

# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD-PIMCO

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Principal Paydowns

#### Fixed income

#### Asset backed securities

#### United States

16 Jun 04			-4,552.75	4,552.75	-4,548.02	0.00	4.73	0.00	0.00	4.73
25 Feb 05	AMERIQUEST MTG SECS INC 2004-X2									
25 Feb 05	AST BKD CTF CL A 144A FLTG		-8,692.28	8,692.28	-8,683.24	9.04	0.00	0.00	9.04	0.00
	06-25-2034 BEO SEDOL B01SBL0									
16 Jun 04			-8,692.28	8,692.28	-8,683.24	9.04	0.00	0.00	9.04	0.00
25 Jul 05	AMERIQUEST MTG SECS INC 2004-X2									
25 Jul 05	AST BKD CTF CL A 144A FLTG		-5,887.21	5,887.21	-5,881.09	0.00	6.12	0.00	0.00	6.12
	06-25-2034 BEO SEDOL B01SBL0									
16 Jun 04			-5,887.21	5,887.21	-5,881.09	0.00	6.12	0.00	0.00	6.12
25 Dec 05	ASSET BACKED FDG CORP CBASS									
27 Dec 05	04-CB1 AV2 FLTR		-147,346.85	147,346.85	-147,300.80	46.05	0.00	0.00	46.05	0.00
	09-25-2030/12-27-2005 BEO CUSIP									
	04542BFK3									
08 Nov 05			-147,346.85	147,346.85	-147,300.80	46.05	0.00	0.00	46.05	0.00
25 Nov 05	ASSET BACKED FDG CORP CBASS									
25 Nov 05	04-CB1 AV2 FLTR		-114,032.33	114,032.33	-113,996.70	35.63	0.00	0.00	35.63	0.00
	09-25-2030/12-27-2005 BEO CUSIP									
	04542BFK3									
08 Nov 05			-114,032.33	114,032.33	-113,996.70	35.63	0.00	0.00	35.63	0.00
25 Mar 05	CARRINGTON MTG LN TR SER									
25 Mar 05	2004-NC1 CL A-2A VAR RATE		-56,066.63	56,066.63	-56,068.82	-2.19	0.00	0.00	-2.19	0.00
	04-25-2034 REG CUSIP 144531AB6									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market		Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Total
		Cost	Proceeds	Shares/Par	
<b>Principal Paydowns</b>					
<b>Fixed income</b>					
<b>Asset backed securities</b>					
<b>United States</b>					
08 Dec 04		-56,068 82	56,066 63	-56,066 63	-2 19
25 Feb 05	CARRINGTON MTG LN TR SER				0 00
25 Feb 05	2004-NC1 CL A-2A VAR RATE	-65,956 68	65,954 10	-65,954 10	-2 58
	04-25-2034 REG CUSIP 144531AB6				0 00
08 Dec 04		-65,956 68	65,954 10	-65,954 10	-2 58
25 Jan 05	CARRINGTON MTG LN TR SER				0 00
25 Jan 05	2004-NC1 CL A-2A VAR RATE	-72,106 58	72,103 76	-72,103 76	-2 82
	04-25-2034 REG CUSIP 144531AB6				0 00
08 Dec 04		-72,106 58	72,103 76	-72,103 76	-2 82
25 Apr 05	CARRINGTON MTG LN TR SER				0 00
25 Apr 05	2004-NC1 CL A-2A VAR RATE	-95,334 45	95,330 73	-95,330 73	-3 72
	04-25-2034 REG CUSIP 144531AB6				0 00
08 Dec 04		-95,334 45	95,330 73	-95,330 73	-3 72
25 Dec 05	CREDIT SUISSE FIRST BOSTON MTG				0 00
27 Dec 05	SECS CORP SER 2005-2 CL A2	-76,238 58	76,298 19	-76,298 19	59 61
	07-25-2035 REG CUSIP 225458JP4				0 00
09 Nov 05		-76,238 58	76,298 19	-76,298 19	59 61
25 Nov 05	CREDIT SUISSE FIRST BOSTON MTG				0 00
25 Nov 05	SECS CORP SER 2005-2 CL A2	-70,911 98	70,967 42	-70,967 42	55 44
	07-25-2035 REG CUSIP 225458JP4				0 00
09 Nov 05		-70,911 98	70,967 42	-70,967 42	55 44

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Asset backed securities</b>											
<b>United States</b>											
25 Feb 05	CWABS INC CWL 2004-3 3A1 FLTR		-49,803 44	49,803 44	-49,805 39	-1 95	0 00	0 00	0 00	-1 95	0 00
25 Feb 05	06-25-2022/04-25-2005 BEO CUSIP 1266714N3		-49,803 44	49,803 44	-49,805 39	-1 95	0 00	0 00	0 00	-1 95	0 00
25 Jan 05	CWABS INC CWL 2004-3 3A1 FLTR		-54,634 78	54,634 78	-54,636 91	-2 13	0 00	0 00	0 00	-2 13	0 00
25 Jan 05	06-25-2022/04-25-2005 BEO CUSIP 1266714N3		-54,634 78	54,634 78	-54,636 91	-2 13	0 00	0 00	0 00	-2 13	0 00
25 Mar 05	CWABS INC CWL 2004-3 3A1 FLTR		-69,773 97	69,773 97	-69,776 69	-2 72	0 00	0 00	0 00	-2 72	0 00
25 Mar 05	06-25-2022/04-25-2005 BEO CUSIP 1266714N3		-69,773 97	69,773 97	-69,776 69	-2 72	0 00	0 00	0 00	-2 72	0 00
25 Oct 05	CWABS INC SER 2005-SD1 CL A1A		-3,424 63	3,424 63	-3,424 63	0 00	0 00	0 00	0 00	0 00	0 00
25 Oct 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-3,424 63	3,424 63	-3,424 63	0 00	0 00	0 00	0 00	0 00	0 00
25 Sep 05	CWABS INC SER 2005-SD1 CL A1A		-3,530 12	3,530 12	-3,530 12	0 00	0 00	0 00	0 00	0 00	0 00
26 Sep 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-3,530 12	3,530 12	-3,530 12	0 00	0 00	0 00	0 00	0 00	0 00
25 Jun 05	CWABS INC SER 2005-SD1 CL A1A		-5,436 57	5,436 57	-5,436 57	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-5,436 57	5,436 57	-5,436 57	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Asset backed securities</b>										
<b>United States</b>										
23 May 05			-5,436 57	5,436 57	-5,436 57	0 00	0 00	0 00	0 00	0 00
25 Aug 05	CWABS INC SER 2005-SD1 CL A1A		-3,995 56	3,995 56	-3,995 56	0 00	0 00	0 00	0 00	0 00
25 Aug 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-3,995 56	3,995 56	-3,995 56	0 00	0 00	0 00	0 00	0 00
23 May 05			-3,293 20	3,293 20	-3,293 20	0 00	0 00	0 00	0 00	0 00
25 Nov 05	CWABS INC SER 2005-SD1 CL A1A		-3,293 20	3,293 20	-3,293 20	0 00	0 00	0 00	0 00	0 00
25 Nov 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-3,293 20	3,293 20	-3,293 20	0 00	0 00	0 00	0 00	0 00
23 May 05			-2,860 63	2,860 63	-2,860 63	0 00	0 00	0 00	0 00	0 00
25 Dec 05	CWABS INC SER 2005-SD1 CL A1A		-2,860 63	2,860 63	-2,860 63	0 00	0 00	0 00	0 00	0 00
27 Dec 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-2,860 63	2,860 63	-2,860 63	0 00	0 00	0 00	0 00	0 00
23 May 05			-4,121 89	4,121 89	-4,121 89	0 00	0 00	0 00	0 00	0 00
25 Jul 05	CWABS INC SER 2005-SD1 CL A1A		-4,121 89	4,121 89	-4,121 89	0 00	0 00	0 00	0 00	0 00
25 Jul 05	FLT RT 05-25-2025 BEO CUSIP 126673F98		-4,121 89	4,121 89	-4,121 89	0 00	0 00	0 00	0 00	0 00
23 May 05			-7,186 08	7,186 08	-7,186 08	3 37	0 00	0 00	3 37	0 00
25 Dec 05	HOME EQUITY ASSET TR SER 2005-8		-7,186 08	7,186 08	-7,186 08	0 00	0 00	0 00	0 00	0 00
27 Dec 05	CL 2-A-110-01-2035 REG CUSIP 437084PT7		-7,186 08	7,186 08	-7,186 08	0 00	0 00	0 00	0 00	0 00
09 Nov 05			-7,186 08	7,186 08	-7,186 08	3 37	0 00	0 00	3 37	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	Short Term	Long Term		
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Asset backed securities</b>												
<b>United States</b>												
25 Nov 05		HOME EQUITY ASSET TR SER 2005-8		-11,464 51	11,464 51	-11,459 14	5 37	0 00	0 00	5 37	0 00	
25 Nov 05		CL 2-A-110-01-2035 REG CUSIP 437084PT7		-11,464 51	11,464 51	-11,459 14	5 37	0 00	0 00	5 37	0 00	
26 Oct 05		PARK PL SECS INC SER 2005-WHQ4		-6,725 70	6,725 70	-6,725 70	0 00	0 00	0 00	0 00	0 00	
26 Oct 05		CL A2A 09-25-2035 REG CUSIP 70069FMN4		-6,725 70	6,725 70	-6,725 70	0 00	0 00	0 00	0 00	0 00	
25 Nov 05		PARK PL SECS INC SER 2005-WHQ4		-10,465 11	10,465 11	-10,465 11	0 00	0 00	0 00	0 00	0 00	
25 Nov 05		CL A2A 09-25-2035 REG CUSIP 70069FMN4		-10,465 11	10,465 11	-10,465 11	0 00	0 00	0 00	0 00	0 00	
26 Dec 05		PARK PL SECS INC SER 2005-WHQ4		-13,956 42	13,956 42	-13,956 42	0 00	0 00	0 00	0 00	0 00	
27 Dec 05		CL A2A 09-25-2035 REG CUSIP 70069FMN4		-13,956 42	13,956 42	-13,956 42	0 00	0 00	0 00	0 00	0 00	
25 Sep 05		PARK PL SECS INC SER 2005-WHQ4		-5,876 70	5,876 70	-5,876 70	0 00	0 00	0 00	0 00	0 00	
26 Sep 05		CL A2A 09-25-2035 REG CUSIP 70069FMN4		-5,876 70	5,876 70	-5,876 70	0 00	0 00	0 00	0 00	0 00	
22 Aug 05				-5,876 70	5,876 70	-5,876 70	0 00	0 00	0 00	0 00	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss	
						Short Term	Long Term	Total	Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Asset backed securities</b>										
<b>United States</b>										
25 Dec 05	RESNTL AST SEC CORP MTG PASS		-3,459 84	3,459 84	-3,459 84	0 00	0 00	0 00	0 00	0 00
27 Dec 05	THRU CTF SER 2005-AHL3 CL A1 FLT RT11-25-2028 REG SEDOL B0PDR24		-3,459 84	3,459 84	-3,459 84	0 00	0 00	0 00	0 00	0 00
04 Nov 05			-5,180 69	5,180 69	-5,182 11	-1 42	0 00	0 00	-1 42	0 00
25 Dec 05	SECURITIZED ASSET BACKED RECEIVABLES LLCTR 2005-FR4 CL A-2A 01-25-2036 REG CUSIP 81375WFD3		-5,180 69	5,180 69	-5,182 11	-1 42	0 00	0 00	-1 42	0 00
19 Dec 05			-30,719 82	30,719 82	-30,719 82	0 00	0 00	0 00	0 00	0 00
25 Nov 05	SOUNDVIEW HOME LN TR 2005-B ASSET BKD CTF CL A 05-25-2035 REG CUSIP 83611MHK7		-30,719 82	30,719 82	-30,719 82	0 00	0 00	0 00	0 00	0 00
12 Oct 05			-30,984 08	30,984 08	-30,984 08	0 00	0 00	0 00	0 00	0 00
25 Dec 05	SOUNDVIEW HOME LN TR 2005-B ASSET BKD CTF CL A 05-25-2035 REG CUSIP 83611MHK7		-30,984 08	30,984 08	-30,984 08	0 00	0 00	0 00	0 00	0 00
12 Oct 05			-1,108,268.52	1,108,268.52	-1,108,004.09	226.05	38.38	0.00	226.05	38.38
<b>Total United States</b>										
<b>Government agencies</b>										
<b>United States</b>										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
							Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Government agencies</b>												
<b>United States</b>												
01 Sep 05	SMALL BUSINESS ADMIN GTD DEV											
01 Sep 05	PARTN CTF SBA 04-20C CL 1 4 34%			-15,387 60	15,387 60	-15,387 60	0 00	0 00	0 00	0 00	0 00	0 00
	DUE 03-01-2024 REG CUSIP											
	83162CNQ2											
09 Mar 04				-15,387 60	15,387 60	-15,387 60	0 00	0 00	0 00	0 00	0 00	0 00
01 Mar 05	SMALL BUSINESS ADMIN GTD DEV											
01 Mar 05	PARTN CTF SBA 04-20C CL 1 4 34%			-12,992 89	12,992 89	-12,992 89	0 00	0 00	0 00	0 00	0 00	0 00
	DUE 03-01-2024 REG CUSIP											
	83162CNQ2											
09 Mar 04				-12,992 89	12,992 89	-12,992 89	0 00	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>						<b>-28,380.49</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Government bonds</b>												
<b>Brazil</b>												
15 Apr 05	BRAZIL(FEDERATIVE FLTG NOTES											
15 Apr 05	15/04/2009 SEDOL 4147538			-9,705 30	9,705 30	-8,904 63	0 00	800 67	0 00	0 00	0 00	800 67
15 Mar 04				-9,705 30	9,705 30	-8,904 63	0 00	800 67	0 00	0 00	0 00	800 67
17 Oct 05	BRAZIL(FEDERATIVE FLTG NOTES											
17 Oct 05	15/04/2009 SEDOL 4147538			-9,708 21	9,705 88	-8,907 30	0 00	798 58	0 00	0 00	0 00	798 58
15 Mar 04				-9,708 21	9,705 88	-8,907 30	0 00	798 58	0 00	0 00	0 00	798 58
<b>Total Brazil</b>						<b>19,411.18</b>	<b>0.00</b>	<b>1,599.25</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,599.25</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
							Short Term	Long Term	Short Term	Long Term		
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Government mortgage backed securities</b>												
<b>United States</b>												
02 Sep 05	FHLMC MULTICLASS SER 2572 CL	15 Sep 05	HA 5 06-15-2013 CUSIP 31393KF34	-6,458 13	6,458 13	-6,523 72	-65 59	0 00	0 00	0 00	-65 59	0 00
				-6,458 13	6,458 13	-6,523 72	-65 59	0 00	0 00	0 00	-65 59	0 00
02 Jun 05	FHLMC MULTICLASS SER 2572 CL	15 Jun 05	HA 5 06-15-2013 CUSIP 31393KF34	-4,368 25	4,368 25	-4,412 62	-44 37	0 00	0 00	0 00	-44 37	0 00
				-4,368 25	4,368 25	-4,412 62	-44 37	0 00	0 00	0 00	-44 37	0 00
02 Nov 05	FHLMC MULTICLASS SER 2572 CL	15 Nov 05	HA 5 06-15-2013 CUSIP 31393KF34	-4,787 67	4,787 67	-4,836 30	-48 63	0 00	0 00	0 00	-48 63	0 00
				-4,787 67	4,787 67	-4,836 30	-48 63	0 00	0 00	0 00	-48 63	0 00
02 Aug 05	FHLMC MULTICLASS SER 2572 CL	15 Aug 05	HA 5 06-15-2013 CUSIP 31393KF34	-5,181 32	5,181 32	-5,233 94	-52 62	0 00	0 00	0 00	-52 62	0 00
				-5,181 32	5,181 32	-5,233 94	-52 62	0 00	0 00	0 00	-52 62	0 00
04 Oct 05	FHLMC MULTICLASS SER 2572 CL	17 Oct 05	HA 5 06-15-2013 CUSIP 31393KF34	-5,197 19	5,197 19	-5,249 97	-52 78	0 00	0 00	0 00	-52 78	0 00
				-5,197 19	5,197 19	-5,249 97	-52 78	0 00	0 00	0 00	-52 78	0 00
03 May 05	FHLMC MULTICLASS SER 2572 CL	16 May 05	HA 5 06-15-2013 CUSIP 31393KF34	-5,165 19	5,165 19	-5,217 65	-52 46	0 00	0 00	0 00	-52 46	0 00
				-5,165 19	5,165 19	-5,217 65	-52 46	0 00	0 00	0 00	-52 46	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	Total
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
24 Jan 05			-5,165 19	5,165 19	-5,217 65	-52 46	0 00	0 00	0 00	-52 46	0 00
02 Dec 05	FHLMC MULTICLASS SER 2572 CL		-4,898 55	4,898 55	-4,948 30	-49 75	0 00	0 00	0 00	-49 75	0 00
15 Dec 05	HA 5 06-15-2013 CUSIP 31393KF34										
24 Jan 05			-4,898 55	4,898 55	-4,948 30	-49 75	0 00	0 00	0 00	-49 75	0 00
05 Jul 05	FHLMC MULTICLASS SER 2572 CL		-5,604 92	5,604 92	-5,661 84	-56 92	0 00	0 00	0 00	-56 92	0 00
15 Jul 05	HA 5 06-15-2013 CUSIP 31393KF34										
24 Jan 05			-5,604 92	5,604 92	-5,661 84	-56 92	0 00	0 00	0 00	-56 92	0 00
04 Apr 05	FHLMC MULTICLASS SER 2572 CL		-5,895 22	5,895 22	-5,955 09	-59 87	0 00	0 00	0 00	-59 87	0 00
15 Apr 05	HA 5 06-15-2013 CUSIP 31393KF34										
24 Jan 05			-5,895 22	5,895 22	-5,955 09	-59 87	0 00	0 00	0 00	-59 87	0 00
02 Mar 05	FHLMC MULTICLASS SER 2572 CL		-5,001 11	5,001 11	-5,051 90	-50 79	0 00	0 00	0 00	-50 79	0 00
15 Mar 05	HA 5 06-15-2013 CUSIP 31393KF34										
24 Jan 05			-5,001 11	5,001 11	-5,051 90	-50 79	0 00	0 00	0 00	-50 79	0 00
02 Feb 05	FHLMC MULTICLASS SER 2572 CL		-4,091 30	4,091 30	-4,132 85	-41 55	0 00	0 00	0 00	-41 55	0 00
15 Feb 05	HA 5 06-15-2013 CUSIP 31393KF34										
24 Jan 05			-4,091 30	4,091 30	-4,132 85	-41 55	0 00	0 00	0 00	-41 55	0 00

