00	16,406.25	0 00	
06 Jul 04 15 Jul 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-600,000 00	601,875 00	-589,593 75	12,281.25	0 00	0.00	12,281.25	0 00	
	15 Jun 04	-600,000 00	601,875 00	-589,593 75	12,281 25	0 00	0.00	12,281.25	0 00	
16 Jun 04 15 Jul 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-600,000 00	590,806.25	-589,859 35	1,046 90	0 00	0.00	1,046.90	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	08 Jun 04	-100,000 00	98,484 38	-98,375 00	109 38	0 00	0 00	109 38	0 00
	08 Jun 04	-500,000 00	492,421 87	-491,484 35	937 52	0 00	0 00	937 52	0 00
12 Jul 04	FNMA 30 YR PASS-THROUGHS 5 5	-400,000 00	401,875 00	-401,937 50	-62 50	0 00	0 00	-62 50	0 00
15 Jul 04	30 YEARS SETTLES JUL SEDOL B01NT00								
	12 Jul 04	-400,000 00	401,875 00	-401,937 50	-62 50	0 00	0 00	-62 50	0 00
02 Jul 04	FNMA 30 YR PASS-THROUGHS 5 5	-500,000 00	502,578 12	-491,390 61	11,187 51	0 00	0 00	11,187 51	0 00
15 Jul 04	30 YEARS SETTLES JUL SEDOL B01NT00								
	08 Jun 04	-200,000 00	201,031 25	-196,593 74	4,437 51	0 00	0 00	4,437 51	0 00
	15 Jun 04	-300,000 00	301,546 87	-294,796 87	6,750 00	0 00	0 00	6,750 00	0 00
12 Jul 04	FNMA 30 YR PASS-THROUGHS 5 5	-200,000 00	200,968 75	-200,968 75	0 00	0 00	0 00	0 00	0 00
15 Jul 04	30 YEARS SETTLES JUL SEDOL B01NT00								
	12 Jul 04	-200,000 00	200,968 75	-200,968 75	0 00	0 00	0 00	0 00	0 00
08 Mar 04	FNMA 30 YR PASS-THROUGHS 5 5	-1,100,000 00	1,132,183 59	-1,117,875 00	14,308 59	0 00	0 00	14,308 59	0 00
15 Mar 04	30 YEARS SETTLES MAR CUSIP 01F052631								
	06 Feb 04	-1,100,000 00	1,132,183 59	-1,117,875 00	14,308 59	0 00	0 00	14,308 59	0 00
08 Mar 04	FNMA 30 YR PASS-THROUGHS 5 5	-2,000,000 00	2,058,515 62	-2,034,218 75	24,296 87	0 00	0 00	24,296 87	0 00
15 Mar 04	30 YEARS SETTLES MAR CUSIP 01F052631								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	06 Feb 04	-900,000.00	926,332.03	-914,825.00	11,707.03	0.00	0.00	11,707.03	0.00
	09 Feb 04	-1,100,000.00	1,132,183.59	-1,119,593.75	12,589.84	0.00	0.00	12,589.84	0.00
09 Sep 04 15 Sep 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-1,200,000.00	1,218,515.62	-1,208,906.25	9,609.37	0.00	0.00	9,609.37	0.00
	05 Aug 04	-400,000.00	406,171.87	-401,000.00	5,171.87	0.00	0.00	5,171.87	0.00
	23 Aug 04	-300,000.00	304,628.91	-303,140.62	1,488.29	0.00	0.00	1,488.29	0.00
	23 Aug 04	-500,000.00	507,714.84	-504,765.63	2,949.21	0.00	0.00	2,949.21	0.00
09 Sep 04 15 Sep 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-300,000.00	304,675.78	-302,859.37	1,816.41	0.00	0.00	1,816.41	0.00
	23 Aug 04	-300,000.00	304,675.78	-302,859.37	1,816.41	0.00	0.00	1,816.41	0.00
09 Sep 01 15 Sep 01	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-800,000.00	812,906.25	-802,000.00	10,906.25	0.00	0.00	10,906.25	0.00
	05 Aug 04	-800,000.00	812,906.25	-802,000.00	10,906.25	0.00	0.00	10,906.25	0.00
09 Aug 04 15 Sep 04	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES SEP CUSIP 01F052698	-800,000.00	807,093.75	-802,000.00	5,093.75	0.00	0.00	5,093.75	0.00
	05 Aug 04	-800,000.00	807,093.75	-802,000.00	5,093.75	0.00	0.00	5,093.75	0.00
06 Feb 04 12 Feb 04	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES FEB SEDOL 2333555	-2,200,000.00	2,289,718.75	-2,270,812.50	18,906.25	0.00	0.00	18,906.25	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
08 Jan 04		-2,200,000 00	2,289,718 75	-2,270,812 50	18,906 25	0 00	0 00	18,906 25	0 00
03 Jun 04	FNMA 30 YR PASS-THROUGHS 6 30	-800,000 00	810,500 00	-810,500 00	0 00	0 00	0 00	0 00	0 00
14 Jun 04	YEARS SETTLES JUN CUSIP 01F060667								
04 Mar 04	FNMA 30 YR PASS-THROUGHS 6 30	-2,200,000 00	2,291,781 25	-2,280,437 50	11,343 75	0 00	0 00	11,343 75	0 00
15 Mar 04	YEARS SETTLES MAR CUSIP 01F060634								
06 Feb 04		-2,200,000 00	2,291,781 25	-2,280,437 50	11,343 75	0 00	0 00	11,343 75	0 00
08 Nov 04	FNMA 30 YR PASS-THROUGHS 6 30	-1,300,000 00	1,346,515 62	-1,346,046 88	468 74	0 00	0 00	468 74	0 00
15 Nov 04	YEARS SETTLES NOV CUSIP 01F0606B6								
27 Oct 04		-600,000 00	621,468 75	-621,000 00	468 75	0 00	0 00	468 75	0 00
08 Nov 04		-700,000 00	725,046 87	-725,046 88	-0 01	0 00	0 00	-0 01	0 00
06 Oct 04	FNMA 30 YR PASS-THROUGHS 6 30	-800,000 00	823,875 00	-824,000 00	-125 00	0 00	0 00	-125 00	0 00
15 Nov 04	YEARS SETTLES NOV CUSIP 01F0606B6								
06 Oct 04		-800,000 00	823,875 00	-824,000 00	-125 00	0 00	0 00	-125 00	0 00
08 Nov 04	FNMA 30 YR PASS-THROUGHS 6 30	-100,000 00	103,578 12	-103,578 12	0 00	0 00	0 00	0 00	0 00
15 Nov 04	YEARS SETTLES NOV CUSIP 01F0606B6								
08 Nov 04		-100,000 00	103,578 12	-103,578 12	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
08 Nov 04 15 Nov 04	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F060686	-1,200,000 00	1,243,406.25	-1,236,812.50	6,593.75	0.00	0.00	6,593.75	0.00
	06 Oct 04	-400,000 00	414,468.75	-412,000 00	2,468.75	0.00	0.00	2,468.75	0.00
	06 Oct 04	-500,000 00	518,085.94	-514,843.75	3,242.19	0.00	0.00	3,242.19	0.00
	06 Oct 04	-100,000 00	103,617.19	-102,968.75	648.44	0.00	0.00	648.44	0.00
	27 Oct 04	-200,000 00	207,234.37	-207,000 00	234.37	0.00	0.00	234.37	0.00
06 Feb 01 12 Feb 01	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES FEB SEDOL 2392620	-2,000,000 00	2,104,687.50	-2,090,000 00	14,687.50	0.00	0.00	14,687.50	0.00
	06 Jan 04	-2,000,000 00	2,104,687.50	-2,090,000 00	14,687.50	0.00	0.00	14,687.50	0.00
06 Jan 04 14 Jan 04	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JAN SEDOL 2166803	-2,000,000 00	2,093,906.25	-2,090,000 00	3,906.25	0.00	0.00	3,906.25	0.00
	12 Dec 03	-2,000,000 00	2,093,906.25	-2,090,000 00	3,906.25	0.00	0.00	3,906.25	0.00
08 Dec 04 13 Jan 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JAN SEDOL 2166803	-2,200,000 00	2,307,937.50	-2,307,937.50	0.00	0.00	0.00	0.00	0.00
22 Apr 04 13 May 04	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES MAY CUSIP 01F062655	-500,000 00	522,656.25	-523,359.38	-703.13	0.00	0.00	-703.13	0.00
	06 Apr 04	-500,000 00	522,656.25	-523,359.38	-703.13	0.00	0.00	-703.13	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
06 May 04	FNMA 30 YR PASS-THROUGHS 6 5	-1,500,000 00	1,551,679 69	-1,570,078 12	-18,398 43	0 00	0 00	-18,398 43	0 00
13 May 04	30 YEARS SETTLES MAY CUSIP 01F062655								
06 Apr 04		-1,500,000 00	1,551,679 69	-1,570,078 12	-18,398 43	0 00	0 00	-18,398 43	0 00
05 Nov 04	FNMA 30 YR PASS-THROUGHS 6 5	-1,500,000 00	1,576,406 25	-1,576,406 25	0 00	0 00	0 00	0 00	0 00
15 Nov 04	30 YEARS SETTLES NOV SEDOL B045F05								
09 Nov 04	FNMA 30 YR PASS-THROUGHS 6 5	-1,126,600 00	1,183,546 11	-1,183,546 11	0 00	0 00	0 00	0 00	0 00
15 Nov 04	30 YEARS SETTLES NOV SEDOL B045F05								
31 Aug 04	FNMA 30 YR PASS-THROUGHS 6 5	-300,000 00	314,085 94	-314,085 94	0 00	0 00	0 00	0 00	0 00
14 Oct 04	30 YEARS SETTLES OCT SEDOL B02WJC8								
31 Aug 04	FNMA 30 YR PASS-THROUGHS 6 5	-1,400,000 00	1,469,617 19	-1,459,156 25	10,460 94	0 00	0 00	10,460 94	0 00
15 Sep 04	30 YEARS SETTLES SEP CUSIP 01F062697								
02 Aug 04		-1,100,000 00	1,154,699 22	-1,144,343 75	10,355 47	0 00	0 00	10,355 47	0 00
31 Aug 04		-300,000 00	314,917 97	-314,812 50	105 47	0 00	0 00	105 47	0 00
02 Aug 04	FNMA 30 YR PASS-THROUGHS 6 5	-300,000 00	312,140 62	-312,093 75	46 87	0 00	0 00	46 87	0 00
15 Sep 04	30 YEARS SETTLES SEP CUSIP 01F062697								
02 Aug 04		-300,000 00	312,140 62	-312,093 75	46 87	0 00	0 00	46 87	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
12 May 04 18 May 04	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-2,000,000.00	1,987,343.75	-2,025,507.81	-38,164.06	0.00	0.00	-38,164.06	0.00	
	13 Apr 04	-1,300,000.00	1,291,773.44	-1,318,757.81	-24,984.37	0.00	0.00	-24,984.37	0.00	
	13 Apr 04	-700,000.00	695,570.31	-708,750.00	-13,179.69	0.00	0.00	-13,179.69	0.00	
12 May 04 18 May 04	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-700,000.00	696,253.91	-709,023.44	-12,769.53	0.00	0.00	-12,769.53	0.00	
	13 Apr 04	-700,000.00	696,253.91	-709,023.44	-12,769.53	0.00	0.00	-12,769.53	0.00	
12 Jan 04 20 Jan 04	FNMA 6 TBA POOL 15YR JAN SEDOL 2216452	-2,000,000.00	2,104,687.50	-2,096,250.00	8,437.50	0.00	0.00	8,437.50	0.00	
	12 Dec 03	-2,000,000.00	2,104,687.50	-2,096,250.00	8,437.50	0.00	0.00	8,437.50	0.00	
20 Dec 01 19 Jan 05	FNMA 6 TBA POOL 15YR JAN SEDOL 2216452	-600,000.00	628,546.88	-628,546.88	0.00	0.00	0.00	0.00	0.00	
10 Nov 01 13 Dec 01	FNMA POOL #333041 6 5% 01-01-2026 BEO CUSIP 31375E5A5	-191,190.90	200,511.46	-200,511.46	0.00	0.00	0.00	0.00	0.00	
	09 Nov 04	-191,190.90	200,511.46	-200,511.46	0.00	0.00	0.00	0.00	0.00	
09 Nov 01 15 Nov 01	FNMA POOL #656033 6 5% DUE 09-01 2032 REG CUSIP 31390TY60	-190,487.72	200,116.28	-199,952.57	163.71	0.00	0.00	163.71	0.00	
	28 Sep 04	-190,487.72	200,116.28	-199,952.57	163.71	0.00	0.00	163.71	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Nov 04 15 Nov 04	FNMA POOL #661189 6 5% 07-01-2032 BEO CUSIP 31391ARJ0	-108,414 15	113,894 14	-113,651 96	242 18	0 00	0 00	242 18	0 00
	14 Sep 04	-108,414 15	113,894 14	-113,651 96	242 18	0 00	0 00	242 18	0 00
09 Nov 04 15 Nov 04	FNMA POOL #694400 6 5% 03-01-2033 BEO CUSIP 31400QNR0	-331,607 96	348,369 71	-347,359 34	1,010 37	0 00	0 00	1,010 37	0 00
	15 Sep 04	-331,607 96	348,369 71	-347,359 34	1,010 37	0 00	0 00	1,010 37	0 00
10 Nov 04 13 Dec 04	FNMA POOL #762262 6 5% 12-01-2033 BEO CUSIP 31403YZ30	-500,049 78	524,427 20	-524,427 20	0 00	0 00	0 00	0 00	0 00
09 Nov 04 15 Nov 04	FNMA POOL #766094 6 5% 02-01-2034 BEO CUSIP 31404EC79	-369,552 48	388,232 20	-387,406 67	825 53	0 00	0 00	825 53	0 00
	14 Sep 04	-369,552 48	388,232 20	-387,406 67	825 53	0 00	0 00	825 53	0 00
09 Nov 04 15 Nov 04	FNMA POOL #766094 6 5% 02-01-2034 BEO CUSIP 31404EC79	-126,599 82	132,999 05	-132,716 24	282 81	0 00	0 00	282 81	0 00
	14 Sep 04	-126,599 82	132,999 05	-132,716 24	282 81	0 00	0 00	282 81	0 00
10 Jun 04 17 Jun 04	FNMA POOL #773185 5% 06-01-2019 BEO CUSIP 31404M6W3	-644,500 00	641,403 38	-638,759 92	2,643 46	0 00	0 00	2,643 46	0 00
	12 May 04	-644,500 00	641,403 38	-638,759 92	2,643 46	0 00	0 00	2,643 46	0 00
10 Nov 04 13 Dec 04	FNMA POOL #775649 6 5% 05-01-2034 BEO CUSIP 31404QWJ4	-545,648 97	572,249 35	-572,249 35	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	09 Nov 04	-545,848.97	572,249.35	-572,249.35	0 00	0 00	0.00	0.00	0.00	0.00
10 Jun 04	FNMA POOL #777782 6% 05-01-2034	-299,757.95	303,622.02	-304,722.69	-1,100.67	0 00	0.00	-1,100.67	0 00	0 00
14 Jun 04	BEO SEDOL B02GL02									
	05 May 04	-299,757.95	303,622.02	-304,722.69	-1,100.67	0 00	0.00	-1,100.67	0 00	0 00
04 Jun 04	FNMA POOL #779677 5 5% DUE	-1,000,000.00	986,992.19	-976,093.76	10,898.43	0 00	0 00	10,898.43	0 00	0 00
14 Jun 04	06-01-2034 REG CUSIP 31404VFS2									
	07 May 04	-900,000.00	888,292.97	-878,484.38	9,808.59	0 00	0 00	9,808.59	0 00	0 00
	07 May 04	-100,000.00	98,699.22	-97,609.38	1,089.84	0 00	0.00	1,089.84	0 00	0 00
04 Jun 04	FNMA POOL #779677 5 5% DUE	-100,000.00	98,699.22	-97,609.37	1,089.85	0 00	0.00	1,089.85	0 00	0 00
14 Jun 04	06-01-2034 REG CUSIP 31404VFS2									
	07 May 04	-100,000.00	98,699.22	-97,609.37	1,089.85	0 00	0.00	1,089.85	0 00	0 00
21 Jul 04	FNMA POOL #781336 5 5% 06-01-2034	-200,000.15	200,359.52	-196,593.89	3,765.63	0 00	0.00	3,765.63	0 00	0 00
26 Jul 04	BEO CUSIP 31404XBD5									
	08 Jun 04	-200,000.15	200,359.52	-196,593.89	3,765.63	0 00	0.00	3,765.63	0 00	0 00
10 Jun 04	FNMA POOL #782582 5% 06-01-2019	-55,500.00	55,233.34	-55,005.70	227.64	0 00	0.00	227.64	0 00	0 00