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Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
25 Nov 05	FHLMC MULTICLASS SER T-62 CL	-36,961 08	36,961 08	-37,192 09	-231 01	0 00	0 00	-231 01	0 00	0 00
25 Nov 05	1A1 VAR DUE10-25-2044 REG CUSIP 31395HHV5									
01 Sep 05		-36,961 08	36,961 08	-37,192 09	-231 01	0 00	0 00	-231 01	0 00	0 00
25 Dec 05	FHLMC MULTICLASS SER T-62 CL	-34,158 66	34,158 66	-34,372 15	-213 49	0 00	0 00	-213 49	0 00	0 00
27 Dec 05	1A1 VAR DUE10-25-2044 REG CUSIP 31395HHV5									
01 Sep 05		-34,158 66	34,158 66	-34,372 15	-213 49	0 00	0 00	-213 49	0 00	0 00
01 Oct 05	FHLMC MULTICLASS SER T-62 CL	-43,935 10	43,935 10	-44,209 69	-274 59	0 00	0 00	-274 59	0 00	0 00
25 Oct 05	1A1 VAR DUE10-25-2044 REG CUSIP 31395HHV5									
01 Sep 05		-43,935 10	43,935 10	-44,209 69	-274 59	0 00	0 00	-274 59	0 00	0 00
02 Feb 05	FNMA POOL #255497 5% 12-01-2034	-1,578 65	1,578 65	-1,561 88	16 77	0 00	0 00	16 77	0 00	0 00
25 Feb 05	BEO CUSIP 31371LX20									
08 Oct 04		-1,578 65	1,578 65	-1,561 88	16 77	0 00	0 00	16 77	0 00	0 00
04 Jan 05	FNMA POOL #255497 5% 12-01-2034	-1,294 60	1,294 60	-1,280 84	13 76	0 00	0 00	13 76	0 00	0 00
25 Jan 05	BEO CUSIP 31371LX20									
08 Oct 04		-1,294 60	1,294 60	-1,280 84	13 76	0 00	0 00	13 76	0 00	0 00
02 Mar 05	FNMA POOL #255497 5% 12-01-2034	-2,213 03	2,213 03	-2,189 52	23 51	0 00	0 00	23 51	0 00	0 00
25 Mar 05	BEO CUSIP 31371LX20									
08 Oct 04		-2,213 03	2,213 03	-2,189 52	23 51	0 00	0 00	23 51	0 00	0 00

Northern Trust

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

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**AR3 Additional Checks**

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Aug 05	FNMA POOL #677425 5 5% 01-01-2033	-9,590 19	9,590 19	-9,705 57	-115 38	0 00	0 00	0 00	-115 38	0 00
25 Aug 05	BEO CUSIP 31391USN6									
25 May 05		-9,590 19	9,590 19	-9,705 57	-115 38	0 00	0 00	0 00	-115 38	0 00
04 Oct 05	FNMA POOL #677425 5 5% 01-01-2033	-6,166 96	6,166 96	-6,241 16	-74 20	0 00	0 00	0 00	-74 20	0 00
25 Oct 05	BEO CUSIP 31391USN6									
25 May 05		-6,166 96	6,166 96	-6,241 16	-74 20	0 00	0 00	0 00	-74 20	0 00
02 Dec 05	FNMA POOL #677425 5 5% 01-01-2033	-9,300 99	9,300 99	-9,412 89	-111 90	0 00	0 00	0 00	-111 90	0 00
27 Dec 05	BEO CUSIP 31391USN6									
25 May 05		-9,300 99	9,300 99	-9,412 89	-111 90	0 00	0 00	0 00	-111 90	0 00
05 Jul 05	FNMA POOL #677425 5 5% 01-01-2033	-11,208 55	11,208 55	-11,343 40	-134 85	0 00	0 00	0 00	-134 85	0 00
25 Jul 05	BEO CUSIP 31391USN6									
25 May 05		-11,208 55	11,208 55	-11,343 40	-134 85	0 00	0 00	0 00	-134 85	0 00
02 Sep 05	FNMA POOL #677425 5 5% 01-01-2033	-6,008 31	6,008 31	-6,080 60	-72 29	0 00	0 00	0 00	-72 29	0 00
26 Sep 05	BEO CUSIP 31391USN6									
25 May 05		-6,008 31	6,008 31	-6,080 60	-72 29	0 00	0 00	0 00	-72 29	0 00
02 Nov 05	FNMA POOL #677425 5 5% 01-01-2033	-14,526 99	14,526 99	-14,701 77	-174 78	0 00	0 00	0 00	-174 78	0 00
25 Nov 05	BEO CUSIP 31391USN6									
25 May 05		-14,526 99	14,526 99	-14,701 77	-174 78	0 00	0 00	0 00	-174 78	0 00

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Aug 05	FNMA POOL #722400 5 5% 07-01-2033	-104,263 87	104,263 87	-105,518 29	-1,254 42	0 00	0 00	-1,254 42	0 00	0 00
25 Aug 05	BEO CUSIP 31401YRV9									
25 May 05		-104,263 87	104,263 87	-105,518 29	-1,254 42	0 00	0 00	-1,254 42	0 00	0 00
04 Oct 05	FNMA POOL #722400 5 5% 07-01-2033	-3,339 73	3,339 73	-3,379 91	-40 18	0 00	0 00	-40 18	0 00	0 00
25 Oct 05	BEO CUSIP 31401YRV9									
25 May 05		-3,339 73	3,339 73	-3,379 91	-40 18	0 00	0 00	-40 18	0 00	0 00
02 Dec 05	FNMA POOL #722400 5 5% 07-01-2033	-73,249 68	73,249 68	-74,130 97	-881 29	0 00	0 00	-881 29	0 00	0 00
27 Dec 05	BEO CUSIP 31401YRV9									
25 May 05		-73,249 68	73,249 68	-74,130 97	-881 29	0 00	0 00	-881 29	0 00	0 00
05 Jul 05	FNMA POOL #722400 5 5% 07-01-2033	-141,291 67	141,291 67	-142,991 59	-1,699 92	0 00	0 00	-1,699 92	0 00	0 00
25 Jul 05	BEO CUSIP 31401YRV9									
25 May 05		-141,291 67	141,291 67	-142,991 59	-1,699 92	0 00	0 00	-1,699 92	0 00	0 00
02 Sep 05	FNMA POOL #722400 5 5% 07-01-2033	-173,501 01	173,501 01	-175,588 45	-2,087 44	0 00	0 00	-2,087 44	0 00	0 00
26 Sep 05	BEO CUSIP 31401YRV9									
25 May 05		-173,501 01	173,501 01	-175,588 45	-2,087 44	0 00	0 00	-2,087 44	0 00	0 00
02 Nov 05	FNMA POOL #722400 5 5% 07-01-2033	-3,425 61	3,425 61	-3,466 82	-41 21	0 00	0 00	-41 21	0 00	0 00
25 Nov 05	BEO CUSIP 31401YRV9									
25 May 05		-3,425 61	3,425 61	-3,466 82	-41 21	0 00	0 00	-41 21	0 00	0 00