17 Jun 04	BEO CUSIP 31404YM74									
	12 May 04	-55,500.00	55,233.34	-55,005.70	227.64	0 00	0.00	227.64	0 00	0 00
21 Jul 04	FNMA POOL #786128 5 5% 07-01-2034	-785,007.69	786,418.25	-772,251.31	14,166.94	0 00	0.00	14,166.94	0 00	0 00
26 Jul 04	BEO CUSIP 31405DLH8									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	08 Jun 04		-785,007 69	786,418 25	-772,251 31	14,166 94	0 00	0 00	14,166 94	0 00
10 Nov 04	FNMA POOL #796686 6 5% 10-01-2034		-263,160 71	275,989 79	-275,989 79	0 00	0 00	0 00	0 00	0 00
13 Dec 04	BEO CUSIP 31405RCX2									
	09 Nov 04		-263,160 71	275,989 79	-275,989 79	0 00	0 00	0 00	0 00	0 00
12 Nov 04	FNMA SINGLE FAMILY MORTGAGE		-800,000 00	796,125 00	-796,125 00	0 00	0 00	0 00	0 00	0 00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164									
09 Dec 04	FNMA SINGLE FAMILY MORTGAGE		-400,000 00	399,953 12	-399,953 13	-0 01	0 00	0 00	-0 01	0 00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164									
	09 Dec 04		-400,000 00	399,953 12	-399,953 13	-0 01	0 00	0 00	-0 01	0 00
09 Dec 04	FNMA SINGLE FAMILY MORTGAGE		-200,000 00	200,007 81	-199,976 56	31 25	0 00	0 00	31 25	0 00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164									
	09 Dec 04		-200,000 00	200,007 81	-199,976 56	31 25	0 00	0 00	31 25	0 00
12 Nov 04	FNMA SINGLE FAMILY MORTGAGE		-1,100,000 00	1,094,500 00	-1,094,531 25	-31 25	0 00	0 00	-31 25	0 00
16 Dec 04	4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164									
	12 Nov 04		-400,000 00	398,000 00	-398,000 00	0 00	0 00	0 00	0 00	0 00
	12 Nov 04		-500,000 00	497,500 00	-497,500 00	0 00	0 00	0 00	0 00	0 00
	12 Nov 04		-200,000 00	199,000 00	-199,031 25	-31 25	0 00	0 00	-31 25	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
14 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-900,000 00	884,460.94	-877,671 87	6,789 07	0 00	0.00	6,789.07	0.00
	10 Jun 04	-300,000.00	294,820 31	-289,734 37	5,085 94	0 00	0.00	5,085.94	0 00
	01 Jul 04	-400,000 00	393,093 75	-391,312 50	1,781.25	0 00	0.00	1,781.25	0.00
	14 Jul 04	-200,000 00	196,546 88	-196,625 00	-78 12	0 00	0.00	-78 12	0.00
14 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-600,000 00	589,546 88	-589,875 00	-328 12	0 00	0.00	-328 12	0.00
	14 Jul 04	-600,000 00	589,546 88	-589,875 00	-328 12	0 00	0.00	-328 12	0.00
10 Jun 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-1,500,000 00	1,449,609 38	-1,448,906 25	703.13	0 00	0.00	703 13	0 00
	10 Jun 04	-400,000 00	386,562 50	-386,375 00	187 50	0 00	0.00	187 50	0 00
	10 Jun 04	-1,100,000 00	1,063,046 88	-1,062,531 25	515 63	0 00	0.00	515 63	0.00
08 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-400,000 00	394,312.50	-386,312.50	8,000 00	0 00	0.00	8,000 00	0 00
	10 Jun 04	-400,000 00	394,312.50	-386,312 50	8,000 00	0 00	0.00	8,000.00	0 00
14 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-1,100,000 00	1,080,835 94	-1,081,125 00	-289 06	0 00	0.00	-289 06	0 00
	14 Jul 04	-800,000 00	786,062.50	-786,187 50	-125 00	0 00	0.00	-125 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	14 Jul 04	-300,000 00	294,773 44	-294,937 50	-164 06	0 00	0 00	-164 06	0 00
18 Jun 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-800,000 00	776,750 00	-772,750 00	4,000 00	0 00	0 00	4,000 00	0 00
	10 Jun 04	-800,000 00	776,750 00	-772,750 00	4,000 00	0 00	0 00	4,000 00	0 00
22 Jun 04 20 Jul 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-300,000 00	291,046 88	-289,750 00	1,296 88	0 00	0 00	1,296 88	0 00
	10 Jun 04	-100,000 00	97,015 63	-96,593 75	421 88	0 00	0 00	421 88	0 00
	10 Jun 04	-200,000 00	194,031 25	-193,156 25	875 00	0 00	0 00	875 00	0 00
12 May 04 17 Jun 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-700,000 00	676,265 62	-675,390 62	875 00	0 00	0 00	875 00	0 00
	10 May 04	-700,000 00	676,265 62	-675,390 62	875 00	0 00	0 00	875 00	0 00
07 Jun 04 17 Jun 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-800,000 00	777,812 50	-773,875 00	3,937 50	0 00	0 00	3,937 50	0 00
	12 May 04	-800,000 00	777,812 50	-773,875 00	3,937 50	0 00	0 00	3,937 50	0 00
10 Jun 04 17 Jun 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-1,100,000 00	1,066,269 53	-1,063,726 56	2,542 97	0 00	0 00	2 542 97	0 00
	12 May 04	-900,000 00	872,402 34	-869,765 62	2,636 72	0 00	0 00	2,636 72	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	10 Jun 04	-200,000 00	193,867.19	-193,960.94	-93.75	0.00	0.00	-93.75	0.00	
10 Jun 04	17 Jun 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-900,000 00	872,261.72	-869,953.13	2,308.59	0.00	0.00	2,308.59	0.00
	12 May 04	-200,000 00	193,835.94	-193,468.75	367.19	0.00	0.00	367.19	0.00	
	12 May 04	-700,000.00	678,425.78	-676,484.38	1,941.40	0.00	0.00	1,941.40	0.00	
24 May 04	17 Jun 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-300,000 00	291,000 00	-289,703.12	1,296.88	0.00	0.00	1,296.88	0.00
	10 May 04	-200,000 00	194,000 00	-192,968.75	1,031.25	0.00	0.00	1,031.25	0.00	
	12 May 04	-100,000 00	97,000 00	-96,734.37	265.63	0.00	0.00	265.63	0.00	
10 Jun 04	17 Jun 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-1,300,000 00	1,260,136.72	-1,260,746.09	-609.37	0.00	0.00	-609.37	0.00
	10 Jun 04	-1,300,000 00	1,260,136.72	-1,260,746.09	-609.37	0.00	0.00	-609.37	0.00	
22 Apr 04	18 May 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-700,000 00	693,765.62	-695,187.50	-1,421.88	0.00	0.00	-1,421.88	0.00
	16 Apr 04	-700,000 00	693,765.62	-695,187.50	-1,421.88	0.00	0.00	-1,421.88	0.00	
12 May 04	18 May 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-1,100,000 00	1,067,601.56	-1,071,257.81	-3,656.25	0.00	0.00	-3,656.25	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Fixed income										
Government mortgage backed securities										
United States										
	30 Apr 04	-400,000 00	388,218 75	-392,750 00	-4,531 25	0 00	0 00	-4,531 25	0 00	
	12 May 04	-700,000 00	679,382 81	-678,507 81	875 00	0 00	0 00	875 00	0 00	
12 May 04	18 May 04	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-1,600,000 00	1,551,375 00	-1,577,500 00	-26,125 00	0 00	0 00	-26,125 00	0 00
	16 Apr 04	-400,000 00	387,843 75	-397,250 00	-9,406 25	0 00	0 00	-9,406 25	0 00	
	29 Apr 04	-800,000 00	775,687 50	-787,500 00	-11,812 50	0 00	0 00	-11,812 50	0 00	
	30 Apr 04	-400,000 00	387,843 75	-392,750 00	-4,906 25	0 00	0 00	-4,906 25	0 00	
13 Apr 04	20 Apr 04	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES APRIL SEDOL B07X3Q8	-700,000 00	710,609 38	-721,109 38	-10,500 00	0 00	0 00	-10,500 00	0 00
	12 Mar 04	-700,000 00	710,609 38	-721,109 38	-10,500 00	0 00	0 00	-10,500 00	0 00	
13 Apr 04	20 Apr 04	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES APRIL SEDOL B07X3Q8	-2,000,000 00	2,031,093 75	-2,060,781 25	-29,687 50	0 00	0 00	-29,687 50	0 00
	12 Mar 04	-2,000,000 00	2,031,093 75	-2,060,781 25	-29,687 50	0 00	0 00	-29,687 50	0 00	
08 Apr 04	15 Apr 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-2,300,000 00	2,281,312 50	-2,308,492 18	-27,179 68	0 00	0 00	-27,179 68	0 00
	26 Mar 04	-900,000 00	892,687 50	-903,304 69	-10,617 19	0 00	0 00	-10,617 19	0 00	
	31 Mar 04	-200,000 00	198,375 00	-200,593 75	-2,218 75	0 00	0 00	-2,218 75	0 00	
	31 Mar 04	-600,000 00	595,125 00	-602,578 12	-7,453 12	0 00	0 00	-7,453 12	0 00	
	31 Mar 04	-600,000 00	595,125 00	-602,015 62	-6,890 62	0 00	0 00	-6,890 62	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	Transition	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
08 Apr 04 15 Apr 01	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-100,000 00	99,101.56	-100,296 88	-1,195.32	0 00	0 00	-1,195 32	0 00
	31 Mar 04	-100,000 00	99,101.56	-100,296 88	-1,195 32	0 00	0 00	-1,195 32	0 00
08 Apr 04 15 Apr 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-300,000 00	297,339.84	-301,515 62	-4,175 78	0 00	0 00	-4,175 78	0 00
	09 Mar 04	100,000 00	99,113.28	-100,781.25	-1,667.97	0 00	0 00	-1,667.97	0 00
	26 Mar 04	-200,000 00	198,226.56	-200,734 37	-2,507 81	0 00	0 00	-2,507 81	0 00
08 Apr 04 15 Apr 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-600,000 00	595,265 63	-602,109 37	-6,843 74	0 00	0 00	-6,843 74	0 00
	31 Mar 04	-300,000.00	297,632.82	-300,890 62	-3,257 80	0 00	0 00	-3,257 80	0 00
	01 Apr 04	-300,000 00	297,632.81	-301,218 75	-3,585 94	0 00	0 00	-3,585 94	0 00
05 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-300,000 00	296,578 12	-296,578 12	0 00	0 00	0 00	0 00	0 00
05 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-1,100,000 00	1,087,152.34	-1,087,152.34	0 00	0 00	0 00	0 00	0 00
05 Feb 04 12 Feb 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	-2,000,000 00	1,983,437 50	-1,983,820 31	-382 81	0 00	0 00	-382.81	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
08 Jan 04		-900,000 00	892,546 88	-890,437 50	2,109 38	0 00	0 00	2,109 38	0 00
02 Feb 04		-1,100,000 00	1,090,890 62	-1,093,382 81	-2,492 19	0 00	0 00	-2,492 19	0 00
05 Feb 04	FNMA SINGLE FAMILY MORTGAGE	-1,100,000 00	1,094,156 25	-1,088,312 50	5,843 75	0 00	0 00	5,843 75	0 00
12 Feb 04	5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627								
08 Jan 04		-1,100,000 00	1,094,156 25	-1,088,312 50	5,843 75	0 00	0 00	5,843 75	0 00
08 Jan 04	FNMA SINGLE FAMILY MORTGAGE	-2,000,000 00	1,985,000 00	-1,975,937 50	9,062 50	0 00	0 00	9,062 50	0 00
14 Jan 04	5% 30 YEARS SETTLES JANUARY SEDOL 2216504								
12 Dec 03		-2,000,000 00	1,985,000 00	-1,975,937 50	9,062 50	0 00	0 00	9,062 50	0 00
07 Dec 04	FNMA SINGLE FAMILY MORTGAGE	-1,100,000 00	1,089,000 00	-1,089,000 00	0 00	0 00	0 00	0 00	0 00
13 Jan 05	5% 30 YEARS SETTLES JANUARY SEDOL 2216504								
07 Dec 04	FNMA SINGLE FAMILY MORTGAGE	-300,000 00	297,375 00	-297,375 00	0 00	0 00	0 00	0 00	0 00
13 Jan 05	5% 30 YEARS SETTLES JANUARY SEDOL 2216504								
09 Mar 04	FNMA SINGLE FAMILY MORTGAGE	-100,000 00	101,187 50	-98,781 25	2,406 25	0 00	0 00	2,406 25	0 00
15 Mar 04	5% 30 YEARS SETTLES MARCH CUSIP 01F050635								
05 Feb 04		-100,000 00	101,187 50	-98,781 25	2,406 25	0 00	0 00	2,406 25	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 Mar 01 15 Mar 01	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-1,900,000.00	1,917,218.75	-1,880,109.38	37,109.37	0.00	0.00	37,109.37	0.00
	05 Feb 04	-1,100,000.00	1,109,968.75	-1,089,859.38	20,109.37	0.00	0.00	20,109.37	0.00
	05 Feb 04	-800,000.00	807,250.00	-790,250.00	17,000.00	0.00	0.00	17,000.00	0.00
05 Mar 01 15 Mar 01	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-1,100,000.00	1,109,968.75	-1,088,593.75	23,375.00	0.00	0.00	23,375.00	0.00
	05 Feb 04	-1,100,000.00	1,109,968.75	-1,088,593.75	23,375.00	0.00	0.00	23,375.00	0.00
03 May 01 13 May 01	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-600,000.00	580,781.25	-588,703.13	-7,921.88	0.00	0.00	-7,921.88	0.00
	08 Apr 04	-300,000.00	290,390.63	-296,343.75	-5,953.12	0.00	0.00	-5,953.12	0.00
	08 Apr 04	-100,000.00	96,796.87	-98,765.63	-1,968.76	0.00	0.00	-1,968.76	0.00
	03 May 04	-200,000.00	193,593.75	-193,593.75	0.00	0.00	0.00	0.00	0.00
05 May 04 13 May 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-100,000.00	96,285.16	-96,265.63	19.53	0.00	0.00	19.53	0.00
	05 May 04	-100,000.00	96,285.16	-96,265.63	19.53	0.00	0.00	19.53	0.00
22 Apr 04 13 May 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-300,000.00	293,250.00	-296,566.41	-3,316.41	0.00	0.00	-3,316.41	0.00
	08 Apr 04	-300,000.00	293,250.00	-296,566.41	-3,316.41	0.00	0.00	-3,316.41	0.00