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# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
02 Nov 05	FNMA POOL #725503 5 5% DUE										
25 Nov 05	06-01-2034 REG CUSIP 31402DAC4		-16,285 31	16,285 31	-16,271 31	14 00	0 00	0 00	0 00	14 00	0 00
			-16,285 31	16,285 31	-16,271 31	14 00	0 00	0 00	0 00	14 00	0 00
05 Jul 05	FNMA POOL #725503 5 5% DUE										
25 Jul 05	06-01-2034 REG CUSIP 31402DAC4		-20,516 95	20,516 95	-20,499 32	17 63	0 00	0 00	0 00	17 63	0 00
			-20,516 95	20,516 95	-20,499 32	17 63	0 00	0 00	0 00	17 63	0 00
02 Dec 05	FNMA POOL #725503 5 5% DUE										
27 Dec 05	06-01-2034 REG CUSIP 31402DAC4		-15,689 13	15,689 13	-15,675 65	13 48	0 00	0 00	0 00	13 48	0 00
			-15,689 13	15,689 13	-15,675 65	13 48	0 00	0 00	0 00	13 48	0 00
02 Sep 05	FNMA POOL #725503 5 5% DUE										
26 Sep 05	06-01-2034 REG CUSIP 31402DAC4		-25,320 28	25,320 28	-25,298 52	21 76	0 00	0 00	0 00	21 76	0 00
			-25,320 28	25,320 28	-25,298 52	21 76	0 00	0 00	0 00	21 76	0 00
02 Aug 05	FNMA POOL #725503 5 5% DUE										
25 Aug 05	06-01-2034 REG CUSIP 31402DAC4		-19,511 52	19,511 52	-19,494 75	16 77	0 00	0 00	0 00	16 77	0 00
			-19,511 52	19,511 52	-19,494 75	16 77	0 00	0 00	0 00	16 77	0 00
02 Jun 05	FNMA POOL #725503 5 5% DUE										
27 Jun 05	06-01-2034 REG CUSIP 31402DAC4		-20,097 55	20,097 55	-20,080 28	17 27	0 00	0 00	0 00	17 27	0 00
			-20,097 55	20,097 55	-20,080 28	17 27	0 00	0 00	0 00	17 27	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Government mortgage backed securities</b>												
<b>United States</b>												
04 Oct 05	FNMA POOL #725946 5 5% DUE	25 Oct 05	06-01-2034 REG CUSIP 31402DAC4	-19,602 80	19,602 80	-19,585 95	16 85	0 00	0 00	0 00	16 85	0 00
08 Apr 05				-19,602 80	19,602 80	-19,585 95	16 85	0 00	0 00	0 00	16 85	0 00
01 Jun 05	FNMA POOL #725946 5 5% 11-01-2034	27 Jun 05	BEO CUSIP 31402DP79	-668 41	668 41	-667 84	0 57	0 00	0 00	0 00	0 57	0 00
08 Apr 05				-668 41	668 41	-667 84	0 57	0 00	0 00	0 00	0 57	0 00
05 Jul 05	FNMA POOL #725946 5 5% 11-01-2034	25 Jul 05	BEO CUSIP 31402DP79	-34,220 02	34,220 02	-34,190 61	29 41	0 00	0 00	0 00	29 41	0 00
08 Apr 05				-34,220 02	34,220 02	-34,190 61	29 41	0 00	0 00	0 00	29 41	0 00
02 Dec 05	FNMA POOL #725946 5 5% 11-01-2034	27 Dec 05	BEO CUSIP 31402DP79	-21,854 51	21,854 51	-21,835 73	18 78	0 00	0 00	0 00	18 78	0 00
08 Apr 05				-21,854 51	21,854 51	-21,835 73	18 78	0 00	0 00	0 00	18 78	0 00
02 Sep 05	FNMA POOL #725946 5 5% 11-01-2034	26 Sep 05	BEO CUSIP 31402DP79	-37,792 52	37,792 52	-37,760 04	32 48	0 00	0 00	0 00	32 48	0 00
08 Apr 05				-37,792 52	37,792 52	-37,760 04	32 48	0 00	0 00	0 00	32 48	0 00
02 Jun 05	FNMA POOL #725946 5 5% 11-01-2034	27 Jun 05	BEO CUSIP 31402DP79	-24,754 82	24,754 82	-24,733 55	21 27	0 00	0 00	0 00	21 27	0 00
08 Apr 05				-24,754 82	24,754 82	-24,733 55	21 27	0 00	0 00	0 00	21 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		Translation	Realized gain/loss	Total	
							Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Government mortgage backed securities</b>												
<b>United States</b>												
02 Aug 05	25 Aug 05	FNMA POOL #725946 5 5% 11-01-2034 BEO CUSIP 31402DP79		-37,069 12	37,069 12	-37,037 26	31 86	0 00	0 00	0 00	31 86	0 00
	08 Apr 05			-37,069 12	37,069 12	-37,037 26	31 86	0 00	0 00	0 00	31 86	0 00
02 Nov 05	25 Nov 05	FNMA POOL #725946 5 5% 11-01-2034 BEO CUSIP 31402DP79		-27,055 54	27,055 54	-27,032 29	23 25	0 00	0 00	0 00	23 25	0 00
	08 Apr 05			-27,055 54	27,055 54	-27,032 29	23 25	0 00	0 00	0 00	23 25	0 00
04 Oct 05	25 Oct 05	FNMA POOL #725946 5 5% 11-01-2034 BEO CUSIP 31402DP79		-30,230 20	30,230 20	-30,204 22	25 98	0 00	0 00	0 00	25 98	0 00
	08 Apr 05			-30,230 20	30,230 20	-30,204 22	25 98	0 00	0 00	0 00	25 98	0 00
02 Nov 05	25 Nov 05	FNMA POOL #735224 5 5% 02-01-2035 BEO CUSIP 31402QYV7		-36,689 12	36,689 12	-36,894 06	-204 94	0 00	0 00	0 00	-204 94	0 00
	13 Apr 05			-36,689 12	36,689 12	-36,894 06	-204 94	0 00	0 00	0 00	-204 94	0 00
05 Jul 05	25 Jul 05	FNMA POOL #735224 5 5% 02-01-2035 BEO CUSIP 31402QYV7		-46,234 57	46,234 57	-46,492 83	-258 26	0 00	0 00	0 00	-258 26	0 00
	13 Apr 05			-46,234 57	46,234 57	-46,492 83	-258 26	0 00	0 00	0 00	-258 26	0 00
02 Dec 05	27 Dec 05	FNMA POOL #735224 5 5% 02-01-2035 BEO CUSIP 31402QYV7		-29,068 39	29,068 39	-29,230 76	-162 37	0 00	0 00	0 00	-162 37	0 00
	13 Apr 05			-29,068 39	29,068 39	-29,230 76	-162 37	0 00	0 00	0 00	-162 37	0 00

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
04 Oct 05	FNMA POOL #735224 5 5% 02-01-2035	-35,337 25	35,337 25	-35,534 64	-197 39	0 00	0 00	-197 39	0 00
25 Oct 05	BEO CUSIP 31402QYV7								
13 Apr 05		-35,337 25	35,337 25	-35,534 64	-197 39	0 00	0 00	-197 39	0 00
02 Aug 05	FNMA POOL #735224 5 5% 02-01-2035	-49,279 66	49,279 66	-49,554 93	-275 27	0 00	0 00	-275 27	0 00
25 Aug 05	BEO CUSIP 31402QYV7								
13 Apr 05		-49,279 66	49,279 66	-49,554 93	-275 27	0 00	0 00	-275 27	0 00
02 Jun 05	FNMA POOL #735224 5 5% 02-01-2035	-34,958 39	34,958 39	-35,153 67	-195 28	0 00	0 00	-195 28	0 00
27 Jun 05	BEO CUSIP 31402QYV7								
13 Apr 05		-34,958 39	34,958 39	-35,153 67	-195 28	0 00	0 00	-195 28	0 00
02 Sep 05	FNMA POOL #735224 5 5% 02-01-2035	-49,015 05	49,015 05	-49,288 85	-273 80	0 00	0 00	-273 80	0 00
26 Sep 05	BEO CUSIP 31402QYV7								
13 Apr 05		-49,015 05	49,015 05	-49,288 85	-273 80	0 00	0 00	-273 80	0 00
02 Nov 05	FNMA POOL #735227 5 5% 02-01-2035	-43,271 49	43,271 49	-43,636 59	-365 10	0 00	0 00	-365 10	0 00
25 Nov 05	BEO SEDOL B08KYN2								
09 May 05		-43,271 49	43,271 49	-43,636 59	-365 10	0 00	0 00	-365 10	0 00
05 Jul 05	FNMA POOL #735227 5 5% 02-01-2035	-52,276 61	52,276 61	-52,717 69	-441 08	0 00	0 00	-441 08	0 00
25 Jul 05	BEO SEDOL B08KYN2								
09 May 05		-52,276 61	52,276 61	-52,717 69	-441 08	0 00	0 00	-441 08	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Dec 05	FNMA POOL #735227 5 5% 02-01-2035	-42,750 81	42,750 81	-43,111 52	-360 71	0 00	0 00	-360 71	0 00	0 00
27 Dec 05	BEO SEDOL B08KYN2									
09 May 05		-42,750 81	42,750 81	-43,111 52	-360 71	0 00	0 00	-360 71	0 00	0 00
02 Sep 05	FNMA POOL #735227 5 5% 02-01-2035	-56,701 01	56,701 01	-57,179 43	-478 42	0 00	0 00	-478 42	0 00	0 00
26 Sep 05	BEO SEDOL B08KYN2									
09 May 05		-56,701 01	56,701 01	-57,179 43	-478 42	0 00	0 00	-478 42	0 00	0 00
02 Aug 05	FNMA POOL #735227 5 5% 02-01-2035	-59,890 33	59,890 33	-60,395 65	-505 32	0 00	0 00	-505 32	0 00	0 00
25 Aug 05	BEO SEDOL B08KYN2									
09 May 05		-59,890 33	59,890 33	-60,395 65	-505 32	0 00	0 00	-505 32	0 00	0 00
02 Jun 05	FNMA POOL #735227 5 5% 02-01-2035	-37,194 75	37,194 75	-37,508 58	-313 83	0 00	0 00	-313 83	0 00	0 00
27 Jun 05	BEO SEDOL B08KYN2									
09 May 05		-37,194 75	37,194 75	-37,508 58	-313 83	0 00	0 00	-313 83	0 00	0 00
04 Oct 05	FNMA POOL #735227 5 5% 02-01-2035	-45,220 50	45,220 50	-45,602 05	-381 55	0 00	0 00	-381 55	0 00	0 00
25 Oct 05	BEO SEDOL B08KYN2									
09 May 05		-45,220 50	45,220 50	-45,602 05	-381 55	0 00	0 00	-381 55	0 00	0 00
04 Oct 05	FNMA POOL #735228 5 5% 02-01-2035	-16,165 20	16,165 20	-16,366 00	-200 80	0 00	0 00	-200 80	0 00	0 00
25 Oct 05	BEO SEDOL B0BSKD5									
24 May 05		-16,165 20	16,165 20	-16,366 00	-200 80	0 00	0 00	-200 80	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
<b>Principal Paydowns</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States</b>							
02 Nov 05	FNMA POOL #735228 5 5% 02-01-2035	-15,154 70	15,154 70	-15,342 95	-188 25	0 00	-188 25
25 Nov 05	BEO SEDOL B0BSKD5						0 00
24 May 05		-15,154 70	15,154 70	-15,342 95	-188 25	0 00	-188 25
05 Jul 05	FNMA POOL #735228 5 5% 02-01-2035	-18,953 98	18,953 98	-19,189 42	-235 44	0 00	-235 44
25 Jul 05	BEO SEDOL B0BSKD5						0 00
24 May 05		-18,953 98	18,953 98	-19,189 42	-235 44	0 00	-235 44
02 Dec 05	FNMA POOL #735228 5 5% 02-01-2035	-13,480 35	13,480 35	-13,647 80	-167 45	0 00	-167 45
27 Dec 05	BEO SEDOL B0BSKD5						0 00
24 May 05		-13,480 35	13,480 35	-13,647 80	-167 45	0 00	-167 45
02 Sep 05	FNMA POOL #735228 5 5% 02-01-2035	-19,972 38	19,972 38	-20,220 47	-248 09	0 00	-248 09
26 Sep 05	BEO SEDOL B0BSKD5						0 00
24 May 05		-19,972 38	19,972 38	-20,220 47	-248 09	0 00	-248 09
02 Aug 05	FNMA POOL #735228 5 5% 02-01-2035	-20,327 85	20,327 85	-20,580 36	-252 51	0 00	-252 51
25 Aug 05	BEO SEDOL B0BSKD5						0 00
24 May 05		-20,327 85	20,327 85	-20,580 36	-252 51	0 00	-252 51
02 Mar 05	FNMA POOL #771193 5% 04-01-2034	-11,854 94	11,854 94	-11,730 84	124 10	0 00	124 10
25 Mar 05	BEO SEDOL B04BLN8						0 00
08 Oct 04		-11,854 94	11,854 94	-11,730 84	124 10	0 00	124 10

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Total	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par	Cost	Proceeds	Shares/Par	Translation	Translation
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 May 05	FNMA POOL #771193 5% 04-01-2034	-14,620 12	14,774 79	-14,774 79	-14,620 12	14,774 79	-14,774 79	0 00	0 00
25 May 05	BEO SEDOL B04BLN8							154 67	154 67
04 Apr 05	FNMA POOL #771193 5% 04-01-2034	-19,612 37	19,819 86	-19,819 86	-19,612 37	19,819 86	-19,819 86	0 00	0 00
25 Apr 05	BEO SEDOL B04BLN8							207 49	207 49
02 Feb 05	FNMA POOL #771193 5% 04-01-2034	-10,044 43	10,150 69	-10,150 69	-10,044 43	10,150 69	-10,150 69	0 00	0 00
25 Feb 05	BEO SEDOL B04BLN8							106 26	106 26
04 Jan 05	FNMA POOL #771193 5% 04-01-2034	-993 33	1,003 84	-1,003 84	-993 33	1,003 84	-1,003 84	0 00	0 00
25 Jan 05	BEO SEDOL B04BLN8							10 51	10 51
02 Jun 05	FNMA POOL #771193 5% 04-01-2034	-522 24	527 76	-527 76	-522 24	527 76	-527 76	0 00	0 00
27 Jun 05	BEO SEDOL B04BLN8							5 52	5 52
02 Jun 05	FNMA POOL #774561 5 5% DJE	-2,758 60	2,721 60	-2,721 60	-2,758 60	2,721 60	-2,721 60	0 00	0 00
27 Jun 05	04-01-2034 REG SEDOL B02W627							-37 00	-37 00
10 Sep 04		-2,758 60	2,721 60	-2,721 60	-2,758 60	2,721 60	-2,721 60	0 00	0 00