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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
Sales										
Fixed income										
Government mortgage backed securities										
United States										
13 Apr 04		FNMA SINGLE FAMILY MORTGAGE	-2,600,000 00	2,545,562 50	-2,570,359 37	-24,796 87	0 00	0 00	-24,796 87	0 00
13 May 04		5% 30 YEARS SETTLES MAY SEDOL B00P3J4								
	08 Apr 04		-2,000,000 00	1,958,125 00	-1,977,109 37	-18,984 37	0 00	0 00	-18,984 37	0 00
	08 Apr 04		-600,000 00	587,437 50	-593,250 00	-5,812 50	0 00	0 00	-5,812 50	0 00
07 Dec 04		FNMA SINGLE FAMILY MORTGAGE	-300,000 00	305,097 66	-305,085 94	11 72	0 00	0 00	11 72	0 00
13 Dec 04		5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4								
	07 Dec 04		-300,000 00	305,097 66	-305,085 94	11 72	0 00	0 00	11 72	0 00
04 Nov 04		FNMA SINGLE FAMILY MORTGAGE	-500,000 00	507,734 37	-507,781 25	-46 88	0 00	0 00	-46 88	0 00
13 Dec 04		5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4								
	04 Nov 04		-300,000 00	304,640 62	-304,687 50	-46 88	0 00	0 00	-46 88	0 00
	04 Nov 04		-200,000 00	203,093 75	-203,093 75	0 00	0 00	0 00	0 00	0 00
04 Nov 04		FNMA SINGLE FAMILY MORTGAGE	-900,000 00	913,921 87	-913,921 87	0 00	0 00	0 00	0 00	0 00
13 Dec 04		5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4								
04 Nov 04		FNMA SINGLE FAMILY MORTGAGE	-1,200,000 00	1,218,843 75	-1,218,843 75	0 00	0 00	0 00	0 00	0 00
13 Dec 04		5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
27 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-300,000.00	305,015.62	-303,921.88	1,093.74	0.00	0.00	1,093.74	0.00	
14 Oct 01	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7									
09 Sep 04		-200,000.00	203,343.75	-202,500.00	843.75	0.00	0.00	843.75	0.00	
13 Sep 04		-100,000.00	101,671.87	-101,421.88	249.99	0.00	0.00	249.99	0.00	
07 Oct 04	FNMA SINGLE FAMILY MORTGAGE	-300,000.00	303,011.72	-303,058.60	-46.88	0.00	0.00	-46.88	0.00	
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7									
07 Oct 04		-300,000.00	303,011.72	-303,058.60	-46.88	0.00	0.00	-46.88	0.00	
01 Oct 04	FNMA SINGLE FAMILY MORTGAGE	-1,100,000.00	1,112,031.25	-1,112,726.56	-695.31	0.00	0.00	-695.31	0.00	
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7									
13 Sep 04		-100,000.00	101,093.75	-101,414.06	-320.31	0.00	0.00	-320.31	0.00	
30 Sep 04		-400,000.00	404,375.00	-404,750.00	-375.00	0.00	0.00	-375.00	0.00	
01 Oct 04		-600,000.00	606,562.50	-606,562.50	0.00	0.00	0.00	0.00	0.00	
28 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-900,000.00	915,328.12	-912,726.56	2,601.56	0.00	0.00	2,601.56	0.00	
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7									
13 Sep 04		-900,000.00	915,328.12	-912,726.56	2,601.56	0.00	0.00	2,601.56	0.00	
13 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-1,100,000.00	1,115,125.00	-1,114,359.38	765.62	0.00	0.00	765.62	0.00	
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7									
09 Sep 04		-800,000.00	811,000.00	-810,562.50	437.50	0.00	0.00	437.50	0.00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	09 Sep 04	-300,000 00	304,125 00	-303,796 88	328 12	0 00	0 00	328 12	0 00
27 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-500,000 00	508,046 88	-507,085 94	960 94	0 00	0 00	960 94	0 00
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7								
	13 Sep 04	-300,000 00	304,828 13	-304,242 19	585 94	0 00	0 00	585 94	0 00
	13 Sep 04	-200,000 00	203,218 75	-202,843 75	375 00	0 00	0 00	375 00	0 00
24 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-700,000 00	711,703 12	-708,750 00	2,953 12	0 00	0 00	2,953 12	0 00
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7								
	09 Sep 04	-700,000 00	711,703 12	-708,750 00	2,953 12	0 00	0 00	2,953 12	0 00
27 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-100,000 00	101,609 38	-101,421 87	187 51	0 00	0 00	187 51	0 00
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7								
	13 Sep 04	-100,000 00	101,609 38	-101,421 87	187 51	0 00	0 00	187 51	0 00
24 Sep 04	FNMA SINGLE FAMILY MORTGAGE	-300,000 00	304,875 00	-303,750 00	1,125 00	0 00	0 00	1,125 00	0 00
14 Oct 04	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7								
	09 Sep 04	-300,000 00	304,875 00	-303,750 00	1,125 00	0 00	0 00	1,125 00	0 00
10 Nov 04	FNMA SINGLE FAMILY MORTGAGE	-1,500,000 00	1,573,125 00	-1,573,125 00	0 00	0 00	0 00	0 00	0 00
13 Dec 04	6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7								
	10 Nov 04	-500,000 00	524,375 00	-524,375 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	10 Nov 04	-1,000,000.00	1,048,750.00	-1,048,750.00	0.00	0.00	0.00	0.00	0.00	0.00
09 Nov 04	13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-1,100,000.00	1,153,825.00	-1,153,625.00	0.00	0.00	0.00	0.00	0.00
	09 Nov 04		-1,100,000.00	1,153,625.00	-1,153,625.00	0.00	0.00	0.00	0.00	0.00
18 Nov 04	13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-1,700,000.00	1,784,269.53	-1,783,859.37	410.16	0.00	0.00	410.16	0.00
	10 Nov 04		-500,000.00	524,785.16	-524,375.00	410.16	0.00	0.00	410.16	0.00
	18 Nov 04		-1,200,000.00	1,259,484.37	-1,259,484.37	0.00	0.00	0.00	0.00	0.00
08 Dec 04	13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-500,000.00	525,253.91	-525,253.90	0.01	0.00	0.00	0.01	0.00
	08 Dec 04		-500,000.00	525,253.91	-525,253.90	0.01	0.00	0.00	0.01	0.00
12 Aug 04	17 Aug 04	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES AUG CUSIP 01F040487	-400,000.00	387,828.12	-383,843.75	3,984.37	0.00	0.00	3,984.37	0.00
	16 Jul 04		-400,000.00	387,828.12	-383,843.75	3,984.37	0.00	0.00	3,984.37	0.00
10 Dec 04	16 Dec 04	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES DEC CUSIP 01F0404C8	-400,000.00	391,921.88	-389,781.25	2,140.63	0.00	0.00	2,140.63	0.00
	15 Nov 04		-400,000.00	391,921.88	-389,781.25	2,140.63	0.00	0.00	2,140.63	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
16 Jul 04	FNMA SINGLE FAMILY MTG 4 15	-400,000 00	384,781 25	-379,687 50	5,093 75	0 00	0 00	5,093 75	0 00
20 Jul 04	YEARS SETTLES JUL CUSIP 01F040479								
25 Jun 04		-400,000 00	384,781 25	-379,687 50	5,093 75	0 00	0 00	5,093 75	0 00
15 Nov 04	FNMA SINGLE FAMILY MTG 4 15	-400,000 00	390,578 12	-390,875 00	-296 88	0 00	0 00	-296 88	0 00
18 Nov 04	YEARS SETTLES NOV CUSIP 01F0404B0								
12 Oct 04		-400,000 00	390,578 12	-390,875 00	-296 88	0 00	0 00	-296 88	0 00
12 Oct 04	FNMA SINGLE FAMILY MTG 4 15	-400,000 00	391,968 75	-389,968 75	2,000 00	0 00	0 00	2,000 00	0 00
19 Oct 04	YEARS SETTLES OCT CUSIP 01F0404A2								
15 Sep 04		-400,000 00	391,968 75	-389,968 75	2,000 00	0 00	0 00	2,000 00	0 00
15 Sep 04	FNMA SINGLE FAMILY MTG 4 15	-400,000 00	390,890 62	-386,812 50	4,078 12	0 00	0 00	4,078 12	0 00
20 Sep 04	YEARS SETTLES SEP CUSIP 01F040495								
12 Aug 04		-400,000 00	390,890 62	-386,812 50	4,078 12	0 00	0 00	4,078 12	0 00
11 Aug 04	FNMA SINGLE FAMILY MTG 4 5 15	-900,000 00	894,796 88	-893,343 75	1,453 13	0 00	0 00	1,453 13	0 00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F042483								
14 Jul 04		-100,000 00	99,421 88	-98,000 00	1,421 88	0 00	0 00	1,421 88	0 00
11 Aug 04		-800,000 00	795,375 00	-795,343 75	31 25	0 00	0 00	31 25	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
11 Aug 04	FNMA SINGLE FAMILY MTG 4 5 15	-600,000.00	596,414.06	-588,000.00	8,414.06	0.00	0.00	8,414.06	0.00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F042483								
14 Jul 04		-600,000.00	596,414.06	-588,000.00	8,414.06	0.00	0.00	8,414.06	0.00
14 Jul 04	FNMA SINGLE FAMILY MTG 4 5 15	-800,000.00	784,125.00	-784,000.00	125.00	0.00	0.00	125.00	0.00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F042483								
14 Jul 04		-400,000.00	392,062.50	-392,000.00	62.50	0.00	0.00	62.50	0.00
14 Jul 04		-400,000.00	392,062.50	-392,000.00	62.50	0.00	0.00	62.50	0.00
11 Aug 04	FNMA SINGLE FAMILY MTG 4 5 15	-1,100,000.00	1,093,597.66	-1,093,253.91	343.75	0.00	0.00	343.75	0.00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F042483								
11 Aug 04		-1,100,000.00	1,093,597.66	-1,093,253.91	343.75	0.00	0.00	343.75	0.00
14 Jul 04	FNMA SINGLE FAMILY MTG 4 5 15	-1,100,000.00	1,078,601.56	-1,078,140.62	460.94	0.00	0.00	460.94	0.00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F042483								
14 Jul 04		-900,000.00	882,492.19	-882,140.62	351.57	0.00	0.00	351.57	0.00
14 Jul 04		-200,000.00	196,109.37	-196,000.00	109.37	0.00	0.00	109.37	0.00
09 Dec 04	FNMA SINGLE FAMILY MTG 4 5 15	-800,000.00	798,250.00	-798,250.00	0.00	0.00	0.00	0.00	0.00
19 Jan 05	YEARS SETTLES JAN CUSIP 01F042418								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 04 19 Jan 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES JAN CUSIP 01F042418	-1,000,000 00	997,187 50	-997,593 75	-406 25	0 00	0 00	-406 25	0 00
09 Dec 04		-400,000 00	398,875 00	-399,125 00	-250 00	0 00	0 00	-250 00	0 00
09 Dec 04		-200,000 00	199,437 50	-199,593 75	-156 25	0 00	0 00	-156 25	0 00
09 Dec 04		-400,000 00	398,875 00	-398,875 00	0 00	0 00	0 00	0 00	0 00
12 Mar 04 18 Mar 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES MAR CUSIP 01F042434	-600,000 00	609,960 94	-605,226 56	4,734 38	0 00	0 00	4,734 38	0 00
23 Feb 04		-100,000 00	101,660 16	-100,695 31	964 85	0 00	0 00	964 85	0 00
24 Feb 04		-500,000 00	508,300 78	-504,531 25	3,769 53	0 00	0 00	3,769 53	0 00
12 Mar 04 18 Mar 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES MAR CUSIP 01F042434	-500,000 00	508,457 03	-503,476 57	4,980 46	0 00	0 00	4,980 46	0 00
23 Feb 04		-500,000 00	508,457 03	-503,476 57	4,980 46	0 00	0 00	4,980 46	0 00
12 Nov 04 18 Nov 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-400,000 00	398,812 50	-398,875 00	-62 50	0 00	0 00	-62 50	0 00
12 Nov 04		-400,000 00	398,812 50	-398,875 00	-62 50	0 00	0 00	-62 50	0 00
13 Oct 04 18 Nov 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-900,000 00	898,031 25	-898,031 25	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
12 Nov 04	FNMA SINGLE FAMILY MTG 4 5 15	-200,000 00	199,437.50	-199,437 50	0 00	0 00	0.00	0 00	0 00
18 Nov 04	YEARS SETTLES NOV CUSIP 01F0424B6								
	12 Nov 04	-200,000 00	199,437 50	-199,437 50	0 00	0 00	0 00	0 00	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15	-1,100,000 00	1,099,570 31	-1,099,718 75	-148 44	0 00	0.00	-148 44	0.00
18 Nov 04	YEARS SETTLES NOV CUSIP 01F0424B6								
	13 Oct 04	-400,000 00	399,843 75	-399,937 50	-93 75	0 00	0 00	-93 75	0 00
	13 Oct 04	-700,000 00	699,726 56	-699,781 25	-54 69	0 00	0 00	-54 69	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15	-800,000 00	799,875 00	-799,812 50	62 50	0 00	0.00	62.50	0 00
18 Nov 04	YEARS SETTLES NOV CUSIP 01F0424B6								
	13 Oct 04	-200,000 00	199,968 75	-199,937 50	31 25	0 00	0 00	31 25	0 00
	13 Oct 04	-400,000 00	399,937 50	-399,937 50	0 00	0 00	0 00	0 00	0 00
	13 Oct 04	-200,000 00	199,968 75	199,937 50	31 25	0 00	0.00	31.25	0 00
14 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15	-1,100,000 00	1,095,531.25	-1,095,859 37	-328 12	0 00	0 00	-328 12	0 00
19 Oct 04	YEARS SETTLES OCT SEDOL B02WJ95								
	14 Sep 04	-600,000 00	597,562 50	-597,750 00	-187 50	0 00	0.00	187 50	0 00
	14 Sep 04	-200,000 00	199,187 50	-199,187 50	0 00	0 00	0 00	0 00	0 00
	14 Sep 04	-300,000 00	298,781.25	-298,921 87	-140 62	0 00	0.00	-140 62	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15	-900,000 00	901,687.50	-901,710 94	-23 44	0 00	0.00	-23 44	0 00
19 Oct 04	YEARS SETTLES OCT SEDOL B02WJ95								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	13 Oct 04	-500,000 00	500,937 50	-500,898 44	39 06	0 00	0 00	39 06	0 00
	13 Oct 04	-400,000 00	400,750 00	-400,812 50	-62 50	0 00	0 00	-62 50	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-200,000 00	200,062 50	-200,406 25	-343 75	0 00	0 00	-343 75	0 00
19 Oct 04									
	13 Oct 04	-200,000 00	200,062 50	-200,406 25	-343 75	0 00	0 00	-343 75	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-200,000 00	200,375 00	-200,359 37	15 63	0 00	0 00	15 63	0 00
19 Oct 04									
	13 Oct 04	-200,000 00	200,375 00	-200,359 37	15 63	0 00	0 00	15 63	0 00
14 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-800,000 00	796,875 00	-797,156 25	-281 25	0 00	0 00	-281 25	0 00
19 Oct 04									
	14 Sep 04	-200,000 00	199,218 75	-199,312 50	-93 75	0 00	0 00	-93 75	0 00
	14 Sep 04	-600,000 00	597,656 25	-597,843 75	-187 50	0 00	0 00	-187 50	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-400,000 00	400,828 12	-400,718 75	109 37	0 00	0 00	109 37	0 00
19 Oct 04									
	13 Oct 04	-400,000 00	400,828 12	-400,718 75	109 37	0 00	0 00	109 37	0 00
11 Aug 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-1,100,000 00	1,090,203 12	-1,090,546 88	-343 76	0 00	0 00	-343 76	0 00
20 Sep 04									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
Unitec States									
	11 Aug 04	-800,000 00	792,875.00	-793,125 00	-250 00	0.00	0.00	-250 00	0.00
	11 Aug 04	-300,000.00	297,328 12	-297,421.88	-93 76	0 00	0.00	-93 76	0 00
26 Aug 04 20 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-900,000 00	894,375.00	-892,640 62	1,734 38	0 00	0.00	1,734 38	0 00
	11 Aug 04	-100,000 00	99,375.00	-99,140 62	234 38	0 00	0.00	234.38	0.00
	11 Aug 04	-600,000 00	596,250 00	-594,750 00	1,500 00	0 00	0.00	1,500 00	0 00
	26 Aug 04	-200,000 00	198,750 00	-198,750 00	0 00	0 00	0.00	0 00	0 00
14 Sep 04 20 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-200,000 00	199,781.25	-199,687 50	93 75	0 00	0.00	93.75	0.00
	14 Sep 04	-200,000 00	199,781.25	-199,687 50	93 75	0 00	0.00	93 75	0 00
14 Sep 04 20 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-600,000 00	599,156.25	-599,062.50	93 75	0 00	0.00	93 75	0 00
	14 Sep 04	-600,000 00	599,156.25	-599,062 50	93 75	0 00	0.00	93 75	0.00
14 Sep 04 20 Sep 04	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-900,000 00	898,875 00	-898,453 13	421 87	0 00	0 00	421 87	0 00
	14 Sep 04	-900,000 00	898,875 00	-898,453 13	421 87	0 00	0 00	421 87	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
11 Aug 04	FNMA SINGLE FAMILY MTG 4 5 15	-800,000 00	793,125 00	-793,125 00	0 00	0 00	0 00	0 00	0 00
20 Sep 04	YEARS SETTLES SEP CUSIP 01F042491								
11 Aug 04		-800,000 00	793,125 00	-793,125 00	0 00	0 00	0 00	0 00	0 00
08 Dec 04	FNMA SINGLE FAMILY MTG 4 5 30	-400,000 00	391,593 75	-385,187 50	6,406 25	0 00	0 00	6,406 25	0 00
13 Dec 04	YEARS SETTLES DEC CUSIP 01F0426C2								
08 Nov 04		-400,000 00	391,593 75	-385,187 50	6,406 25	0 00	0 00	6,406 25	0 00
08 Nov 04	FNMA SINGLE FAMILY MTG 4 5 30	-400,000 00	386,343 75	-386,625 00	-281 25	0 00	0 00	-281 25	0 00
15 Nov 04	YEARS SETTLES NOV CUSIP 01F0426B4								
14 Oct 04		-400,000 00	386,343 75	-386,625 00	-281 25	0 00	0 00	-281 25	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 5 15	-600,000 00	611,437 50	-611,183 59	253 91	0 00	0 00	253 91	0 00
19 Oct 04	YEARS SETTLES OCT CUSIP 01F0504A1								
13 Oct 04		-500,000 00	509,531 25	-509,277 34	253 91	0 00	0 00	253 91	0 00
13 Oct 04		-100,000 00	101,906 25	-101,906 25	0 00	0 00	0 00	0 00	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 5 15	-1,600,000 00	1,631,000 00	-1,628,625 00	2,375 00	0 00	0 00	2,375 00	0 00
19 Oct 04	YEARS SETTLES OCT CUSIP 01F0504A1								
13 Sep 04		-400,000 00	407,750 00	-406,687 50	1,062 50	0 00	0 00	1,062 50	0 00
24 Sep 04		-800,000 00	815,500 00	-814,687 50	812 50	0 00	0 00	812 50	0 00
24 Sep 04		-305,000 00	305,812 50	-305,343 75	468 75	0 00	0 00	468 75	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales:</i>									
Fixed income									
Government mortgage backed securities									
United States									
	13 Oct 04	-100,000 00	101,937 50	-101,906 25	31 25	0 00	0 00	31 25	0 00
13 Sep 04 19 Oct 01	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-500,000 00	508,125 00	-508,359 37	-234 37	0 00	0 00	-234 37	0 00
	13 Sep 04	-500,000 00	508,125 00	-508,359 37	-234 37	0 00	0 00	-234 37	0 00
13 Sep 04 19 Oct 01	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-200,000 00	203,281 25	-203,343 75	-62 50	0 00	0 00	-62 50	0 00
	13 Sep 04	-200,000 00	203,281 25	-203,343 75	-62 50	0 00	0 00	-62 50	0 00
13 Sep 04 19 Oct 01	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-200,000 00	203,281 25	-203,343 75	-62 50	0 00	0 00	-62 50	0 00
	13 Sep 04	-200,000 00	203,281 25	-203,343 75	-62 50	0 00	0 00	-62 50	0 00
14 Jul 04 17 Aug 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-200,000 00	200,843 75	-200,906 25	-62 50	0 00	0 00	-62 50	0 00
	14 Jul 04	-200,000 00	200,843 75	-200,906 25	-62 50	0 00	0 00	-62 50	0 00
02 Aug 04 17 Aug 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-1,400,000 00	1,410,937 50	-1,406,249 99	4,687 51	0 00	0 00	4,687 51	0 00
	14 Jul 04	-1,100,000 00	1,108,593 75	-1,104,984 37	3,609 38	0 00	0 00	3,609 38	0 00
	14 Jul 04	-300,000 00	302,343 75	-301,265 62	1,078 13	0 00	0 00	1,078 13	0 00