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# AR3 Additional Checks

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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	Short Term	Long Term		
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Government mortgage backed securities</b>												
<b>United States</b>												
04 Oct 05	25 Oct 05	FNMA POOL #774561 5 5% DUE	04-01-2034 REG SEDOL B02W627	-2,093 95	2,093 95	-2,122 41	0 00	-28 46	0 00	0 00	-28 46	
			10 Sep 04	-2,093 95	2,093 95	-2,122 41	0 00	-28 46	0 00	0 00	-28 46	
02 Mar 05	25 Mar 05	FNMA POOL #774561 5 5% DUE	04-01-2034 REG SEDOL B02W627	-1,969 33	1,969 33	-1,996 10	-26 77	0 00	0 00	-26 77	0 00	
			10 Sep 04	-1,969 33	1,969 33	-1,996 10	-26 77	0 00	0 00	-26 77	0 00	
03 May 05	25 May 05	FNMA POOL #774561 5 5% DUE	04-01-2034 REG SEDOL B02W627	-2,800 54	2,800 54	-2,838 61	-38 07	0 00	0 00	-38 07	0 00	
			10 Sep 04	-2,800 54	2,800 54	-2,838 61	-38 07	0 00	0 00	-38 07	0 00	
04 Apr 05	25 Apr 05	FNMA POOL #774561 5 5% DUE	04-01-2034 REG SEDOL B02W627	-2,467 26	2,467 26	-2,500 80	-33 54	0 00	0 00	-33 54	0 00	
			10 Sep 04	-2,467 26	2,467 26	-2,500 80	-33 54	0 00	0 00	-33 54	0 00	
02 Feb 05	25 Feb 05	FNMA POOL #774561 5 5% DUE	04-01-2034 REG SEDOL B02W627	-1,134 46	1,134 46	-1,149 88	-15 42	0 00	0 00	-15 42	0 00	
			10 Sep 04	-1,134 46	1,134 46	-1,149 88	-15 42	0 00	0 00	-15 42	0 00	
02 Nov 05	25 Nov 05	FNMA POOL #774561 5 5% DUE	04-01-2034 REG SEDOL B02W627	-2,175 19	2,175 19	-2,204 76	0 00	-29 57	0 00	0 00	-29 57	
			10 Sep 04	-2,175 19	2,175 19	-2,204 76	0 00	-29 57	0 00	0 00	-29 57	

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13-7043679

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
05 Jul 05	FNMA POOL #774561 5 5% DUE	-2,570 76	2,570 76	-2,605 71	-34 95	0 00	0 00	0 00	-34 95	0 00	
25 Jul 05	04-01-2034 REG SEDOL B02W627										
	10 Sep 04	-2,570 76	2,570 76	-2,605 71	-34 95	0 00	0 00	0 00	-34 95	0 00	
02 Dec 05	FNMA POOL #774561 5 5% DUE	-1,648 69	1,648 69	-1,671 10	0 00	-22 41	0 00	0 00	0 00	-22 41	
27 Dec 05	04-01-2034 REG SEDOL B02W627										
	10 Sep 04	-1,648 69	1,648 69	-1,671 10	0 00	-22 41	0 00	0 00	0 00	-22 41	
02 Sep 05	FNMA POOL #774561 5 5% DUE	-1,350 90	1,350 90	-1,369 26	-18 36	0 00	0 00	0 00	-18 36	0 00	
26 Sep 05	04-01-2034 REG SEDOL B02W627										
	10 Sep 04	-1,350 90	1,350 90	-1,369 26	-18 36	0 00	0 00	0 00	-18 36	0 00	
04 Jan 05	FNMA POOL #774561 5 5% DUE	-2,379 79	2,379 79	-2,412 14	-32 35	0 00	0 00	0 00	-32 35	0 00	
25 Jan 05	04-01-2034 REG SEDOL B02W627										
	10 Sep 04	-2,379 79	2,379 79	-2,412 14	-32 35	0 00	0 00	0 00	-32 35	0 00	
02 Aug 05	FNMA POOL #774561 5 5% DUE	-2,621 32	2,621 32	-2,656 95	-35 63	0 00	0 00	0 00	-35 63	0 00	
25 Aug 05	04-01-2034 REG SEDOL B02W627										
	10 Sep 04	-2,621 32	2,621 32	-2,656 95	-35 63	0 00	0 00	0 00	-35 63	0 00	
02 Mar 05	FNMA POOL #781798 5% 11-01-2034	-1,143 28	1,143 28	-1,131 13	12 15	0 00	0 00	0 00	12 15	0 00	
25 Mar 05	BEO CUSIP 31404XRT3										
	08 Oct 04	-1,143 28	1,143 28	-1,131 13	12 15	0 00	0 00	0 00	12 15	0 00	

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
04 Apr 05	FNMA POOL #781798 5% 11-01-2034		-57 72	57 72	-57 11	0 61	0 00	0 00	0 61	0 00	
25 Apr 05	BEO CUSIP 31404XRT3										
08 Oct 04			-57 72	57 72	-57 11	0 61	0 00	0 00	0 61	0 00	
02 Feb 05	FNMA POOL #781798 5% 11-01-2034		-1,264 05	1,264 05	-1,250 62	13 43	0 00	0 00	13 43	0 00	
25 Feb 05	BEO CUSIP 31404XRT3										
08 Oct 04			-1,264 05	1,264 05	-1,250 62	13 43	0 00	0 00	13 43	0 00	
04 Jan 05	FNMA POOL #781798 5% 11-01-2034		-1,352 81	1,352 81	-1,338 44	14 37	0 00	0 00	14 37	0 00	
25 Jan 05	BEO CUSIP 31404XRT3										
08 Oct 04			-1,352 81	1,352 81	-1,338 44	14 37	0 00	0 00	14 37	0 00	
02 Jun 05	FNMA POOL #783813 5 5% 07-01-2034		-25,002 50	25,002 50	-24,541 52	460 98	0 00	0 00	460 98	0 00	
27 Jun 05	BEO CUSIP 31405AYJ6										
09 Jun 04			-25,002 50	25,002 50	-24,541 52	460 98	0 00	0 00	460 98	0 00	
04 Oct 05	FNMA POOL #783813 5 5% 07-01-2034		-42,412 14	42,412 14	-41,630 17	0 00	781 97	0 00	0 00	781 97	
25 Oct 05	BEO CUSIP 31405AYJ6										
09 Jun 04			-42,412 14	42,412 14	-41,630 17	0 00	781 97	0 00	0 00	781 97	
02 Mar 05	FNMA POOL #783813 5 5% 07-01-2034		-37,188 19	37,188 19	-36,502 53	685 66	0 00	0 00	685 66	0 00	
25 Mar 05	BEO CUSIP 31405AYJ6										
09 Jun 04			-37,188 19	37,188 19	-36,502 53	685 66	0 00	0 00	685 66	0 00	

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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 May 05	FNMA POOL #783813 5 5% 07-01-2034	-23,246 71	23,246 71	-22,818 10	428 61	0 00	0 00	428 61	0 00
25 May 05	BEO CUSIP 31405AYJ6								
09 Jun 04		-23,246 71	23,246 71	-22,818 10	428 61	0 00	0 00	428 61	0 00
04 Apr 05	FNMA POOL #783813 5 5% 07-01-2034	-64,657 76	64,657 76	-63,465 63	1,192 13	0 00	0 00	1,192 13	0 00
25 Apr 05	BEO CUSIP 31405AYJ6								
09 Jun 04		-64,657 76	64,657 76	-63,465 63	1,192 13	0 00	0 00	1,192 13	0 00
02 Nov 05	FNMA POOL #783813 5 5% 07-01-2034	-18,838 32	18,838 32	-18,490 99	0 00	347 33	0 00	0 00	347 33
25 Nov 05	BEO CUSIP 31405AYJ6								
09 Jun 04		-18,838 32	18,838 32	-18,490 99	0 00	347 33	0 00	0 00	347 33
05 Jul 05	FNMA POOL #783813 5 5% 07-01-2034	-37,080 93	37,080 93	-36,397 25	0 00	683 68	0 00	0 00	683 68
25 Jul 05	BEO CUSIP 31405AYJ6								
09 Jun 04		-37,080 93	37,080 93	-36,397 25	0 00	683 68	0 00	0 00	683 68
02 Dec 05	FNMA POOL #783813 5 5% 07-01-2034	-20,604 55	20,604 55	-20,224 65	0 00	379 90	0 00	0 00	379 90
27 Dec 05	BEO CUSIP 31405AYJ6								
09 Jun 04		-20,604 55	20,604 55	-20,224 65	0 00	379 90	0 00	0 00	379 90
02 Sep 05	FNMA POOL #783813 5 5% 07-01-2034	-45,353 13	45,353 13	-44,516 93	0 00	836 20	0 00	0 00	836 20
26 Sep 05	BEO CUSIP 31405AYJ6								
09 Jun 04		-45,353 13	45,353 13	-44,516 93	0 00	836 20	0 00	0 00	836 20

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss \_\_\_\_\_

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

#### Fixed income

#### Government mortgage backed securities

##### United States

02 Feb 05	FNMA POOL #783813 5 5% 07-01-2034	25 Feb 05	BEO CUSIP 31405AYJ6	-38,978 78	38,978 78	-38,260 11	718 67	0 00	0 00	718 67	0 00	0 00
09 Jun 04				-38,978 78	38,978 78	-38,260 11	718 67	0 00	0 00	718 67	0 00	0 00
04 Jan 05	FNMA POOL #783813 5 5% 07-01-2034	25 Jan 05	BEO CUSIP 31405AYJ6	-41,522 61	41,522 61	-40,757 04	765 57	0 00	0 00	765 57	0 00	0 00
09 Jun 04				-41,522 61	41,522 61	-40,757 04	765 57	0 00	0 00	765 57	0 00	0 00
02 Aug 05	FNMA POOL #783813 5 5% 07-01-2034	25 Aug 05	BEO CUSIP 31405AYJ6	-29,354 61	29,354 61	-28,813 38	0 00	541 23	0 00	0 00	541 23	541 23
09 Jun 04				-29,354 61	29,354 61	-28,813 38	0 00	541 23	0 00	0 00	541 23	541 23
04 Jan 05	FNMA POOL #800203 5% 12-01-2034	25 Jan 05	BEO CUSIP 31405VAC1	-1,236 43	1,236 43	-1,223 49	12 94	0 00	0 00	12 94	0 00	0 00
08 Oct 04				-1,236 43	1,236 43	-1,223 49	12 94	0 00	0 00	12 94	0 00	0 00
02 Mar 05	FNMA POOL #800203 5% 12-01-2034	25 Mar 05	BEO CUSIP 31405VAC1	-6,318 95	6,318 95	-6,252 80	66 15	0 00	0 00	66 15	0 00	0 00
08 Oct 04				-6,318 95	6,318 95	-6,252 80	66 15	0 00	0 00	66 15	0 00	0 00
02 Feb 05	FNMA POOL #800203 5% 12-01-2034	25 Feb 05	BEO CUSIP 31405VAC1	-1,164 09	1,164 09	-1,151 90	12 19	0 00	0 00	12 19	0 00	0 00
08 Oct 04				-1,164 09	1,164 09	-1,151 90	12 19	0 00	0 00	12 19	0 00	0 00



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Account number DDF03

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

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
02 Feb 05	FNMA POOL #800328 5% 12-01-2034		-10,044 35	10,044 35	-9,937 63	106 72	0 00	0 00	0 00	106 72	0 00
25 Feb 05	BEO CUSIP 31405VD95										
08 Oct 04			-10,044 35	10,044 35	-9,937 63	106 72	0 00	0 00	0 00	106 72	0 00
04 Jan 05	FNMA POOL #800328 5% 12-01-2034		-1,062 39	1,062 39	-1,051 10	11 29	0 00	0 00	0 00	11 29	0 00
25 Jan 05	BEO CUSIP 31405VD95										
08 Oct 04			-1,062 39	1,062 39	-1,051 10	11 29	0 00	0 00	0 00	11 29	0 00
02 Mar 05	FNMA POOL #800328 5% 12-01-2034		-1,244 63	1,244 63	-1,231 41	13 22	0 00	0 00	0 00	13 22	0 00
25 Mar 05	BEO CUSIP 31405VD95										
08 Oct 04			-1,244 63	1,244 63	-1,231 41	13 22	0 00	0 00	0 00	13 22	0 00
02 Feb 05	FNMA POOL #801039 5% 11-01-2034		-1,161 31	1,161 31	-1,149 15	12 16	0 00	0 00	0 00	12 16	0 00
25 Feb 05	BEO CUSIP 31405V4Y0										
08 Oct 04			-1,161 31	1,161 31	-1,149 15	12 16	0 00	0 00	0 00	12 16	0 00
04 Jan 05	FNMA POOL #801039 5% 11-01-2034		-6,208 90	6,208 90	-6,143 90	65 00	0 00	0 00	0 00	65 00	0 00
25 Jan 05	BEO CUSIP 31405V4Y0										
08 Oct 04			-6,208 90	6,208 90	-6,143 90	65 00	0 00	0 00	0 00	65 00	0 00
02 Mar 05	FNMA POOL #801039 5% 11-01-2034		-1,603 41	1,603 41	-1,586 62	16 79	0 00	0 00	0 00	16 79	0 00
25 Mar 05	BEO CUSIP 31405V4Y0										
08 Oct 04			-1,603 41	1,603 41	-1,586 62	16 79	0 00	0 00	0 00	16 79	0 00

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Principal Paydowns</b>								
<b>Fixed income</b>								
<b>Government mortgage backed securities</b>								
<b>United States</b>								
02 Feb 05	FNMA POOL #801714 5% 10-01-2034	-3,871 55	3,871 55	-3,830 41	41 14	0 00	0 00	41 14
25 Feb 05	BEO CUSIP 31405WVVF9							0 00
08 Oct 04		-3,871 55	3,871 55	-3,830 41	41 14	0 00	0 00	41 14
04 Jan 05	FNMA POOL #801714 5% 10-01-2034	-1,185 28	1,185 28	-1,172 69	12 59	0 00	0 00	12 59
25 Jan 05	BEO CUSIP 31405WVVF9							0 00
08 Oct 04		-1,185 28	1,185 28	-1,172 69	12 59	0 00	0 00	12 59
04 Apr 05	FNMA POOL #801714 5% 10-01-2034	-4,773 55	4,773 55	-4,722 83	50 72	0 00	0 00	50 72
25 Apr 05	BEO CUSIP 31405WVVF9							0 00
08 Oct 04		-4,773 55	4,773 55	-4,722 83	50 72	0 00	0 00	50 72
02 Mar 05	FNMA POOL #801714 5% 10-01-2034	-12,243 42	12,243 42	-12,113 33	130 09	0 00	0 00	130 09
25 Mar 05	BEO CUSIP 31405WVVF9							0 00
08 Oct 04		-12,243 42	12,243 42	-12,113 33	130 09	0 00	0 00	130 09
02 Aug 05	FNMA POOL #802087 5 5% 11-01-2034	-92,042 62	92,042 62	-91,963 52	79 10	0 00	0 00	79 10
25 Aug 05	BEO CUSIP 31405XCX7							0 00
08 Apr 05		-92,042 62	92,042 62	-91,963 52	79 10	0 00	0 00	79 10
02 Jun 05	FNMA POOL #802087 5 5% 11-01-2034	-79,951 99	79,951 99	-79,883 28	68 71	0 00	0 00	68 71
27 Jun 05	BEO CUSIP 31405XCX7							0 00
08 Apr 05		-79,951 99	79,951 99	-79,883 28	68 71	0 00	0 00	68 71

STMT 157

**AR3 Additional Checks**

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DD - PIMCO

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
04 Oct 05	FNMA POOL #802087 5 5% 11-01-2034	-4,330 60	4,330 60	-4,326 88	3 72	0 00	0 00	3 72	0 00
25 Oct 05	BEO CUSIP 31405XCY7								
08 Apr 05		-4,330 60	4,330 60	-4,326 88	3 72	0 00	0 00	3 72	0 00
02 Nov 05	FNMA POOL #802087 5 5% 11-01-2034	-4,570 68	4,570 68	-4,566 75	3 93	0 00	0 00	3 93	0 00
25 Nov 05	BEO CUSIP 31405XCY7								
08 Apr 05		-4,570 68	4,570 68	-4,566 75	3 93	0 00	0 00	3 93	0 00
05 Jul 05	FNMA POOL #802087 5 5% 11-01-2034	-4,439 24	4,439 24	-4,435 43	3 81	0 00	0 00	3 81	0 00
25 Jul 05	BEO CUSIP 31405XCY7								
08 Apr 05		-4,439 24	4,439 24	-4,435 43	3 81	0 00	0 00	3 81	0 00
02 Dec 05	FNMA POOL #802087 5 5% 11-01-2034	-81,798 17	81,798 17	-81,727 88	70 29	0 00	0 00	70 29	0 00
27 Dec 05	BEO CUSIP 31405XCY7								
08 Apr 05		-81,798 17	81,798 17	-81,727 88	70 29	0 00	0 00	70 29	0 00
02 Sep 05	FNMA POOL #802087 5 5% 11-01-2034	-4,650 73	4,650 73	-4,646 73	4 00	0 00	0 00	4 00	0 00
26 Sep 05	BEO CUSIP 31405XCY7								
08 Apr 05		-4,650 73	4,650 73	-4,646 73	4 00	0 00	0 00	4 00	0 00
02 Nov 05	FNMA POOL #803371 5 5% 09-01-2035	-890 97	890 97	-896 82	-5 85	0 00	0 00	-5 85	0 00
25 Nov 05	BEO CUSIP 31405YQY0								
08 Sep 05		-890 97	890 97	-896 82	-5 85	0 00	0 00	-5 85	0 00

STMT 1ST

# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
02 Dec 05	FNMA POOL #803371 5 5% 09-01-2035	-913 03	913 03	-919 02	-5 99	0 00	0 00	0 00	-5 99	0 00	0 00
27 Dec 05	BEO CUSIP 31405YQY0										
08 Sep 05		-913 03	913 03	-919 02	-5 99	0 00	0 00	0 00	-5 99	0 00	0 00
02 Nov 05	FNMA POOL #808091 5 5% 02-01-2035	-36,562 36	36,562 36	-36,802 30	-239 94	0 00	0 00	0 00	-239 94	0 00	0 00
25 Nov 05	BEO CUSIP 31406EXU3										
08 Sep 05		-36,562 36	36,562 36	-36,802 30	-239 94	0 00	0 00	0 00	-239 94	0 00	0 00
02 Dec 05	FNMA POOL #808091 5 5% 02-01-2035	-12,230 10	12,230 10	-12,310 36	-80 26	0 00	0 00	0 00	-80 26	0 00	0 00
27 Dec 05	BEO CUSIP 31406EXU3										
08 Sep 05		-12,230 10	12,230 10	-12,310 36	-80 26	0 00	0 00	0 00	-80 26	0 00	0 00
02 Nov 05	FNMA POOL #813252 5 5% 02-01-2035	-1,784 51	1,784 51	-1,782 84	1 67	0 00	0 00	0 00	1 67	0 00	0 00
25 Nov 05	BEO CUSIP 31406LQD3										
08 Apr 05		-1,784 51	1,784 51	-1,782 84	1 67	0 00	0 00	0 00	1 67	0 00	0 00
02 Dec 05	FNMA POOL #813252 5 5% 02-01-2035	-2,948 27	2,948 27	-2,945 51	2 76	0 00	0 00	0 00	2 76	0 00	0 00
27 Dec 05	BEO CUSIP 31406LQD3										
08 Apr 05		-2,948 27	2,948 27	-2,945 51	2 76	0 00	0 00	0 00	2 76	0 00	0 00
02 Aug 05	FNMA POOL #813252 5 5% 02-01-2035	-3,371 92	3,371 92	-3,368 76	3 16	0 00	0 00	0 00	3 16	0 00	0 00
25 Aug 05	BEO CUSIP 31406LQD3										
08 Apr 05		-3,371 92	3,371 92	-3,368 76	3 16	0 00	0 00	0 00	3 16	0 00	0 00

STMT 155

**AR3 Additional Checks**

01 Jan 05 - 31 Dec 05

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

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Principal Paydowns</b>								
<b>Fixed income</b>								
<b>Government mortgage backed securities</b>								
<b>United States</b>								
02 Jun 05	FNMA POOL #813252 5 5% 02-01-2035	-1,747 63	1,747 63	-1,745 99	1 64	0 00	1 64	0 00
27 Jun 05	BEO CUSIP 31406LQD3							
08 Apr 05		-1,747 63	1,747 63	-1,745 99	1 64	0 00	1 64	0 00
04 Oct 05	FNMA POOL #813252 5 5% 02-01-2035	-2,511 45	2,511 45	-2,509 10	2 35	0 00	2 35	0 00
25 Oct 05	BEO CUSIP 31406LQD3							
08 Apr 05		-2,511 45	2,511 45	-2,509 10	2 35	0 00	2 35	0 00
05 Jul 05	FNMA POOL #813252 5 5% 02-01-2035	-1,877 33	1,877 33	-1,875 57	1 76	0 00	1 76	0 00
25 Jul 05	BEO CUSIP 31406LQD3							
08 Apr 05		-1,877 33	1,877 33	-1,875 57	1 76	0 00	1 76	0 00
02 Sep 05	FNMA POOL #813252 5 5% 02-01-2035	-3,355 84	3,355 84	-3,352 69	3 15	0 00	3 15	0 00
26 Sep 05	BEO CUSIP 31406LQD3							
08 Apr 05		-3,355 84	3,355 84	-3,352 69	3 15	0 00	3 15	0 00
02 Nov 05	FNMA POOL #815488 5 5% 03-01-2035	-12,818 44	12,818 44	-12,902 56	-84 12	0 00	-84 12	0 00
25 Nov 05	BEO CUSIP 31406N6Z2							
08 Sep 05		-12,818 44	12,818 44	-12,902 56	-84 12	0 00	-84 12	0 00
02 Dec 05	FNMA POOL #815488 5 5% 03-01-2035	-872 16	872 16	-877 88	-5 72	0 00	-5 72	0 00
27 Dec 05	BEO CUSIP 31406N6Z2							
08 Sep 05		-872 16	872 16	-877 88	-5 72	0 00	-5 72	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 05	FNMA POOL #815539 5 5% 03-01-2035	-14,534 02	14,534 02	-14,629 40	-95 38	0 00	0 00	-95 38	0 00
25 Nov 05	BEO CUSIP 31406PBG3								
08 Sep 05		-14,534 02	14,534 02	-14,629 40	-95 38	0 00	0 00	-95 38	0 00
02 Dec 05	FNMA POOL #815539 5 5% 03-01-2035	-2,801 93	2,801 93	-2,820 32	-18 39	0 00	0 00	-18 39	0 00
27 Dec 05	BEO CUSIP 31406PBG3								
08 Sep 05		-2,801 93	2,801 93	-2,820 32	-18 39	0 00	0 00	-18 39	0 00
02 Aug 05	FNMA POOL #820079 5 5% DUE	-48 99	48 99	-48 94	0 05	0 00	0 00	0 05	0 00
25 Aug 05	04-01-2035 REG CUSIP 31406UCQ9								
08 Apr 05		-48 99	48 99	-48 94	0 05	0 00	0 00	0 05	0 00
02 Nov 05	FNMA POOL #820079 5 5% DUE	-41 72	41 72	-41 68	0 04	0 00	0 00	0 04	0 00
25 Nov 05	04-01-2035 REG CUSIP 31406UCQ9								
08 Apr 05		-41 72	41 72	-41 68	0 04	0 00	0 00	0 04	0 00
02 Dec 05	FNMA POOL #820079 5 5% DUE	-44 52	44 52	-44 48	0 04	0 00	0 00	0 04	0 00
27 Dec 05	04-01-2035 REG CUSIP 31406UCQ9								
08 Apr 05		-44 52	44 52	-44 48	0 04	0 00	0 00	0 04	0 00
02 Jun 05	FNMA POOL #820079 5 5% DUE	-53 79	53 79	-53 74	0 05	0 00	0 00	0 05	0 00
27 Jun 05	04-01-2035 REG CUSIP 31406UCQ9								
08 Apr 05		-53 79	53 79	-53 74	0 05	0 00	0 00	0 05	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Cost		Proceeds	Shares/Par	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date															
<b>Principal Paydowns</b>																
<b>Fixed income</b>																
<b>Government mortgage backed securities</b>																
<b>United States</b>																
04 Oct 05		FNMA POOL #820079 5 5% DUE					-45 25	45 25		-45 25	0 04	0 00	0 00	0 04	0 00	0 00
25 Oct 05	04-01-2035	REG CUSIP 31406UCQ9														
08 Apr 05							-45 25	45 25		-45 25	0 04	0 00	0 00	0 04	0 00	0 00
05 Jul 05		FNMA POOL #820079 5 5% DUE						3,242 61		-3,239 57	3 04	0 00	0 00	3 04	0 00	0 00
25 Jul 05	04-01-2035	REG CUSIP 31406UCQ9														
08 Apr 05							-3,242 61	3,242 61		-3,239 57	3 04	0 00	0 00	3 04	0 00	0 00
02 Sep 05		FNMA POOL #820079 5 5% DUE						42 85		-42 81	0 04	0 00	0 00	0 04	0 00	0 00
26 Sep 05	04-01-2035	REG CUSIP 31406UCQ9														
08 Apr 05							-42 85	42 85		-42 81	0 04	0 00	0 00	0 04	0 00	0 00
02 Sep 05		FNMA POOL #820560 5 5% 01-01-2035						1,417 13		-1,415 80	1 33	0 00	0 00	1 33	0 00	0 00
26 Sep 05		BEO CUSIP 31406UTR9														
08 Apr 05							-1,417 13	1,417 13		-1,415 80	1 33	0 00	0 00	1 33	0 00	0 00
05 Jul 05		FNMA POOL #820560 5 5% 01-01-2035						1,311 31		-1,310 08	1 23	0 00	0 00	1 23	0 00	0 00
25 Jul 05		BEO CUSIP 31406UTR9														
08 Apr 05							-1,311 31	1,311 31		-1,310 08	1 23	0 00	0 00	1 23	0 00	0 00
02 Aug 05		FNMA POOL #820560 5 5% 01-01-2035						32,511 72		-32,481 24	30 48	0 00	0 00	30 48	0 00	0 00
25 Aug 05		BEO CUSIP 31406UTR9														
08 Apr 05							-32,511 72	32,511 72		-32,481 24	30 48	0 00	0 00	30 48	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

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Realized gain/loss

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date				Market	Market		Market	Market	
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Nov 05	FNMA POOL #820560 5 5% 01-01-2035	-1,460 53	1,460 53	-1,459 16	1 37	0 00	0 00	1 37	0 00	1 37
25 Nov 05	BEO CUSIP 31406UTR9									
08 Apr 05		-1,460 53	1,460 53	-1,459 16	1 37	0 00	0 00	1 37	0 00	1 37
02 Dec 05	FNMA POOL #820560 5 5% 01-01-2035	-15,870 25	15,870 25	-15,855 37	14 88	0 00	0 00	14 88	0 00	14 88
27 Dec 05	BEO CUSIP 31406UTR9									
08 Apr 05		-15,870 25	15,870 25	-15,855 37	14 88	0 00	0 00	14 88	0 00	14 88
02 Jun 05	FNMA POOL #820560 5 5% 01-01-2035	-17,986 22	17,986 22	-17,969 36	16 86	0 00	0 00	16 86	0 00	16 86
27 Jun 05	BEO CUSIP 31406UTR9									
08 Apr 05		-17,986 22	17,986 22	-17,969 36	16 86	0 00	0 00	16 86	0 00	16 86
04 Oct 05	FNMA POOL #820560 5 5% 01-01-2035	-16,673 04	16,673 04	-16,657 41	15 63	0 00	0 00	15 63	0 00	15 63
25 Oct 05	BEO CUSIP 31406UTR9									
08 Apr 05		-16,673 04	16,673 04	-16,657 41	15 63	0 00	0 00	15 63	0 00	15 63
02 Sep 05	FNMA POOL #823854 5 5% 05-01-2035	-18,015 61	18,015 61	-17,998 72	16 89	0 00	0 00	16 89	0 00	16 89
26 Sep 05	BEO CUSIP 31408YH78									
08 Apr 05		-18,015 61	18,015 61	-17,998 72	16 89	0 00	0 00	16 89	0 00	16 89
05 Jul 05	FNMA POOL #823854 5 5% 05-01-2035	-3,362 25	3,362 25	-3,359 10	3 15	0 00	0 00	3 15	0 00	3 15
25 Jul 05	BEO CUSIP 31406YH78									
08 Apr 05		-3,362 25	3,362 25	-3,359 10	3 15	0 00	0 00	3 15	0 00	3 15