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
13 Jul 04	FNMA SINGLE FAMILY MTG 5 15	-900,000 00	903,796 88	-903,796 88	0 00	0 00	0 00	0 00	0 00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F050486								
14 Jul 04	FNMA SINGLE FAMILY MTG 5 15	-300,000 00	301,265 62	-301,359 38	-93 76	0 00	0 00	-93 76	0 00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F050486								
14 Jul 04		-300,000 00	301,265 62	-301,359 38	-93 76	0 00	0 00	-93 76	0 00
10 Aug 04	FNMA SINGLE FAMILY MTG 5 15	-1,300,000 00	1,320,871 09	-1,315,996 08	4,875 01	0 00	0 00	4,875 01	0 00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F050486								
14 Jul 04		-400,000 00	406,421 87	-401,687 50	4,734 37	0 00	0 00	4,734 37	0 00
10 Aug 04		-500,000 00	508,027 35	-508,027 34	0 01	0 00	0 00	0 01	0 00
10 Aug 04		-200,000 00	203,210 94	-203,140 62	70 32	0 00	0 00	70 32	0 00
10 Aug 04		-200,000 00	203,210 93	-203,140 62	70 31	0 00	0 00	70 31	0 00
15 Jul 04	FNMA SINGLE FAMILY MTG 5 15	-200,000 00	200,875 00	-200,906 25	-31 25	0 00	0 00	-31 25	0 00
17 Aug 04	YEARS SETTLES AUG CUSIP 01F050486								
14 Jul 04		-200,000 00	200,875 00	-200,906 25	-31 25	0 00	0 00	-31 25	0 00
12 Nov 04	FNMA SINGLE FAMILY MTG 5 15	-200,000 00	203,156 25	-203,218 75	-62 50	0 00	0 00	-62 50	0 00
16 Dec 04	YEARS SETTLES DEC CUSIP 01F0504C7								
12 Nov 04		-200,000 00	203,156 25	-203,218 75	-62 50	0 00	0 00	-62 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
Uniteo States									
10 Dec 04 16 Dec 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-600,000 00	611,484.38	-611,515 63	-31.25	0 00	0.00	-31.25	0 00
10 Dec 04		-200,000 00	203,828.13	-203,796 88	31 25	0 00	0.00	31.25	0 00
10 Dec 04		-400,000 00	407,656.25	-407,718 75	-62 50	0 00	0.00	-62.50	0 00
12 Nov 04 16 Dec 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-500,000 00	507,890.63	-508,046 88	-156.25	0 00	0.00	-156.25	0 00
12 Nov 04		-500,000 00	507,890.63	-508,046 88	-156.25	0 00	0.00	-156.25	0 00
10 Dec 01 16 Dec 01	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-1,600,000 00	1,630,625 00	-1,625,882 81	4,742 19	0 00	0.00	4,742 19	0 00
12 Nov 04		-600,000 00	611,484 38	-609,468 75	2,015 63	0 00	0.00	2,015 63	0 00
12 Nov 04		-900,000 00	917,226 56	-914,484 37	2,742.19	0 00	0.00	2,742 19	0 00
10 Dec 04		100,000 00	101,914.06	-101,929.69	-15 63	0 00	0.00	-15 63	0 00
10 Jun 04 20 Jul 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-200,000 00	198,250 00	-198,218 75	31 25	0 00	0.00	31 25	0 00
10 Jun 04		-200,000 00	198,250 00	-198,218 75	31.25	0 00	0.00	31.25	0 00
07 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-300,000 00	302,484 38	297,328 13	5,156 25	0 00	0.00	5,156.25	0 00
10 Jun 04		-300,000 00	302,484 38	-297,328 13	5,156 25	0 00	0.00	5,156.25	0 00

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

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-700,000 00	705,058 59	-693,765 62	11,292 97	0 00	0 00	11,292 97	0 00
10 Jun 04		-700,000 00	705,058 59	-693,765 62	11,292 97	0 00	0 00	11,292 97	0 00
14 Jul 04 20 Jul 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-2,700,000 00	2,720,355 47	-2,692,441 40	27,914 07	0 00	0 00	27,914 07	0 00
10 Jun 04		-700,000 00	705,277 34	-693,765 62	11,511 72	0 00	0 00	11,511 72	0 00
10 Jun 04		-800,000 00	806,031 25	-792,875 00	13,156 25	0 00	0 00	13,156 25	0 00
22 Jun 04		-300,000 00	302,261 72	-298,500 00	3,761 72	0 00	0 00	3,761 72	0 00
08 Jul 04		-400,000 00	403,015 63	-403,687 50	-671 87	0 00	0 00	-671 87	0 00
14 Jul 04		-300,000 00	302,261 72	-302,167 97	93 75	0 00	0 00	93 75	0 00
14 Jul 04		-200,000 00	201,507 81	-201,445 31	62 50	0 00	0 00	62 50	0 00
10 Jun 04 17 Jun 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUN CUSIP 01F050460	-2,000,000 00	1,990,390 62	-1,981,343 75	9,046 87	0 00	0 00	9,046 87	0 00
12 May 04		-1,800,000 00	1,791,351 56	-1,782,281 25	9,070 31	0 00	0 00	9,070 31	0 00
10 Jun 04		-200,000 00	199,039 06	-199,062 50	-23 44	0 00	0 00	-23 44	0 00
13 May 04 17 Jun 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUN CUSIP 01F050460	-200,000 00	197,851 56	-198,031 25	-179 69	0 00	0 00	-179 69	0 00
12 May 04		-200,000 00	197,851 56	-198,031 25	-179 69	0 00	0 00	-179 69	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
12 Nov 01 18 Nov 01	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-1,600,000.00	1,629,125.00	-1,627,683.58	1,441.42	0.00	0.00	1,441.42	0.00
13 Oct 04		-600,000.00	610,921.87	-610,031.25	890.62	0.00	0.00	890.62	0.00
13 Oct 04		-300,000.00	305,460.94	-305,109.37	351.57	0.00	0.00	351.57	0.00
12 Nov 04		-500,000.00	509,101.57	-508,964.84	136.73	0.00	0.00	136.73	0.00
12 Nov 04		-200,000.00	203,640.62	-203,578.12	62.50	0.00	0.00	62.50	0.00
13 Oct 04 18 Nov 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-500,000.00	508,125.00	-508,515.63	-390.63	0.00	0.00	-390.63	0.00
13 Oct 04		-500,000.00	508,125.00	-508,515.63	-390.63	0.00	0.00	-390.63	0.00
13 Oct 04 18 Nov 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-200,000.00	203,343.75	-203,406.25	-62.50	0.00	0.00	-62.50	0.00
13 Oct 04		-200,000.00	203,343.75	-203,406.25	-62.50	0.00	0.00	-62.50	0.00
12 Nov 04 18 Nov 04	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-600,000.00	610,734.38	-610,218.75	515.63	0.00	0.00	515.63	0.00
13 Oct 04		-600,000.00	610,734.38	-610,218.75	515.63	0.00	0.00	515.63	0.00
09 Jul 04 12 Aug 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES AUG CUSIP 01F050684	-700,000.00	681,570.31	-681,570.31	0.00	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
05 Aug 04	FNMA SINGLE FAMILY MTG 5 30	-500,000 00	489,648 44	-488,460 94	1,187 50	0 00	0 00	1,187 50	0 00
12 Aug 04	YEARS SETTLES AUG CUSIP 01F050684								
23 Jul 04		-400,000 00	391,718 75	-390,281 25	1,437 50	0 00	0 00	1,437 50	0 00
05 Aug 04		-100,000 00	97,929 69	-98,179 69	-250 00	0 00	0 00	-250 00	0 00
05 Aug 04	FNMA SINGLE FAMILY MTG 5 30	-800,000 00	783,437 50	-783,437 50	0 00	0 00	0 00	0 00	0 00
12 Aug 04	YEARS SETTLES AUG CUSIP 01F050684								
07 Jun 04	FNMA SINGLE FAMILY MTG 5 30	-300,000 00	285,656 25	-285,843 75	-187 50	0 00	0 00	-187 50	0 00
15 Jul 04	YEARS SETTLES JUL SEDOL B01DWZ6								
07 Jun 04		-300,000 00	285,656 25	-285,843 75	-187 50	0 00	0 00	-187 50	0 00
07 Jun 04	FNMA SINGLE FAMILY MTG 5 30	-300,000 00	285,656 25	-285,843 75	-187 50	0 00	0 00	-187 50	0 00
15 Jul 04	YEARS SETTLES JUL SEDOL B01DWZ6								
07 Jun 04		-300,000 00	285,656 25	-285,843 75	-187 50	0 00	0 00	-187 50	0 00
02 Jul 04	FNMA SINGLE FAMILY MTG 5 30	-2,100,000 00	2,058,000 00	-2,038,929 69	19,070 31	0 00	0 00	19,070 31	0 00
15 Jul 04	YEARS SETTLES JUL SEDOL B01DWZ6								
24 Jun 04		-800,000 00	784,000 00	-769,500 00	14,500 00	0 00	0 00	14,500 00	0 00
30 Jun 04		-300,000 00	294,000 00	-289,429 69	4,570 31	0 00	0 00	4,570 31	0 00
02 Jul 04		-1,000,000 00	980,000 00	-980,000 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
05 May 04 14 Jun 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUN SEDOL B011V86	-300,000.00	287,660.16	-287,679.69	-19.53	0.00	0.00	-19.53	0.00
05 May 04		-200,000.00	191,773.44	-191,773.44	0.00	0.00	0.00	0.00	0.00
05 May 04		-100,000.00	95,886.72	-95,906.25	-19.53	0.00	0.00	-19.53	0.00
10 May 04 14 Jun 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUN SEDOL B011V86	-700,000.00	662,976.56	-663,484.37	-507.81	0.00	0.00	-507.81	0.00
10 May 04		-200,000.00	189,421.87	189,421.87	0.00	0.00	0.00	0.00	0.00
10 May 04		-500,000.00	473,554.69	-474,062.50	-507.81	0.00	0.00	-507.81	0.00
17 May 04 14 Jun 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUN SEDOL B011V86	-400,000.00	382,687.50	-382,687.50	0.00	0.00	0.00	0.00	0.00
05 Oct 04 15 Nov 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV CUSIP 01F0506B7	-300,000.00	295,546.88	-295,546.88	0.00	0.00	0.00	0.00	0.00
05 Oct 04 15 Nov 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV CUSIP 01F0506B7	-600,000.00	591,046.88	-591,046.88	0.00	0.00	0.00	0.00	0.00
14 Oct 04 15 Nov 01	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV CUSIP 01F0506B7	-500,000.00	496,718.75	-496,718.75	0.00	0.00	0.00	0.00	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Sep 04	FNMA SINGLE FAMILY MTG 5 30	-600,000 00	594,000 00	-594,000 00	0 00	0 00	0 00	0 00	0 00
14 Oct 04	YEARS SETTLES OCT CUSIP 01F0506A9								
13 Sep 04	FNMA SINGLE FAMILY MTG 5 30	-1,000,000 00	989,843 75	-985,515 62	4,328 13	0 00	0 00	4,328 13	0 00
14 Oct 04	YEARS SETTLES OCT CUSIP 01F0506A9								
08 Sep 04		-700,000 00	692,890 62	-689,828 12	3,062 50	0 00	0 00	3,062 50	0 00
08 Sep 04		-300,000 00	296,953 13	-295,687 50	1,265 63	0 00	0 00	1,265 63	0 00
13 Sep 04	FNMA SINGLE FAMILY MTG 5 30	-300,000 00	296,953 12	-296,953 12	0 00	0 00	0 00	0 00	0 00
14 Oct 04	YEARS SETTLES OCT CUSIP 01F0506A9								
08 Sep 04	FNMA SINGLE FAMILY MTG 5 30	-700,000 00	691,796 88	-689,476 56	2,320 32	0 00	0 00	2,320 32	0 00
15 Sep 04	YEARS SETTLES SEP CUSIP 01F050692								
26 Aug 04		-400,000 00	395,312 50	-394,000 00	1,312 50	0 00	0 00	1,312 50	0 00
26 Aug 04		-300,000 00	296,484 38	-295,476 56	1,007 82	0 00	0 00	1,007 82	0 00
23 Aug 04	FNMA SINGLE FAMILY MTG 5 30	-600,000 00	590,343 75	-589,992 18	351 57	0 00	0 00	351 57	0 00
15 Sep 04	YEARS SETTLES SEP CUSIP 01F050692								
16 Aug 04		-300,000 00	295,171 88	-294,820 31	351 57	0 00	0 00	351 57	0 00
23 Aug 04		-300,000 00	295,171 87	-295,171 87	0 00	0 00	0 00	0 00	0 00