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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Principal Paydowns</b>								
<b>Fixed income</b>								
<b>Government mortgage backed securities</b>								
<b>United States</b>								
02 Aug 05	FNMA POOL #823854 5 5% 05-01-2035	-5,157 06	5,157 06	-5,152 23	4 83	0 00	4 83	0 00
25 Aug 05	BEO CUSIP 31406YH78							
08 Apr 05		-5,157 06	5,157 06	-5,152 23	4 83	0 00	4 83	0 00
02 Nov 05	FNMA POOL #823854 5 5% 05-01-2035	-8,820 18	8,820 18	-8,811 91	8 27	0 00	8 27	0 00
25 Nov 05	BEO CUSIP 31406YH78							
08 Apr 05		-8,820 18	8,820 18	-8,811 91	8 27	0 00	8 27	0 00
02 Dec 05	FNMA POOL #823854 5 5% 05-01-2035	-26,027 83	26,027 83	-26,003 43	24 40	0 00	24 40	0 00
27 Dec 05	BEO CUSIP 31406YH78							
08 Apr 05		-26,027 83	26,027 83	-26,003 43	24 40	0 00	24 40	0 00
02 Jun 05	FNMA POOL #823854 5 5% 05-01-2035	-9,894 27	9,894 27	-9,884 99	9 28	0 00	9 28	0 00
27 Jun 05	BEO CUSIP 31406YH78							
08 Apr 05		-9,894 27	9,894 27	-9,884 99	9 28	0 00	9 28	0 00
04 Oct 05	FNMA POOL #823854 5 5% 05-01-2035	-26,677 00	26,677 00	-26,651 99	25 01	0 00	25 01	0 00
25 Oct 05	BEO CUSIP 31406YH78							
08 Apr 05		-26,677 00	26,677 00	-26,651 99	25 01	0 00	25 01	0 00
04 Oct 05	FNMA POOL #824277 5 5% 05-01-2035	-2,033 71	2,033 71	-2,031 80	1 91	0 00	1 91	0 00
25 Oct 05	BEO CUSIP 31406YXE5							
08 Apr 05		-2,033 71	2,033 71	-2,031 80	1 91	0 00	1 91	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
02 Sep 05	FNMA POOL #824277 5 5% 05-01-2035	-9,063 66	9,063 66	-9,055 16	8 50	0 00	0 00	0 00	8 50	0 00	0 00
26 Sep 05	BEO CUSIP 31406YXE5										
08 Apr 05		-9,063 66	9,063 66	-9,055 16	8 50	0 00	0 00	0 00	8 50	0 00	0 00
05 Jul 05	FNMA POOL #824277 5 5% 05-01-2035	-331 09	331 09	-330 78	0 31	0 00	0 00	0 00	0 31	0 00	0 00
25 Jul 05	BEO CUSIP 31406YXE5										
08 Apr 05		-331 09	331 09	-330 78	0 31	0 00	0 00	0 00	0 31	0 00	0 00
02 Aug 05	FNMA POOL #824277 5 5% 05-01-2035	-292 97	292 97	-292 70	0 27	0 00	0 00	0 00	0 27	0 00	0 00
25 Aug 05	BEO CUSIP 31406YXE5										
08 Apr 05		-292 97	292 97	-292 70	0 27	0 00	0 00	0 00	0 27	0 00	0 00
02 Nov 05	FNMA POOL #824277 5 5% 05-01-2035	-322 68	322 68	-322 38	0 30	0 00	0 00	0 00	0 30	0 00	0 00
25 Nov 05	BEO CUSIP 31406YXE5										
08 Apr 05		-322 68	322 68	-322 38	0 30	0 00	0 00	0 00	0 30	0 00	0 00
02 Dec 05	FNMA POOL #824277 5 5% 05-01-2035	-283 98	283 98	-283 71	0 27	0 00	0 00	0 00	0 27	0 00	0 00
27 Dec 05	BEO CUSIP 31406YXE5										
08 Apr 05		-283 98	283 98	-283 71	0 27	0 00	0 00	0 00	0 27	0 00	0 00
02 Jun 05	FNMA POOL #824277 5 5% 05-01-2035	-247 78	247 78	-247 55	0 23	0 00	0 00	0 00	0 23	0 00	0 00
27 Jun 05	BEO CUSIP 31406YXE5										
08 Apr 05		-247 78	247 78	-247 55	0 23	0 00	0 00	0 00	0 23	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		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
04 Oct 05	FNMA POOL #824534 5 5% 06-01-2035	-741 72	741 72	-741 02	0 00	0 70	0 00	0 70	0 00
25 Oct 05	BEO CUSIP 31407ABB6								
08 Apr 05		-741 72	741 72	-741 02	0 00	0 70	0 00	0 70	0 00
02 Sep 05	FNMA POOL #824534 5 5% 06-01-2035	-812 04	812 04	-811 28	0 00	0 76	0 00	0 76	0 00
26 Sep 05	BEO CUSIP 31407ABB6								
08 Apr 05		-812 04	812 04	-811 28	0 00	0 76	0 00	0 76	0 00
05 Jul 05	FNMA POOL #824534 5 5% 06-01-2035	-836 89	836 89	-836 11	0 00	0 78	0 00	0 78	0 00
25 Jul 05	BEO CUSIP 31407ABB6								
08 Apr 05		-836 89	836 89	-836 11	0 00	0 78	0 00	0 78	0 00
02 Aug 05	FNMA POOL #824534 5 5% 06-01-2035	-1,035 45	1,035 45	-1,034 48	0 00	0 97	0 00	0 97	0 00
25 Aug 05	BEO CUSIP 31407ABB6								
08 Apr 05		-1,035 45	1,035 45	-1,034 48	0 00	0 97	0 00	0 97	0 00
02 Nov 05	FNMA POOL #824534 5 5% 06-01-2035	-802 67	802 67	-801 92	0 00	0 75	0 00	0 75	0 00
25 Nov 05	BEO CUSIP 31407ABB6								
08 Apr 05		-802 67	802 67	-801 92	0 00	0 75	0 00	0 75	0 00
02 Dec 05	FNMA POOL #824534 5 5% 06-01-2035	-806 00	806 00	-805 24	0 00	0 76	0 00	0 76	0 00
27 Dec 05	BEO CUSIP 31407ABB6								
08 Apr 05		-806 00	806 00	-805 24	0 00	0 76	0 00	0 76	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Government mortgage backed securities</b>											
<b>United States</b>											
02 Jun 05	FNMA POOL #824534 5 5% 06-01-2035	-28,393 10	28,393 10	-28,366 48	26 62	0 00	0 00	26 62	0 00	26 62	0 00
27 Jun 05	BEO CUSIP 31407ABB6										
08 Apr 05		-28,393 10	28,393 10	-28,366 48	26 62	0 00	0 00	26 62	0 00	26 62	0 00
02 Jun 05	FNMA POOL #824631 5 5% 05-01-2035	-168 68	168 68	-168 52	0 16	0 00	0 00	0 16	0 00	0 16	0 00
27 Jun 05	BEO CUSIP 31407AEC1										
08 Apr 05		-168 68	168 68	-168 52	0 16	0 00	0 00	0 16	0 00	0 16	0 00
04 Oct 05	FNMA POOL #824631 5 5% 05-01-2035	-158 41	158 41	-158 26	0 15	0 00	0 00	0 15	0 00	0 15	0 00
25 Oct 05	BEO CUSIP 31407AEC1										
08 Apr 05		-158 41	158 41	-158 26	0 15	0 00	0 00	0 15	0 00	0 15	0 00
02 Sep 05	FNMA POOL #824631 5 5% 05-01-2035	-162 67	162 67	-162 52	0 15	0 00	0 00	0 15	0 00	0 15	0 00
26 Sep 05	BEO CUSIP 31407AEC1										
08 Apr 05		-162 67	162 67	-162 52	0 15	0 00	0 00	0 15	0 00	0 15	0 00
05 Jul 05	FNMA POOL #824631 5 5% 05-01-2035	-1,687 55	1,687 55	-1,685 97	1 58	0 00	0 00	1 58	0 00	1 58	0 00
25 Jul 05	BEO CUSIP 31407AEC1										
08 Apr 05		-1,687 55	1,687 55	-1,685 97	1 58	0 00	0 00	1 58	0 00	1 58	0 00
02 Aug 05	FNMA POOL #824631 5 5% 05-01-2035	-162 27	162 27	-162 12	0 15	0 00	0 00	0 15	0 00	0 15	0 00
25 Aug 05	BEO CUSIP 31407AEC1										
08 Apr 05		-162 27	162 27	-162 12	0 15	0 00	0 00	0 15	0 00	0 15	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Nov 05	FNMA POOL #824631 5 5% 05-01-2035	-159 48	159 48	-159 33	0 15	0 00	0 00	0 15	0 00	0 00
25 Nov 05	BEO CUSIP 31407AEC1									
08 Apr 05		-159 48	159 48	-159 33	0 15	0 00	0 00	0 15	0 00	0 00
02 Dec 05	FNMA POOL #824631 5 5% 05-01-2035	-5,906 68	5,906 68	-5,901 14	5 54	0 00	0 00	5 54	0 00	0 00
27 Dec 05	BEO CUSIP 31407AEC1									
08 Apr 05		-5,906 68	5,906 68	-5,901 14	5 54	0 00	0 00	5 54	0 00	0 00
02 Nov 05	FNMA POOL #829671 5 5% 08-01-2035	-799 54	799 54	-804 79	-5 25	0 00	0 00	-5 25	0 00	0 00
25 Nov 05	BEO CUSIP 31407FW89									
08 Sep 05		-799 54	799 54	-804 79	-5 25	0 00	0 00	-5 25	0 00	0 00
02 Dec 05	FNMA POOL #829671 5 5% 08-01-2035	-809 56	809 56	-814 87	-5 31	0 00	0 00	-5 31	0 00	0 00
27 Dec 05	BEO CUSIP 31407FW89									
08 Sep 05		-809 56	809 56	-814 87	-5 31	0 00	0 00	-5 31	0 00	0 00
02 Dec 05	FNMA POOL #836148 5% 10-01-2035	-6,490 29	6,490 29	-6,339 19	151 10	0 00	0 00	151 10	0 00	0 00
27 Dec 05	BEO CUSIP 31407N5H2									
04 Oct 05		-6,490 29	6,490 29	-6,339 19	151 10	0 00	0 00	151 10	0 00	0 00
02 Nov 05	FNMA POOL #836148 5% 10-01-2035	-9,458 21	9,458 21	-9,238 01	220 20	0 00	0 00	220 20	0 00	0 00
25 Nov 05	BEO CUSIP 31407N5H2									
04 Oct 05		-9,458 21	9,458 21	-9,238 01	220 20	0 00	0 00	220 20	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Principal Paydowns