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Trade / Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
08 Sep 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-300,000 00	296,531.25	-295,500.00	1,031.25	0 00	0 00	1,031.25	0 00	
	26 Aug 04	-300,000 00	296,531.25	-295,500 00	1,031.25	0 00	0 00	1,031.25	0 00	
09 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-800,000 00	787,500.00	-784,125 00	3,375 00	0 00	0 00	3,375 00	0 00	
	05 Aug 04	-400,000 00	393,750 00	-390,375 00	3,375 00	0 00	0 00	3,375 00	0 00	
	09 Aug 04	-400,000 00	393,750.00	-393,750 00	0 00	0 00	0 00	0 00	0 00	
23 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-200,000 00	197,031.25	-197,031.25	0 00	0 00	0 00	0 00	0 00	
05 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-100,000 00	97,839 84	-97,593 75	246.09	0 00	0 00	246 09	0 00	
	05 Aug 04	-100,000 00	97,839 84	-97,593.75	246 09	0 00	0 00	246 09	0 00	
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES DEC CUSIP 01F0606C4	-1,300,000 00	1,346,566 41	-1,346,703 12	-136 71	0 00	0 00	-136 71	0 00	
	07 Dec 04	-800,000 00	828,656.25	-828,656 25	0 00	0 00	0 00	0 00	0 00	
	07 Dec 04	-500,000 00	517,910 16	-518,046 87	-136 71	0 00	0 00	-136 71	0 00	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Dec 04	FNMA SINGLE FAMILY MTG 6 30	-1,200,000 00	1,245,187 50	-1,240,046 88	5,140 62	0 00	0 00	5 140 62	0 00
13 Dec 04	YEARS SETTLES DEC CUSIP 01F0606C4								
08 Nov 04		-1,100,000 00	1,141,421 88	-1,136,437 50	4,984 38	0 00	0 00	4,984 38	0 00
07 Dec 04		-100,000 00	103,765 62	-103,609 38	156 24	0 00	0 00	156 24	0 00
08 Nov 04	FNMA SINGLE FAMILY MTG 6 30	-800,000 00	826,500 00	-826,734 37	-234 37	0 00	0 00	-234 37	0 00
13 Dec 04	YEARS SETTLES DEC CUSIP 01F0606C4								
08 Nov 04		-600,000 00	619,875 00	-620,109 37	-234 37	0 00	0 00	-234 37	0 00
08 Nov 04		-100,000 00	103,312 50	-103,312 50	0 00	0 00	0 00	0 00	0 00
08 Nov 04		-100,000 00	103,312 50	-103,312 50	0 00	0 00	0 00	0 00	0 00
07 Dec 04	FNMA SINGLE FAMILY MTG 6 30	-100,000 00	103,535 16	-103,312 50	222 66	0 00	0 00	222 66	0 00
13 Dec 04	YEARS SETTLES DEC CUSIP 01F0606C4								
08 Nov 04		-100,000 00	103,535 16	-103,312 50	222 66	0 00	0 00	222 66	0 00
13 Oct 04	FNMA SINGLE FAMILY MTG 6 30	-600,000 00	618,000 00	-618,000 00	0 00	0 00	0 00	0 00	0 00
13 Dec 04	YEARS SETTLES DEC CUSIP 01F0606C4								
09 Sep 04	FNMA SINGLE FAMILY MTG 6 30	-100,000 00	103,789 06	-103,753 91	35 15	0 00	0 00	35 15	0 00
15 Sep 04	YEARS SETTLES SEP CUSIP 01F060691								
09 Sep 04		-100,000 00	103,789 06	-103,753 91	35 15	0 00	0 00	35 15	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Aug 01 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-800,000 00	822,875 00	-822,875 00	0 00	0 00	0 00	0 00	0 00
06 Aug 04 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-200,000 00	205,820.31	-205,687 50	132.81	0 00	0 00	132 81	0 00
	06 Aug 04	-200,000 00	205,820.31	-205,687 50	132 81	0 00	0 00	132 81	0 00
09 Sep 01 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-500,000 00	518,867 19	-518,769 53	97 66	0 00	0 00	97 66	0 00
	09 Sep 04	-500,000 00	518,867 19	-518,769 53	97 66	0 00	0 00	97 66	0 00
09 Sep 04 15 Sep 04	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-200,000 00	207,570 31	-207,507 81	62.50	0 00	0 00	62.50	0 00
	09 Sep 04	-200,000 00	207,570 31	-207,507 81	62.50	0 00	0 00	62.50	0 00
01 Jun 01 14 Jun 01	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F062663	-1,500,000 00	1,550,449.22	-1,548,292.97	2,156 25	0 00	0 00	2,156.25	0 00
	06 May 04	-1,200,000 00	1,240,359 38	-1,238,250 00	2,109 38	0 00	0 00	2,109 38	0 00
	01 Jun 04	-300,000 00	310,089 84	-310,042 97	48 87	0 00	0 00	48 87	0 00
13 May 04 14 Jun 01	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F062663	-300,000 00	308,765 62	-309,562 50	-796 88	0 00	0 00	-796 88	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Transiation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
	06 May 04		-300,000 00	308,765 62	-309,562 50	-796 88	0 00	0 00	-796 88	0 00
10 Mar 04	FNMA SINGLE FAMILY MTG 6 5 30		-2,000,000 00	2,104,687 50	-2,098,750 00	5,937 50	0 00	0 00	5,937 50	0 00
15 Mar 04	YEARS SETTLES MAR SEDOL 2387808									
	06 Feb 04		-2,000,000 00	2,104,687 50	-2,098,750 00	5,937 50	0 00	0 00	5,937 50	0 00
02 Aug 04	FNMA TBA 30 YR PASS-THROUGHS		-1,400,000 00	1,460,375 00	-1,460,078 13	296 87	0 00	0 00	296 87	0 00
12 Aug 04	6 5 30 YEARS SETTLES AUG CUSIP 01F062689									
	19 Jul 04		-1,100,000 00	1,147,437 50	-1,147,093 75	343 75	0 00	0 00	343 75	0 00
	02 Aug 04		-300,000 00	312,937 50	-312,984 38	-46 88	0 00	0 00	-46 88	0 00
08 Jul 04	FNMA TBA 30 YR PASS-THROUGHS		-300,000 00	312,398 44	-312,421 88	-23 44	0 00	0 00	-23 44	0 00
12 Aug 04	6 5 30 YEARS SETTLES AUG CUSIP 01F062689									
	08 Jul 04		-300,000 00	312,398 44	-312,421 88	-23 44	0 00	0 00	-23 44	0 00
19 Jul 04	FNMA TBA 30 YR PASS-THROUGHS		-1,300,000 00	1,355,250 00	-1,353,968 75	1,281 25	0 00	0 00	1,281 25	0 00
12 Aug 04	6 5 30 YEARS SETTLES AUG CUSIP 01F062689									
	08 Jul 04		-1,200,000 00	1,251,000 00	-1,249,687 50	1,312 50	0 00	0 00	1,312 50	0 00
	19 Jul 04		-100,000 00	104,250 00	-104,281 25	-31 25	0 00	0 00	-31 25	0 00
01 Jun 04	FNMA TBA 30 YR PASS-THROUGHS		-300,000 00	309,000 00	-309,046 88	-46 88	0 00	0 00	-46 88	0 00
15 Jul 04	6 5 30 YEARS SETTLES JUL SEDOL B01NQ54									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	01 Jun 04	-300,000.00	309,000.00	-309,046.88	-46.88	0.00	0.00	-46.88	0.00
08 Jul '14 15 Jul '14	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JUL SEDOL B01NQ54	-1,500,000.00	1,565,683.59	-1,549,300.78	16,382.81	0.00	0.00	16,382.81	0.00
	01 Jun 04	-1,200,000.00	1,252,546.87	-1,236,187.50	16,359.37	0.00	0.00	16,359.37	0.00
	08 Jul 04	-300,000.00	313,136.72	-313,113.28	23.44	0.00	0.00	23.44	0.00
22 Apr '14 18 May 04	FNMA TBA POOL #9999999 5 5 CUSIP 01F052458	-900,000.00	928,687.50	-928,265.58	421.92	0.00	0.00	421.92	0.00
	14 Apr 04	-900,000.00	928,687.50	-928,265.58	421.92	0.00	0.00	421.92	0.00
12 Mar '14 18 Mar '14	FNMA TBA POOL #9999999 5 5 DUE 03-01-2015 REG CUSIP 01F052433	-2,000,000.00	2,088,984.38	-2,078,437.50	10,546.88	0.00	0.00	10,546.88	0.00
	11 Feb 04	-2,000,000.00	2,088,984.38	-2,078,437.50	10,546.88	0.00	0.00	10,546.88	0.00
13 Aug '14 17 Aug '14	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482	-600,000.00	621,000.00	-621,187.50	-187.50	0.00	0.00	-187.50	0.00
	13 Aug 04	-600,000.00	621,000.00	-621,187.50	-187.50	0.00	0.00	-187.50	0.00
13 Jul 04 17 Aug 04	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482	-600,000.00	614,718.75	-614,718.75	0.00	0.00	0.00	0.00	0.00
11 Feb 01 18 Feb 01	FNMA TBA POOL 5 5 15 YR FEB CUSIP 01F052425	-2,000,000.00	2,084,218.75	-2,077,031.25	7,187.50	0.00	0.00	7,187.50	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
Fixed income									
Government mortgage backed securities									
United States									
	13 Jan 04	-2,000,000 00	2,084,218 75	-2,077,031 25	7,187 50	0 00	0 00	7,187 50	0 00
11 May 04	FNMA TBA POOL 5 5 30 YR JUN	-800,000 00	783,250 00	-781,312 50	1,937 50	0 00	0 00	1,937 50	0 00
14 Jun 04	CUSIP 01F052664								
	07 May 04	-800,000 00	783,250 00	-781,312 50	1,937 50	0 00	0 00	1,937 50	0 00
08 Jun 04	FNMA TBA POOL 5 5 30 YR JUN	-900,000 00	888,292 97	-885,375 00	2,917 97	0 00	0 00	2,917 97	0 00
14 Jun 04	CUSIP 01F052664								
	07 May 04	-100,000 00	98,699 22	-97,593 75	1,105 47	0 00	0 00	1,105 47	0 00
	13 May 04	-200,000 00	197,398 44	-195,937 50	1,460 94	0 00	0 00	1,460 94	0 00
	03 Jun 04	-600,000 00	592,195 31	-591,843 75	351 56	0 00	0 00	351 56	0 00
08 Jun 04	FNMA TBA POOL 5 5 30 YR JUN	-1,100,000 00	1,086,550 78	-1,073,757 82	12,792 96	0 00	0 00	12,792 96	0 00
14 Jun 04	CUSIP 01F052664								
	07 May 04	-300,000 00	296,332 03	-292,992 19	3,339 84	0 00	0 00	3,339 84	0 00
	07 May 04	-100,000 00	98,777 34	-97,609 38	1,167 96	0 00	0 00	1,167 96	0 00
	07 May 04	-700,000 00	691,441 41	-683,156 25	8,285 16	0 00	0 00	8,285 16	0 00
14 Jun 04	FNMA TBA POOL 5 5% 15 YR JUN	-300,000 00	303,984 38	-305,671 88	-1,687 50	0 00	0 00	-1,687 50	0 00
17 Jun 04	SEDOL B01NRJ5								
	07 Jun 04	-300,000 00	303,984 38	-305,671 88	-1,687 50	0 00	0 00	-1,687 50	0 00
10 Aug 04	FNMA TBA POOL 6 30 YR AUG	-200,000 00	206,570 31	-206,476 56	93 75	0 00	0 00	93 75	0 00
12 Aug 04	CUSIP 01F060683								
	09 Aug 04	-200,000 00	206,570 31	-206,476 56	93 75	0 00	0 00	93 75	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Fixed income										
Government mortgage backed securities										
United States										
03 Aug 04 12 Aug 04	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683	-100,000 00	102,664 06	-102,234.38	429.68	0 00	0.00	429.68	0.00	
	13 Jul 04	-100,000 00	102,664 06	-102,234.38	429.68	0 00	0.00	429.68	0.00	
06 Aug 04 12 Aug 04	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683	-200,000 00	206,429 69	-206,562 50	-132.81	0 00	0.00	-132.81	0.00	
	06 Aug 04	-200,000 00	206,429 69	-206,562 50	-132.81	0 00	0.00	-132.81	0.00	
16 Jul 04 12 Aug 04	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683	-800,000 00	821,500 00	-818,726 56	2,773.44	0 00	0.00	2,773.44	0.00	
	12 Jul 04	-300,000 00	308,062.50	-307,382.81	679.69	0 00	0.00	679.69	0.00	
	12 Jul 04	-100,000 00	102,687.50	-102,406.25	281.25	0 00	0.00	281.25	0.00	
	13 Jul 04	-400,000 00	410,750 00	-408,937.50	1,812.50	0 00	0.00	1,812.50	0.00	
10 Aug 04 12 Aug 04	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683	-500,000 00	516,015 62	-516,191.41	-175.79	0 00	0.00	-175.79	0.00	
	09 Aug 04	-500,000 00	516,015 62	-516,191.41	-175.79	0 00	0.00	-175.79	0.00	
10 Aug 04 12 Aug 04	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683	-100,000 00	103,218.75	-103,238.28	-19.53	0.00	0.00	-19.53	0.00	
	09 Aug 04	-100,000 00	103,218.75	-103,238.28	-19.53	0 00	0.00	-19.53	0.00	
16 Apr 04 22 Apr 04	GNMA 6 TBA POOL 30YR APR SEDOL B00ZBQ7	-3,500,000 00	3,628,378 91	-3,657,500 00	-29,121.09	0 00	0.00	-29,121.09	0.00	
	17 Mar 04	-3,500,000 00	3,628,378 91	-3,657,500 00	-29,121.09	0 00	0.00	-29,121.09	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
03 Aug 04	GNMA I 30 YEARS SINGLE FAMILY	-1,100,000 00	1,131,796 88	-1,131,796 88	0 00	0 00	0 00	0 00	0 00
19 Aug 04	MTG 6 SETTLES AUG CUSIP 01N060684								
17 Nov 04	GNMA I 30 YEARS SINGLE FAMILY	-1,100,000 00	1,138,242 19	-1,138,242 19	0 00	0 00	0 00	0 00	0 00
20 Dec 04	MTG 6 SETTLES DEC SEDOL 2240097								
17 Nov 04		-1,100,000 00	1,138,242 19	-1,138,242 19	0 00	0 00	0 00	0 00	0 00
21 Dec 04	GNMA I 30 YR SINGLE FAM	-1,000,000 00	1,020,625 00	-1,022,734 37	-2,109 37	0 00	0 00	-2,109 37	0 00
20 Jan 05	PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560								
15 Dec 04		-900,000 00	918,562 50	-920,671 87	-2,109 37	0 00	0 00	-2,109 37	0 00
21 Dec 04		-100,000 00	102,062 50	-102,062 50	0 00	0 00	0 00	0 00	0 00
21 Dec 04	GNMA I 30 YR SINGLE FAM	-100,000 00	102,062 50	-102,062 50	0 00	0 00	0 00	0 00	0 00
20 Jan 05	PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560								
20 Jan 04	GNMA I 30 YR SINGLE FAM	-1,000,000 00	1,026,250 00	-1,015,781 25	10,468 75	0 00	0 00	10,468 75	0 00
22 Jan 04	PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560								
12 Dec 03		-1,000,000 00	1,026,250 00	-1,015,781 25	10,468 75	0 00	0 00	10,468 75	0 00
15 Dec 04	GNMA I 30 YR SINGLE FAM	-100,000 00	102,296 88	-102,296 88	0 00	0 00	0 00	0 00	0 00
20 Jan 05	PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	15 Dec 04	-100,000.00	102,296.88	-102,296.88	0.00	0.00	0.00	0.00	0.00
21 Oct 04	GNMA 1 30 YR SINGLE FAMILY	-100,000.00	102,359.38	-102,062.50	296.88	0.00	0.00	296.88	0.00
22 Nov 04	PASS-THROUGHSS 5 30 YEARS NOV CUSIP 01N0526B4								
	18 Oct 04	100,000.00	102,359.38	-102,062.50	296.88	0.00	0.00	296.88	0.00
18 Nov 04	GNMA 1 30 YR SINGLE FAMILY	-1,000,000.00	1,022,109.37	-1,020,828.12	1,281.25	0.00	0.00	1,281.25	0.00
22 Nov 04	PASS-THROUGHSS 5 30 YEARS NOV CUSIP 01N0526B4								
	18 Oct 04	-900,000.00	919,898.43	-918,562.50	1,335.93	0.00	0.00	1,335.93	0.00
	18 Nov 04	-100,000.00	102,210.94	-102,265.62	-54.68	0.00	0.00	-54.68	0.00
15 Dec 04	GNMA 1 30 YR SINGLE FAMILY PASS	-1,000,000.00	1,025,664.06	-1,020,148.43	5,515.63	0.00	0.00	5,515.63	0.00
20 Dec 04	THROUGH(SF) 5 5 30 YEARS SETTLES DEC SEDOL 2332529								
	18 Nov 04	-900,000.00	923,097.65	-917,578.12	5,519.53	0.00	0.00	5,519.53	0.00
	15 Dec 04	-100,000.00	102,566.41	-102,570.31	-3.90	0.00	0.00	-3.90	0.00
18 Nov 01	GNMA 1 30 YR SINGLE FAMILY PASS	-100,000.00	102,000.00	-101,953.13	46.87	0.00	0.00	46.87	0.00
20 Dec 01	THROUGH(SF) 5 5 30 YEARS SETTLES DEC SEDOL 2332529								
	18 Nov 04	-100,000.00	102,000.00	-101,953.13	46.87	0.00	0.00	46.87	0.00
17 Mar 01	GNMA 1 30 YR SINGLE FAMILY	-3,500,000.00	3,663,652.34	-3,651,609.37	12,042.97	0.00	0.00	12,042.97	0.00
23 Mar 01	PASS-THROUGH(SF) 6 30 YEARS SETTLES MAR CUSIP 01N060635								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	19 Feb 04	-1,300,000 00	1,360,785 15	-1,354,843 75	5,941 40	0 00	0 00	5,941 40	0 00
	04 Mar 04	-2,200,000 00	2,302,867 19	-2,296,765 62	6,101 57	0 00	0 00	6,101 57	0 00
22 Apr 04	GNMA I 30 YR SINGLE FAMILY	-1,300,000 00	1,342,453 12	-1,345,093 75	-2,640 63	0 00	0 00	-2,640 63	0 00
20 May 04	PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY CUSIP 01N060650								
	16 Apr 04	-1,300,000 00	1,342,453 12	-1,345,093 75	-2,640 63	0 00	0 00	-2,640 63	0 00
13 Feb 04	GNMA I SINGLE FAMILY MORTGAGE	-1,000,000 00	1,028,867 19	-1,023,125 00	5,742 19	0 00	0 00	5,742 19	0 00
19 Feb 04	5 5% 30 YEARS SETTLES FEBRUARY CUSIP 01N052624								
	20 Jan 04	-1,000,000 00	1,028,867 19	-1,023,125 00	5,742 19	0 00	0 00	5,742 19	0 00
18 Mar 04	GNMA I SINGLE FAMILY MORTGAGE	-1,000,000 00	1,033,593 75	-1,025,000 00	8,593 75	0 00	0 00	8,593 75	0 00
23 Mar 04	5 5% 30 YEARS SETTLES MARCH CUSIP 01N052632								
	13 Feb 04	-1,000,000 00	1,033,593 75	-1,025,000 00	8,593 75	0 00	0 00	8,593 75	0 00
18 Oct 04	GNMA I SINGLE FAMILY MORTGAGE	-1,000,000 00	1,023,515 62	-1,016,406 25	7,109 37	0 00	0 00	7,109 37	0 00
21 Oct 04	5 5% 30 YEARS SETTLES OCTOBER CUSIP 01N0526A6								
	13 Sep 04	-1,000,000 00	1,023,515 62	-1,016,406 25	7,109 37	0 00	0 00	7,109 37	0 00
17 Nov 04	GNMA POOL #429785 6% 12-15-2033	-700,264 22	724,609 35	-724,554 64	54 71	0 00	0 00	54 71	0 00
20 Dec 04	BEO CUSIP 36207ENA8								
	16 Apr 04	-700,264 22	724,609 35	-724,554 64	54 71	0 00	0 00	54 71	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
17 Nov 04 20 Dec 04	GNMA POOL #429785 6% 12-15-2033 BEO CUSIP 36207ENA8	-99,999 61	103,476.16	-103,468 35	7 81	0 00	0 00	7 81	0 00
	16 Apr 04	-99,999 61	103,476.16	-103,468.35	7 81	0 00	0.00	7 81	0 00
17 Nov 04 20 Dec 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-299,735 41	310,155.90	-310,132.48	23 42	0 00	0 00	23 42	0 00
	16 Apr 04	-299,735 41	310,155.90	-310,132 48	23 42	0 00	0.00	23 42	0 00
22 Apr 04 20 May 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-299,999 30	302,671 17	-309,186 78	-6,515 61	0 00	0 00	-6,515 61	0 00
	18 Mar 04	-299,999 30	302,671 17	-309,186 78	-6,515 61	0 00	0.00	-6,515 61	0 00
16 Sep 04 21 Oct 04	GNMA TBA POOL 6 30 YR OCT SEDOL B02WJF1	-1,100,000 00	1,140,906.25	-1,140,906 25	0 00	0 00	0.00	0 00	0 00
11 Aug 04 22 Sep 04	GNMA TBA POOL 6 30 YR SEP CUSIP 01N060692	-1,100,000 00	1,134,289 06	-1,134,289 06	0 00	0 00	0.00	0 00	0 00
18 Oct 04 22 Nov 04	GNMA TBA POOL 6 TBA CUSIP 01N0606B7	-1,100,000 00	1,142,968 75	-1,142,968 75	0.00	0.00	0.00	0 00	0 00
30 Mar 04 15 Apr 04	I/O FNMA REMIC SER 342 CL 2 09-25-2023 CUSIP 3136FA4W7	-177,027 70	29,043 61	-24,811 53	4,232.08	0 00	0 00	4,232.08	0 00
	10 Mar 04	-177,027 70	29,043 61	-24,811 53	4,232 08	0 00	0.00	4,232.08	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
24 Mar 04	I/O FNMA REMIC SER 342 CL 2	-71,826 97	10,055 78	-10,067 00	-11 22	0 00	0 00	-11 22	0 00
26 Mar 04	09-25-2023 CUSIP 3136FA4W7								
	10 Mar 04	-71,826 97	10,055 78	-10,067 00	-11 22	0 00	0 00	-11 22	0 00
24 Mar 04	I/O FNMA REMIC SER 342 CL 2	-139,663 56	19,509 25	-19,574 72	-65 47	0 00	0 00	-65 47	0 00
26 Mar 04	09-25-2023 CUSIP 3136FA4W7								
	10 Mar 04	-139,663 56	19,509 25	-19,574 72	-65 47	0 00	0 00	-65 47	0 00
Total United States			277,617,801.04	-277,361,785.13	256,015 91	0.00	0.00	256,015.91	0.00
Index linked government bonds									
United States									
16 Nov 04	UNITED STATES TREAS NTS	-250,000 00	259,180 53	-253,711 02	5,469 51	0 00	0 00	5,469 51	0 00
17 Nov 04	INFLATION INDEXED 2% DUE 07-15-2014 REG SEDOL B01VPK6								
	11 Aug 04	-250,000 00	259,180 53	-253,711 02	5,469 51	0 00	0 00	5,469 51	0 00
29 Nov 04	UNITED STATES TREAS NTS	-290,000 00	299,805 90	-294,874 08	4,931 82	0 00	0 00	4,931 82	0 00
30 Nov 04	INFLATION INDEXED 2% DUE 07-15-2014 REG SEDOL B01VPK6								
	11 Aug 04	-225,000 00	232,608 03	-228,339 92	4,268 11	0 00	0 00	4,268 11	0 00
	17 Sep 04	-65,000 00	67,197 87	-66,534 16	663 71	0 00	0 00	663 71	0 00
01 Dec 04	UNITED STATES TREAS NTS	-285,000 00	292,971 22	-291,726 72	1,244 50	0 00	0 00	1,244 50	0 00
02 Dec 04	INFLATION INDEXED 2% DUE 07-15-2014 REG SEDOL B01VPK6								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
	17 Sep 04	-285,000.00	292,971.22	-291,726.72	1,244.50	0.00	0.00	1,244.50	0.00
Total United States			851,957.65	-840,311.82	11,645.83	0.00	0.00	11,645.83	0.00
Municipal/provincial bonds									
Canada									
08 Sep 04	ONT PROV CDA NT 3 35 DUE	160,000.00	160,910.40	-160,030.40	880.00	0.00	0.00	880.00	0.00
13 Sep 04	07-16-2007 BEO CUSIP 683234VN5								
	09 Jul 04	-40,000.00	40,227.60	-39,976.40	251.20	0.00	0.00	251.20	0.00
	12 Jul 04	-120,000.00	120,682.80	-120,054.00	628.80	0.00	0.00	628.80	0.00
16 Jan 04	QUE PROV CDA DEB 7 5 DUE	-215,000.00	274,335.70	-266,956.90	7,378.80	0.00	0.00	7,378.80	0.00
22 Jan 04	07-15-2023 BEO SEDOL 2711634								
	17 Dec 03	-215,000.00	274,335.70	-266,956.90	7,378.80	0.00	0.00	7,378.80	0.00
Total Canada			435,246.10	-426,987.30	8,258.80	0.00	0.00	8,258.80	0.00
United States									
18 Feb 04	IL ST TAXABLE-PENSION 5 1 DUE	-180,000.00	170,859.60	-167,616.00	3,243.60	0.00	0.00	3,243.60	0.00
23 Feb 04	06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL 2177258								
	19 Dec 03	-180,000.00	170,859.60	-167,616.00	3,243.60	0.00	0.00	3,243.60	0.00
10 Feb 04	IL ST TAXABLE-PENSION 5 1 DUE	-85,000.00	79,883.45	-79,152.00	731.45	0.00	0.00	731.45	0.00
13 Feb 04	06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL 2177258								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Fixed income									
Municipal/provincial bonds									
United States									
	19 Dec 03	-85,000 00	79,883 45	-79,152 00	731 45	0 00	0 00	731 45	0 00
03 Feb 04	IL ST TAXABLE-PENSION 5 1 DUE	-145,000 00	135,978 10	-135,024 00	954 10	0 00	0 00	954 10	0 00
04 Feb 04	06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL 2177258								
	19 Dec 03	-145,000 00	135,978 10	-135,024 00	954 10	0 00	0 00	954 10	0 00
24 Feb 04	IL ST TAXABLE-PENSION 5 1 DUE	-540,000 00	512,723 90	-502,848 00	9,875 90	0 00	0 00	9,875 90	0 00
27 Feb 04	06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL 2177258								
	19 Dec 03	-540,000 00	512,723 90	-502,848 00	9,875 90	0 00	0 00	9,875 90	0 00
13 Sep 04	QUE PROV CDA DEB 7 DUE	-355,000 00	387,837 50	-400,450 65	-12,613 15	0 00	0 00	-12,613 15	0 00
16 Sep 04	01-30-2007 REG CUSIP 748148QB2								
	20 Jan 04	-355,000 00	387,837 50	-400,450 65	-12,613 15	0 00	0 00	-12,613 15	0 00
25 Aug 04	QUE PROV CDA DEB 7 DUE	-205,000 00	224,286 40	-231,210 15	-6,923 75	0 00	0 00	-6,923 75	0 00
30 Aug 04	01-30-2007 REG CUSIP 748148QB2								
	16 Jan 04	-75,000 00	82,056 00	-84,566 25	-2,510 25	0 00	0 00	-2,510 25	0 00
	20 Jan 04	-130,000 00	142,230 40	-146,643 90	-4,413 50	0 00	0 00	-4,413 50	0 00
Total United States			1,511,568.95	-1,516,300.80	-4,731.85	0 00	0 00	-4,731.85	0 00

Non-government backed c.m.o.s

United States

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Sales</i>									
Fixed income									
Non-government backed c.m.o.s									
United States									
13 Dec 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-0.03	0.00	-0.03	-0.03	0.00	0.00	-0.03	0.00
31 Dec 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
17 Dec 03		-0.03	0.00	-0.03	-0.03	0.00	0.00	-0.03	0.00
13 Dec 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-345,569.39	350,685.44	-350,401.95	283.49	0.00	0.00	283.49	0.00
31 Dec 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
17 Dec 03		-345,569.39	350,685.44	-350,401.95	283.49	0.00	0.00	283.49	0.00
Total United States			350,685.44	-350,401.98	283.46	0.00	0.00	283.46	0.00
Total S/T translation gain/loss for fixed income							176,235.45		
Total L/T translation gain/loss for fixed income							0.00		
Total realized gains for fixed income					2,140,440.02	0.00	485,630.21	2,622,561.00	0.00
Total realized losses for fixed income					-2,041,951.45	-7,312.47	-309,394.76	-2,347,836.98	-7,312.47
Total Fixed Income			747,676,801.48	-747,409,389.93	98,488.57	-7,312.47	176,235.45	274,724.02	-7,312.47

Cash and cash equivalents

Short term bills and notes

United States

22 Apr 04	FHLB DISC NT 05-12-2004 CUSIP	-6,000,000.00	5,996,944.17	-5,995,356.67	1,587.50	0.00	0.00	1,587.50	0.00
23 Apr 04	313384WT2								
13 Apr 04		-6,000,000.00	5,996,944.17	-5,995,356.67	1,587.50	0.00	0.00	1,587.50	0.00

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Cash and cash equivalents									
Short term bills and notes									
United States									
28 Apr 04	FHLB DISC NT 05-19-2004 CUSIP 313384XA2	-100,000 00	99,942 83	-99,926 11	16 72	0 00	0 00	16 72	0 00
28 Apr 04									
	20 Apr 04	-100,000 00	99,942 83	-99,926 11	16 72	0 00	0 00	16 72	0 00
26 Apr 04	FHLB DISC NT 05-19-2004 CUSIP 313384XA2	-100,000 00	99,940 42	-99,926 11	14 31	0 00	0 00	14 31	0 00
27 Apr 04									
	20 Apr 04	-100,000 00	99,940 42	-99,926 11	14 31	0 00	0 00	14 31	0 00
18 Oct 04	FHLB DISC NT 11-03-2004 SEDOL B016396	-100,000 00	99,923 11	-99,864 67	58 44	0 00	0 00	58 44	0 00
18 Oct 04									
	05 Oct 04	-100,000 00	99,923 11	-99,864 67	58 44	0 00	0 00	58 44	0 00
12 Aug 04	US TREAS BILLS 08-26-2004 PREASSIGN # 133 SEDOL 2419723	-1,210,000 00	1,209,388 28	-1,208,753 03	635 25	0 00	0 00	635 25	0 00
12 Aug 04									
	27 Jul 04	-1,210,000 00	1,209,388 28	-1,208,753 03	635 25	0 00	0 00	635 25	0 00
Total United States			7,506,138.81	-7,503,826.59	2,312.22	0.00	0.00	2,312.22	0.00
Total S/T translation gain/loss for cash and cash equivalent							0.00		
Total L/T translation gain/loss for cash and cash equivalent							0.00		
Total realized gains for cash and cash equivalents					2,312.22	0 00	0.00	2,312.22	0.00
Total realized losses for cash and cash equivalents					0 00	0.00	0.00	0.00	0.00
Total Cash and Cash Equivalents			7,506,138.81	-7,503,826.59	2,312.22	0.00	0.00	2,312.22	0.00
Total Sales			755,182,940.29	-754,913,216.52	100,800.79	-7,312.47	176,235.45	277,036.24	-7,312.47