#### Fixed income

#### Government mortgage backed securities

##### United States

02 Dec 05	FNMA POOL #838004 5 5% 10-01-2035	-548 62	548 62	-551 53	-2 91	0 00	0 00	-2 91	0 00
27 Dec 05	BEO CUSIP 31407RAD6								
25 Aug 05		-548 62	548 62	-551 53	-2 91	0 00	0 00	-2 91	0 00
02 Nov 05	FNMA POOL #838004 5 5% 10-01-2035	-532 80	532 80	-535 63	-2 83	0 00	0 00	-2 83	0 00
25 Nov 05	BEO CUSIP 31407RAD6								
25 Aug 05		-532 80	532 80	-535 63	-2 83	0 00	0 00	-2 83	0 00
02 Dec 05	FNMA POOL #838532 5 5% 09-01-2035	-1,116 63	1,116 63	-1,122 56	-5 93	0 00	0 00	-5 93	0 00
27 Dec 05	BEO CUSIP 31407RSV7								
25 Aug 05		-1,116 63	1,116 63	-1,122 56	-5 93	0 00	0 00	-5 93	0 00
02 Nov 05	FNMA POOL #838532 5 5% 09-01-2035	-1,253 99	1,253 99	-1,260 65	-6 66	0 00	0 00	-6 66	0 00
25 Nov 05	BEO CUSIP 31407RSV7								
25 Aug 05		-1,253 99	1,253 99	-1,260 65	-6 66	0 00	0 00	-6 66	0 00
10 Nov 05	SMALL BUSINESS ADMIN GTD	-7,037 63	7,037 63	-7,037 63	0 00	0 00	0 00	0 00	0 00
10 Nov 05	PARTN CTFS SER SBIC-PS 2004-10A								
	4 504 02-01-2014 REG CUSIP								
	831641DS1								
18 Feb 04		-7,037 63	7,037 63	-7,037 63	0 00	0 00	0 00	0 00	0 00
10 Aug 05	SMALL BUSINESS ADMIN GTD	-8,334 55	8,334 55	-8,334 55	0 00	0 00	0 00	0 00	0 00
10 Aug 05	PARTN CTFS SER SBIC-PS 2004-10A								
	4 504 02-01-2014 REG CUSIP								
	831641DS1								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Realized gain/loss	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
18 Feb 04		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 May 05	SMALL BUSINESS ADMIN GTD								
10 May 05	PARTN CTFS SER SBIC-PS 2004-10A	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	4 504 02-01-2014 REG CUSIP								
	831641DS1								
18 Feb 04		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Feb 05	SMALL BUSINESS ADMIN GTD								
10 Feb 05	PARTN CTFS SER SBIC-PS 2004-10A	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	4 504 02-01-2014 REG CUSIP								
	831641DS1								
18 Feb 04		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total United States</b>		<b>-7,868.37</b>	<b>3,489.87</b>	<b>-7,868.37</b>	<b>3,489.87</b>	<b>0.00</b>	<b>-7,868.37</b>	<b>3,489.87</b>	<b>3,489.87</b>
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
25 Feb 05	CMO C-BASS TR 2002-CB6 MTG LN								
25 Feb 05	ASSET BKD CTF 2-A1 DUE	-2.28	0.00	-2.28	0.00	0.00	-2.28	0.00	0.00
	02-25-2033/10-25-2005 REG CUSIP								
	12489WFZ2								
25 Apr 04		-2.28	0.00	-2.28	0.00	0.00	-2.28	0.00	0.00
25 Jul 05	CMO C-BASS TR 2002-CB6 MTG LN								
25 Jul 05	ASSET BKD CTF 2-A1 DUE	0.00	-2.35	0.00	-2.35	0.00	0.00	-2.35	-2.35
	02-25-2033/10-25-2005 REG CUSIP								
	12489WFZ2								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Non-government backed c.m.o.s</b>												
<b>United States</b>												
26 Apr 04				-939 66	939 66	-942 01	0 00	-2 35	0 00	0 00	0 00	-2 35
25 Sep 05	CMO C-BASS TR 2002-CB6 MTG LN			-241 44	241 44	-242 05	0 00	-0 61	0 00	0 00	0 00	-0 61
26 Sep 05	ASSET BKD CTF 2-A1 DUE 02-25-2033/10-25-2005 REG CUSIP 12489WFZ2			-241 44	241 44	-242 05	0 00	-0 61	0 00	0 00	0 00	-0 61
25 Jan 05	CMO C-BASS TR 2002-CB6 MTG LN			-955 37	955 37	-957 76	-2 39	0 00	0 00	-2 39	0 00	0 00
25 Jan 05	ASSET BKD CTF 2-A1 DUE 02-25-2033/10-25-2005 REG CUSIP 12489WFZ2			-955 37	955 37	-957 76	-2 39	0 00	0 00	-2 39	0 00	0 00
26 Apr 04				-955 37	955 37	-957 76	-2 39	0 00	0 00	-2 39	0 00	0 00
25 Aug 05	CMO C-BASS TR 2002-CB6 MTG LN			-372 94	372 94	-373 87	0 00	-0 93	0 00	0 00	0 00	-0 93
25 Aug 05	ASSET BKD CTF 2-A1 DUE 02-25-2033/10-25-2005 REG CUSIP 12489WFZ2			-372 94	372 94	-373 87	0 00	-0 93	0 00	0 00	0 00	-0 93
26 Apr 04				-372 94	372 94	-373 87	0 00	-0 93	0 00	0 00	0 00	-0 93
25 Apr 05	CMO C-BASS TR 2002-CB6 MTG LN			-276 60	276 60	-277 29	-0 69	0 00	0 00	-0 69	0 00	0 00
25 Apr 05	ASSET BKD CTF 2-A1 DUE 02-25-2033/10-25-2005 REG CUSIP 12489WFZ2			-276 60	276 60	-277 29	-0 69	0 00	0 00	-0 69	0 00	0 00
26 Apr 04				-276 60	276 60	-277 29	-0 69	0 00	0 00	-0 69	0 00	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	Total
<b>Principal Paydowns</b>											
<b>Fixed income</b>											
<b>Non-government backed c.m.o.s</b>											
<b>United States</b>											
25 Mar 05	CMO C-BASS TR 2002-CB6 MTG LN		-78 51	78 51	-78 71	-0 20	0 00	0 00	0 00	-0 20	0 00
25 Mar 05	ASSET BKD CTF 2-A1 DUE										
	02-25-2033/10-25-2005 REG CUSIP										
	12489WFZ2										
26 Apr 04			-78 51	78 51	-78 71	-0 20	0 00	0 00	0 00	-0 20	0 00
25 Jun 05	CMO C-BASS TR 2002-CB6 MTG LN		-793 48	793 48	-795 46	0 00	-1 98	0 00	0 00	0 00	-1 98
27 Jun 05	ASSET BKD CTF 2-A1 DUE										
	02-25-2033/10-25-2005 REG CUSIP										
	12489WFZ2										
26 Apr 04			-793 48	793 48	-795 46	0 00	-1 98	0 00	0 00	0 00	-1 98
25 May 05	CMO C-BASS TR 2002-CB6 MTG LN		-119 79	119 79	-120 09	0 00	-0 30	0 00	0 00	0 00	-0 30
25 May 05	ASSET BKD CTF 2-A1 DUE										
	02-25-2033/10-25-2005 REG CUSIP										
	12489WFZ2										
26 Apr 04			-119 79	119 79	-120 09	0 00	-0 30	0 00	0 00	0 00	-0 30
25 Jul 05	CMO CWBMS INC 2004-7 MTG		-1,409 17	1,409 17	-1,409 17	0 00	0 00	0 00	0 00	0 00	0 00
25 Jul 05	PASSTHRU CTF CL5-A-2 VAR DUE										
	05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04			-1,409 17	1,409 17	-1,409 17	0 00	0 00	0 00	0 00	0 00	0 00
25 Sep 05	CMO CWBMS INC 2004-7 MTG		-2,026 78	2,026 78	-2,026 78	0 00	0 00	0 00	0 00	0 00	0 00
26 Sep 05	PASSTHRU CTF CL5-A-2 VAR DUE										
	05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04			-2,026 78	2,026 78	-2,026 78	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Principal Paydowns

#### Fixed income

#### Non-government backed c.m.o.s

#### United States

25 Aug 05	CMO CWBMS INC 2004-7 MTG	-1,305 64	1,305 64	-1,305 64	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Aug 05	PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04		-1,305 64	1,305 64	-1,305 64	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Dec 05	CMO CWBMS INC 2004-7 MTG	-1,109 72	1,109 72	-1,109 72	0 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Dec 05	PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04		-1,109 72	1,109 72	-1,109 72	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Jun 05	CMO CWBMS INC 2004-7 MTG	-1,796 88	1,796 88	-1,796 88	0 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 05	PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04		-1,796 88	1,796 88	-1,796 88	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	CMO CWBMS INC 2004-7 MTG	-2,350 35	2,350 35	-2,350 35	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04		-2,350 35	2,350 35	-2,350 35	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Oct 05	CMO CWBMS INC 2004-7 MTG	-2,131 81	2,131 81	-2,131 81	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Oct 05	PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1										
15 Mar 04		-2,131 81	2,131 81	-2,131 81	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Feb 05	CMO CWBMS INC 2004-7 MTG	-1,657 91	1,657 91	-1,657 91	0 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Feb 05	PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1										

### Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Non-government backed c.m.o.s</b>										
<b>United States</b>										
15 Mar 04			-1,657 91	1,657 91	-1,657 91	0 00	0 00	0 00	0 00	0 00
02 Dec 04	CMO CWBMS INC 2004-7 MTG									
27 Dec 04	PASSTHRU CTF CL5-A-2 VAR DUE		-971 83	971 83	-971 83	0 00	0 00	0 00	0 00	0 00
	05-25-2034 REG CUSIP 12669FXQ1									
15 Mar 04			-971 83	971 83	-971 83	0 00	0 00	0 00	0 00	0 00
25 Mar 05	CMO CWBMS INC 2004-7 MTG			2,298 19	-2,298 19	0 00	0 00	0 00	0 00	0 00
25 Mar 05	PASSTHRU CTF CL5-A-2 VAR DUE		-2,298 19							
	05-25-2034 REG CUSIP 12669FXQ1									
15 Mar 04			-2,298 19	2,298 19	-2,298 19	0 00	0 00	0 00	0 00	0 00
25 Apr 05	CMO CWBMS INC 2004-7 MTG			3,150 01	-3,150 01	0 00	0 00	0 00	0 00	0 00
25 Apr 05	PASSTHRU CTF CL5-A-2 VAR DUE		-3,150 01							
	05-25-2034 REG CUSIP 12669FXQ1									
15 Mar 04			-3,150 01	3,150 01	-3,150 01	0 00	0 00	0 00	0 00	0 00
25 Jan 05	CMO CWBMS INC 2004-7 MTG			1,018 34	-1,018 34	0 00	0 00	0 00	0 00	0 00
25 Jan 05	PASSTHRU CTF CL5-A-2 VAR DUE		-1,018 34							
	05-25-2034 REG CUSIP 12669FXQ1									
15 Mar 04			-1,018 34	1,018 34	-1,018 34	0 00	0 00	0 00	0 00	0 00
02 Dec 04	CMO CWBMS INC 2004-7 MTG			-971 83	971 83	0 00	0 00	0 00	0 00	0 00
27 Dec 04	PASSTHRU CTF CL5-A-2 VAR DUE		971 83							
	05-25-2034 REG CUSIP 12669FXQ1									
15 Mar 04			971 83	-971 83	971 83	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		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

### Principal Paydowns

#### Fixed income

#### Non-government backed c.m.o.s

#### United States

02 Nov 05	CMO CWBMS INC 2004-7 MTG PASSTHRU CTF CL5-A-2 VAR DUE 05-25-2034 REG CUSIP 12669FXQ1	-1,878 52	1,878 52	-1,878 52	0 00	0 00	0 00	0 00	0 00	0 00
15 Mar 04		-1,878 52	1,878 52	-1,878 52	0 00	0 00	0 00	0 00	0 00	0 00
19 Jul 05	CMO CWBMS INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0	-2,522 63	2,522 63	-2,532 88	-10 25	0 00	0 00	-10 25	0 00	0 00
02 Nov 04		-2,522 63	2,522 63	-2,532 88	-10 25	0 00	0 00	-10 25	0 00	0 00
19 Mar 05	CMO CWBMS INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0	-1,225 70	1,225 70	-1,230 68	-4 98	0 00	0 00	-4 98	0 00	0 00
21 Mar 05		-1,225 70	1,225 70	-1,230 68	-4 98	0 00	0 00	-4 98	0 00	0 00
02 Nov 04		-1,225 70	1,225 70	-1,230 68	-4 98	0 00	0 00	-4 98	0 00	0 00
02 Dec 05	CMO CWBMS INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0	-2,077 67	2,077 67	-2,086 11	0 00	-8 44	0 00	0 00	-8 44	-8 44
19 Dec 05		-2,077 67	2,077 67	-2,086 11	0 00	-8 44	0 00	0 00	-8 44	-8 44
02 Nov 04		-2,077 67	2,077 67	-2,086 11	0 00	-8 44	0 00	0 00	-8 44	-8 44
19 Oct 05	CMO CWBMS INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0	-2,203 25	2,203 25	-2,212 20	-8 95	0 00	0 00	-8 95	0 00	0 00
19 Oct 05		-2,203 25	2,203 25	-2,212 20	-8 95	0 00	0 00	-8 95	0 00	0 00
02 Nov 04		-2,203 25	2,203 25	-2,212 20	-8 95	0 00	0 00	-8 95	0 00	0 00
19 Aug 05	CMO CWBMS INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0	-1,804 79	1,804 79	-1,812 12	-7 33	0 00	0 00	-7 33	0 00	0 00
19 Aug 05		-1,804 79	1,804 79	-1,812 12	-7 33	0 00	0 00	-7 33	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	Total
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Non-government backed c.m.o.s</b>										
<b>United States</b>										
02 Nov 04			-1,804.79	1,804.79	-1,812.12	-7.33	0.00	0.00	-7.33	0.00
19 Nov 05	CMO CWMBMS INC SERIES 2002-30		-1,772.15	1,772.15	-1,779.35	0.00	-7.20	0.00	0.00	-7.20
21 Nov 05	CLASS-M 3 9184 DUE 10-19-2032									
	BEO CUSIP 12669DFF0									
02 Nov 04			-1,772.15	1,772.15	-1,779.35	0.00	-7.20	0.00	0.00	-7.20
19 Jan 05	CMO CWMBMS INC SERIES 2002-30		-1,625.61	1,625.61	-1,632.21	-6.60	0.00	0.00	-6.60	0.00
19 Jan 05	CLASS-M 3 9184 DUE 10-19-2032									
	BEO CUSIP 12669DFF0									
02 Nov 04			-1,625.61	1,625.61	-1,632.21	-6.60	0.00	0.00	-6.60	0.00
19 May 05	CMO CWMBMS INC SERIES 2002-30		-776.86	776.86	-780.02	-3.16	0.00	0.00	-3.16	0.00
19 May 05	CLASS-M 3 9184 DUE 10-19-2032									
	BEO CUSIP 12669DFF0									
02 Nov 04			-776.86	776.86	-780.02	-3.16	0.00	0.00	-3.16	0.00
02 Jun 05	CMO CWMBMS INC SERIES 2002-30		-1,190.83	1,190.83	-1,195.67	-4.84	0.00	0.00	-4.84	0.00
20 Jun 05	CLASS-M 3 9184 DUE 10-19-2032									
	BEO CUSIP 12669DFF0									
02 Nov 04			-1,190.83	1,190.83	-1,195.67	-4.84	0.00	0.00	-4.84	0.00
19 Feb 05	CMO CWMBMS INC SERIES 2002-30		-1,851.91	1,851.91	-1,859.43	-7.52	0.00	0.00	-7.52	0.00
22 Feb 05	CLASS-M 3 9184 DUE 10-19-2032									
	BEO CUSIP 12669DFF0									
02 Nov 04			-1,851.91	1,851.91	-1,859.43	-7.52	0.00	0.00	-7.52	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Principal Paydowns</b>								
<b>Fixed income</b>								
<b>Non-government backed c.m.o.s</b>								
<b>United States</b>								
19 Apr 05	CMO CWMB INC SERIES 2002-30	-886 60	886 60	-890 20	-3 60	0 00	-3 60	0 00
19 Apr 05	CLASS-M 3 9184 DUE 10-19-2032							
	BEO CUSIP 12669DFF0							
02 Nov 04		-886 60	886 60	-890 20	-3 60	0 00	-3 60	0 00
02 Sep 05	CMO CWMB INC SERIES 2002-30	-897 31	897 31	-900 96	-3 65	0 00	-3 65	0 00
19 Sep 05	CLASS-M 3 9184 DUE 10-19-2032							
	BEO CUSIP 12669DFF0							
02 Nov 04		-897 31	897 31	-900 96	-3 65	0 00	-3 65	0 00
25 Dec 05	CMO FHLMC PREASSIGN 00774 DUE	-3,735 54	3,735 54	-3,748 38	-12 84	0 00	-12 84	0 00
27 Dec 05	02-25-2045REG CUSIP 31395M2F5							
28 Nov 05		-3,735 54	3,735 54	-3,748 38	-12 84	0 00	-12 84	0 00
25 Dec 05	CMO GS MTG SECS CORP SER	-2,493 04	2,493 04	-2,478 24	14 80	0 00	14 80	0 00
27 Dec 05	2005-AR6 CL 2A14 53955% DUE							
	09-25-2035/10-25-2005 REG SEDOL							
	B0MTJR4							
15 Sep 05		-2,493 04	2,493 04	-2,478 24	14 80	0 00	14 80	0 00
25 Oct 05	CMO GS MTG SECS CORP SER	-2,979 49	2,979 49	-2,961 80	17 69	0 00	17 69	0 00
25 Oct 05	2005-AR6 CL 2A14 53955% DUE							
	09-25-2035/10-25-2005 REG SEDOL							
	B0MTJR4							
15 Sep 05		-2,979 49	2,979 49	-2,961 80	17 69	0 00	17 69	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Principal Paydowns