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market		Translation	Total		
					Short Term	Long Term			Short Term	Long Term
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
16 Jul 04 16 Jul 04	Mark-to-Markets EUR	0.00	2,894.93	0.00	1,157.97	1,736.96	0.00	1,157.97	1,736.96	
12 Jul 04 12 Jul 04	Mark-to-Markets EUR	0.00	594.67	0.00	237.87	356.80	0.00	237.87	356.80	
23 Sep 04 23 Sep 04	Mark-to-Markets EUR	0.00	1,028.03	0.00	411.21	616.82	0.00	411.21	616.82	
05 Jul 04 05 Jul 04	Mark-to-Markets EUR	0.00	369.01	0.00	147.60	221.41	0.00	147.60	221.41	
28 Jul 04 28 Jul 04	Mark-to-Markets EUR	0.00	434.42	0.00	173.77	260.65	0.00	173.77	260.65	
21 Sep 04 21 Sep 04	Mark-to-Markets EUR	0.00	-364.42	0.00	-145.77	-218.65	0.00	-145.77	-218.65	
03 Dec 04 03 Dec 04	Mark-to-Markets EUR	0.00	-3.58	0.00	-1.43	-2.15	0.00	-1.43	-2.15	
04 Nov 04 04 Nov 04	Mark-to-Markets EUR	0.00	1,612.86	0.00	645.14	967.72	0.00	645.14	967.72	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
29 Nov 04 29 Nov 04	Mark-to-Markets EUR	0 00	-2,148 12	0 00	-859 25	-1,288 87	0 00	-859 25	-1,288 87
18 Oct 04 18 Oct 04	Mark-to-Markets EUR	0 00	1,497 77	0 00	599 11	898 66	0 00	599 11	898 66
05 Nov 04 05 Nov 04	Mark-to-Markets EUR	0 00	-3,091 80	0 00	-1,236 72	-1,855 08	0 00	-1,236 72	-1,855 08
04 Aug 04 04 Aug 04	Mark-to-Markets EUR	0 00	796 12	0 00	318 45	477 67	0 00	318 45	477 67
23 Aug 04 23 Aug 04	Mark-to-Markets EUR	0 00	-2,218 59	0 00	-887 44	-1,331 15	0 00	-887 44	-1,331 15
07 Sep 04 07 Sep 04	Mark-to-Markets EUR	0 00	-507 25	0 00	-202 90	-304 35	0 00	-202 90	-304 35
04 Oct 04 04 Oct 04	Mark-to-Markets EUR	0 00	-743 66	0 00	-297 46	-446 20	0 00	-297 46	-446 20
22 Sep 04 22 Sep 04	Mark-to-Markets EUR	0 00	1,911 85	0 00	764 74	1,147 11	0 00	764 74	1,147 11

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
06 Aug 04 06 Aug 04	Mark-to-Markets EUR	0.00	3,397.11	0.00	1,358.84	2,038.27	0.00	1,358.84	2,038.27
07 Dec 04 07 Dec 04	Mark-to-Markets EUR	0.00	1,127.82	0.00	451.13	676.69	0.00	451.13	676.69
07 Jul 04 07 Jul 04	Mark-to-Markets EUR	0.00	1,178.16	0.00	471.26	706.90	0.00	471.26	706.90
30 Sep 04 30 Sep 04	Mark-to-Markets EUR	0.00	664.88	0.00	265.99	398.89	0.00	265.99	398.89
18 Aug 04 18 Aug 04	Mark-to-Markets EUR	0.00	-443.86	0.00	-177.54	-266.32	0.00	-177.54	-266.32
02 Jul 04 02 Jul 04	Mark-to-Markets EUR	0.00	2,261.29	0.00	904.52	1,356.77	0.00	904.52	1,356.77
17 Aug 04 17 Aug 04	Mark-to-Markets EUR	0.00	962.79	0.00	385.12	577.67	0.00	385.12	577.67
25 Nov 04 25 Nov 04	Mark-to-Markets EUR	0.00	947.48	0.00	378.99	568.49	0.00	378.99	568.49

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss				
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
Futures											
Futures											
Euro											
09 Aug 04	09 Aug 04	Mark-to-Markets	EUR	0 00	-147 09	0 00	-58 84	-88 25	0 00	-58 84	-88 25
21 Jul 04	21 Jul 04	Mark-to-Markets	EUR	0 00	-3,490 45	0 00	-1,396 18	-2,094 27	0 00	-1,396 18	-2,094 27
03 Dec 04	03 Dec 04	Mark-to-Markets	EUR	0 00	-3 58	0 00	-1 43	-2 15	0 00	-1 43	-2 15
14 Sep 04	14 Sep 04	Mark-to-Markets	EUR	0 00	881 60	0 00	352 64	528 96	0 00	352 64	528 96
13 Dec 04	13 Dec 04	Mark-to-Markets	EUR	0 00	238 00	0 00	95 20	142 80	0 00	95 20	142 80
19 Jul 04	19 Jul 04	Mark-to-Markets	EUR	0 00	74 67	0 00	29 87	44 80	0 00	29 87	44 80
09 Jul 04	09 Jul 04	Mark-to-Markets	EUR	0 00	223 20	0 00	89 28	133 92	0 00	89 28	133 92
08 Oct 04	08 Oct 04	Mark-to-Markets	EUR	0 00	3,169 65	0 00	1,267 86	1,901 79	0 00	1,267 86	1,901 79

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Transaction	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Euro										
31 Aug 04 31 Aug 04	Mark-to-Markets EUR	0 00	2,167.56	0 00	867 02	1,300.54	0.00	867 02	1,300.54	
22 Jul 04 22 Jul 04	Mark-to-Markets EUR	0 00	1,688.98	0 00	674.79	1,012.19	0.00	674 79	1,012.19	
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0 00	-450 30	0 00	-180 12	-270 18	0.00	-180 12	-270.18	
26 Jul 04 26 Jul 04	Mark-to-Markets EUR	0 00	-1,381 39	0 00	-552 56	-828 83	0.00	-552.56	-828 83	
27 Oct 04 27 Oct 04	Mark-to-Markets EUR	0 00	-1,609 58	0 00	-643 83	-965 75	0.00	-643 83	-965 75	
20 Jul 04 20 Jul 04	Mark-to-Markets EUR	0 00	-521 74	0 00	-208 70	-313 04	0.00	208 70	-313 04	
23 Nov 04 23 Nov 04	Mark-to-Markets EUR	0 00	1,095 56	0 00	438 22	657 34	0.00	438.22	657.34	
07 Oc 04 07 Oc 04	Mark-to-Markets EUR	0 00	-295.28	0 00	-118 11	-177 17	0.00	-118 11	-177 17	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
10 Aug 04 10 Aug 04	Mark-to-Markets EUR	0 00	-220 61	0 00	-88 24	-132 37	0 00	-88 24	-132 37
20 Sep 04 20 Sep 04	Mark-to-Markets EUR	0 00	510 90	0 00	204 36	306 54	0 00	204 36	306 54
14 Dec 04 14 Dec 04	Mark-to-Markets EUR	0 00	-239 35	0 00	-95 74	-143 61	0 00	-95 74	-143 61
05 Oct 04 05 Oct 04	Mark-to-Markets EUR	0 00	1,471 31	0 00	588 52	882 79	0 00	588 52	882 79
08 Sep 04 08 Sep 04	Mark-to-Markets EUR	0 00	1,231 90	0 00	492 76	739 14	0 00	492 76	739 14
21 Oct 04 21 Oct 04	Mark-to-Markets EUR	0 00	-151 25	0 00	-60 50	-90 75	0 00	-60 50	-90 75
08 Dec 04 08 Dec 04	Mark-to-Markets EUR	0 00	1,047 34	0 00	418 94	628 40	0 00	418 94	628 40
11 Oct 04 11 Oct 04	Mark-to-Markets EUR	0 00	-297 97	0 00	-119 19	-178 78	0 00	-119 19	-178 78

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Euro									
06 Dec 04 06 Dec 04	Mark-to-Markets EUR	0.00	1,283.56	0.00	513.42	770.14	0.00	513.42	770.14
25 Oct 04 25 Oct 04	Mark-to-Markets EUR	0.00	1,591.56	0.00	636.62	954.94	0.00	636.62	954.94
15 Nov 04 15 Nov 04	Mark-to-Markets EUR	0.00	-775.94	0.00	-310.38	-465.56	0.00	-310.38	-465.56
24 Sep 04 24 Sep 04	Mark-to-Markets EUR	0.00	-1,106.68	0.00	-442.67	-664.01	0.00	-442.67	-664.01
08 Nov 04 08 Nov 04	Mark-to-Markets EUR	0.00	542.28	0.00	216.91	325.37	0.00	216.91	325.37
01 Jul 04 01 Jul 04	Mark-to-Markets EUR	0.00	437.99	0.00	175.20	262.79	0.00	175.20	262.79
22 Nov 04 22 Nov 04	Mark-to-Markets EUR	0.00	1,253.61	0.00	501.44	752.17	0.00	501.44	752.17
28 Oct 04 28 Oct 04	Mark-to-Markets EUR	0.00	306.49	0.00	122.60	183.89	0.00	122.60	183.89

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
01 Sep 04 01 Sep 04	Mark-to-Markets EUR	0 00	-923 62	0 00	-369 45	-554 17	0 00	-369 45	-554 17
30 Aug 04 30 Aug 04	Mark-to-Markets EUR	0 00	-216 65	0 00	-86 66	-129 99	0 00	-86 66	-129 99
27 Jul 04 27 Jul 04	Mark-to-Markets EUR	0 00	-801 99	0 00	-320 80	-481 19	0 00	-320 80	-481 19
05 Aug 04 05 Aug 04	Mark-to-Markets EUR	0 00	1,084 99	0 00	434 00	650 99	0 00	434 00	650 99
13 Jul 04 13 Jul 04	Mark-to-Markets EUR	0 00	-2,382 04	0 00	-952 82	-1,429 22	0 00	-952 82	-1,429 22
16 Dec 04 16 Dec 04	Mark-to-Markets EUR	0 00	-2,818 51	0 00	-1,127 40	-1,691 11	0 00	-1,127 40	-1,691 11
19 Oct 04 19 Oct 04	Mark-to-Markets EUR	0 00	-225 33	0 00	-90 13	-135 20	0 00	-90 13	-135 20
14 Oct 04 14 Oct 04	Mark-to-Markets EUR	0 00	1,103 98	0 00	441 59	662 39	0 00	441 59	662 39

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value / Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
24 Nov 04 24 Nov 04	Mark-to-Markets EUR	0.00	157.06	0.00	62.82	94.24	0.00	62.82	94.24	
17 Sep 04 17 Sep 04	Mark-to-Markets EUR	0.00	728.31	0.00	291.32	436.99	0.00	291.32	436.99	
15 Jul 04 15 Jul 04	Mark-to-Markets EUR	0.00	-148.67	0.00	-59.47	-89.20	0.00	-59.47	-89.20	
06 Jul 04 06 Jul 04	Mark-to-Markets EUR	0.00	147.27	0.00	58.91	88.36	0.00	58.91	88.36	
09 Nov 04 09 Nov 04	Mark-to-Markets EUR	0.00	2,175.68	0.00	870.27	1,305.41	0.00	870.27	1,305.41	
02 Dec 04 02 Dec 04	Mark-to-Markets EUR	0.00	-2,873.98	0.00	-1,149.59	-1,724.39	0.00	-1,149.59	-1,724.39	
26 Nov 04 26 Nov 04	Mark-to-Markets EUR	0.00	238.31	0.00	95.32	142.99	0.00	95.32	142.99	
26 Aug 04 26 Aug 04	Mark-to-Markets EUR	0.00	870.94	0.00	348.38	522.56	0.00	348.38	522.56	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
Futures										
Futures										
Euro										
11 Aug 04 11 Aug 04	Mark-to-Markets EUR	0 00	-664 98	0 00	-265 99	-398 99	0 00	-265 99	-398 99	
10 Sep 04 10 Sep 04	Mark-to-Markets EUR	0 00	875 98	0 00	350 39	525 59	0 00	350 39	525 59	
03 Dec 04 03 Dec 04	Mark-to-Markets EUR	0 00	3,025 44	0 00	1,210 18	1,815 26	0 00	1,210 18	1,815 26	
20 Oct 04 20 Oct 04	Mark-to-Markets EUR	0 00	1,201 67	0 00	480 67	721 00	0 00	480 67	721 00	
10 Nov 04 10 Nov 04	Mark-to-Markets EUR	0 00	-774 80	0 00	-309 92	-464 88	0 00	-309 92	-464 88	
29 Sep 04 29 Sep 04	Mark-to-Markets EUR	0 00	-1,108 12	0 00	-443 25	-664 87	0 00	-443 25	-664 87	
02 Nov 04 02 Nov 04	Mark-to-Markets EUR	0 00	-1,147 05	0 00	-458 82	-688 23	0 00	-458 82	-688 23	
22 Oct 04 22 Oct 04	Mark-to-Markets EUR	0 00	-226 93	0 00	-90 77	-136 16	0 00	-90 77	-136 16	