#### Fixed income

#### Non-government backed c.m.o.s

#### United States

02 Nov 05	CMO GS MTG SECS CORP SER		-2,953 35	2,953 35	-2,935 81	17 54	0 00	0 00	17 54	0 00
25 Nov 05	2005-AR6 CL 2A14 53955% DUE									
	09-25-2035/10-25-2005 REG SEDOL									
	B0MTJR4									
	15 Sep 05		-2,953 35	2,953 35	-2,935 81	17 54	0 00	0 00	17 54	0 00
25 Feb 05	CMO WASHINGTON MUT MTG TR		-26,058 16	26,058 16	-26,066 30	-8 14	0 00	0 00	-8 14	0 00
25 Feb 05	2003-R1 MTG PASS THRU CTF CL									
	A-1 DUE 12-25-2027 REG CUSIP									
	93934EAA3									
	19 Oct 04		-26,058 16	26,058 16	-26,066 30	-8 14	0 00	0 00	-8 14	0 00
25 Apr 05	CMO WASHINGTON MUT MTG TR		-28,751 24	28,751 24	-28,760 22	-8 98	0 00	0 00	-8 98	0 00
25 Apr 05	2003-R1 MTG PASS THRU CTF CL									
	A-1 DUE 12-25-2027 REG CUSIP									
	93934EAA3									
	19 Oct 04		-28,751 24	28,751 24	-28,760 22	-8 98	0 00	0 00	-8 98	0 00
25 Jan 05	CMO WASHINGTON MUT MTG TR		-35,781 29	35,781 29	-35,792 47	-11 18	0 00	0 00	-11 18	0 00
25 Jan 05	2003-R1 MTG PASS THRU CTF CL									
	A-1 DUE 12-25-2027 REG CUSIP									
	93934EAA3									
	19 Oct 04		-35,781 29	35,781 29	-35,792 47	-11 18	0 00	0 00	-11 18	0 00
25 May 05	CMO WASHINGTON MUT MTG TR		-18,677 55	18,677 55	-18,683 39	-5 84	0 00	0 00	-5 84	0 00
25 May 05	2003-R1 MTG PASS THRU CTF CL									
	A-1 DUE 12-25-2027 REG CUSIP									
	93934EAA3									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Translation	Realized gain/loss	
							Short Term	Long Term	Total		Short Term	Long Term
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Non-government backed c.m.o.s</b>												
<b>United States</b>												
	19 Oct 04			-18,677 55	18,677 55	-18,683 39	-5 84	0 00	0 00	0 00	-5 84	0 00
25 Mar 05		CMO WASHINGTON MUT MTG TR										
25 Mar 05		2003-R1 MTG PASS THRU CTF CL		-20,499 43	20,499 43	-20,505 84	-6 41	0 00	0 00	0 00	-6 41	0 00
		A-1 DUE 12-25-2027 REG CUSIP										
		93934EAA3										
	19 Oct 04			-20,499 43	20,499 43	-20,505 84	-6 41	0 00	0 00	0 00	-6 41	0 00
25 Jul 05		CMO WASHINGTON MUT MTG TR										
25 Jul 05		2003-R1 MTG PASS THRU CTF CL		-28,526 05	28,526 05	-28,534 96	-8 91	0 00	0 00	0 00	-8 91	0 00
		A-1 DUE 12-25-2027 REG CUSIP										
		93934EAA3										
	19 Oct 04			-28,526 05	28,526 05	-28,534 96	-8 91	0 00	0 00	0 00	-8 91	0 00
25 Oct 05		CMO WASHINGTON MUT MTG TR										
25 Oct 05		2003-R1 MTG PASS THRU CTF CL		-20,880 76	20,880 76	-20,887 29	0 00	-6 53	0 00	0 00	0 00	-6 53
		A-1 DUE 12-25-2027 REG CUSIP										
		93934EAA3										
	19 Oct 04			-20,880 76	20,880 76	-20,887 29	0 00	-6 53	0 00	0 00	0 00	-6 53
25 Sep 05		CMO WASHINGTON MUT MTG TR										
26 Sep 05		2003-R1 MTG PASS THRU CTF CL		-25,920 77	25,920 77	-25,928 87	-8 10	0 00	0 00	0 00	-8 10	0 00
		A-1 DUE 12-25-2027 REG CUSIP										
		93934EAA3										
	19 Oct 04			-25,920 77	25,920 77	-25,928 87	-8 10	0 00	0 00	0 00	-8 10	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
							Short Term	Long Term			Short Term	Long Term
<b>Principal Paydowns</b>												
<b>Fixed income</b>												
<b>Non-government backed c.m.o.s</b>												
<b>United States</b>												
25 Jun 05	CMO WASHINGTON MUT MTG TR			-18,293 51	18,293 51	-18,299 23	-5 72	0 00	0 00	0 00	-5 72	0 00
27 Jun 05	2003-R1 MTG PASS THRU CTF CL											
	A-1 DUE 12-25-2027 REG CUSIP											
	93934EAA3											
19 Oct 04				-18,293 51	18,293 51	-18,299 23	-5 72	0 00	0 00	0 00	-5 72	0 00
25 Dec 05	CMO WASHINGTON MUT MTG TR			-16,783 61	16,783 61	-16,788 85	0 00	-5 24	0 00	0 00	0 00	-5 24
27 Dec 05	2003-R1 MTG PASS THRU CTF CL											
	A-1 DUE 12-25-2027 REG CUSIP											
	93934EAA3											
19 Oct 04				-16,783 61	16,783 61	-16,788 85	0 00	-5 24	0 00	0 00	0 00	-5 24
25 Aug 05	CMO WASHINGTON MUT MTG TR			-15,026 93	15,026 93	-15,031 63	-4 70	0 00	0 00	0 00	-4 70	0 00
25 Aug 05	2003-R1 MTG PASS THRU CTF CL											
	A-1 DUE 12-25-2027 REG CUSIP											
	93934EAA3											
19 Oct 04				-15,026 93	15,026 93	-15,031 63	-4 70	0 00	0 00	0 00	-4 70	0 00
25 Nov 05	CMO WASHINGTON MUT MTG TR			-21,177 57	21,177 57	-21,184 19	0 00	-6 62	0 00	0 00	0 00	-6 62
25 Nov 05	2003-R1 MTG PASS THRU CTF CL											
	A-1 DUE 12-25-2027 REG CUSIP											
	93934EAA3											
19 Oct 04				-21,177 57	21,177 57	-21,184 19	0 00	-6 62	0 00	0 00	0 00	-6 62
<b>Total United States</b>					<b>334,195.65</b>	<b>-334,333.08</b>	<b>-97.23</b>	<b>-40.20</b>	<b>0.00</b>	<b>0.00</b>	<b>-97.23</b>	<b>-40.20</b>

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Cost	Market	Translation	Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term
<i>Principal Paydowns</i>						
	Total ST translation gain/loss for fixed income			0.00		
	Total LT translation gain/loss for fixed income			0.00		
	Total realized gains for fixed income		6,952.01	5,207.94	6,952.01	5,207.94
	Total realized losses for fixed income		-14,691.56	-120.64	-14,691.56	-120.64
	<b>Total Fixed Income</b>	<b>-4,522,724.36</b>	<b>-7,739.55</b>	<b>5,087.30</b>	<b>-7,739.55</b>	<b>5,087.30</b>
	<b>Total Principal Paydowns</b>	<b>-4,522,724.36</b>	<b>-7,739.55</b>	<b>5,087.30</b>	<b>-7,739.55</b>	<b>5,087.30</b>

## Future Receipts

### Fixed income

### Fixed income derivatives - futures

#### Germany

05 Jan 05	EURO-BOBL FUTURE 10/03/2005		0.00	0.00	0.00	0.00
05 Jan 05	SEDOL 914168W	4,801,038.52				
	<b>Total Germany</b>	<b>-4,801,038.52</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

#### United States

29 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP		13,437.50	0.00	13,437.50	0.00
29 Nov 05	999599GHO	1,106,562.50				
	<b>Total United States</b>	<b>1,106,562.50</b>	<b>13,437.50</b>	<b>0.00</b>	<b>13,437.50</b>	<b>0.00</b>

#### Germany

29 Aug 05	FUT DEC 05 U S T-BONDS CUSIP		0.00	0.00	0.00	0.00
29 Aug 05	999599GHO	5,716,156.25				
	<b>Total Germany</b>	<b>5,716,156.25</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

#### United States

24 Mar 05	FUT JUN 05 06-21-2005 SEDOL		0.00	0.00	0.00	0.00
24 Mar 05	914780U	1,213,437.50				
	<b>Total United States</b>	<b>1,213,437.50</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

Northern Trust

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

STMT 157

# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Future Receipts</b>											
<b>Fixed income</b>											
<b>Fixed income derivatives - futures</b>											
<b>United States</b>											
01 Mar 05	FUT JUN 05 06-21-2005	SEDOL 914780U	38 00	-4,257,187 50	4,257,187 50	0 00	0 00	0 00	0 00	0 00	0 00
24 Feb 05	FUT JUN 05 10 YR 06-21-2005	SEDOL 914527U	16 00	-1,769,250 00	1,769,250 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Feb 05	FUT JUN 05 10 YR 06-21-2005	SEDOL 914527U	27 00	-2,980,546 88	2,980,546 88	0 00	0 00	0 00	0 00	0 00	0 00
19 May 05	FUT JUN 05 10 YR 06-21-2005	SEDOL 914527U	24 00	-2,695,875 00	2,695,875 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Apr 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	SEDOL 914827U	9 00	-976,218 75	976,218 75	0 00	0 00	0 00	0 00	0 00	0 00
21 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	999599GH0	17 00	-1,800,671 88	1,800,671 88	0 00	0 00	0 00	0 00	0 00	0 00
20 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	999599GH0	40 00	-4,243,125 00	4,243,125 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Nov 05	FUT MAR 06 U S T-BONDS CUSIP	999599GH0	12 00	-1,351,125 00	1,351,125 00	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<b>Future Receipts</b>								
<b>Fixed income</b>								
<b>Fixed income derivatives - futures</b>								
<b>United States</b>								
22 Dec 05	FUT MAR 06 U S T-BONDS CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
22 Dec 05	999599GH0	13 00	-1,471,031 25					
19 Dec 05	FUT MAR 06 U S T-BONDS CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
19 Dec 05	999599GH0	7 00	-789,906 25					
28 Nov 05	FUT MAR 06 U S T-BONDS CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
28 Nov 05	999599GH0	17 00	-1,925,781 25					
17 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
17 Aug 05	999599GH0	9 00	-999,984 38					
19 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
19 Aug 05	999599GH0	10 00	-1,114,687 50					
18 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
18 Aug 05	999599GH0	5 00	-555,859 38					
06 Jun 05	FUT SEP 05 5 YR T NOTE CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
06 Jun 05	999599GH0	9 00	-980,437 50					
24 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		0.00	0.00	0.00	0.00	0.00	0.00
24 Jun 05	999599GH0	15 00	-1,780,312 50					

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Future Receipts

#### Fixed income

#### Fixed income derivatives - futures

#### United States

01 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		49.00	-5,800,375.00	5,800,375.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Jun 05	999599GH0										

28 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		3.00	-356,343.75	356,343.75	0.00	0.00	0.00	0.00	0.00	0.00
28 Jun 05	999599GH0										

<b>Total United States</b>				<b>-43,871,437.52</b>	<b>43,918,093.76</b>	<b>46,656.24</b>	<b>0.00</b>	<b>0.00</b>	<b>46,656.24</b>	<b>0.00</b>	<b>0.00</b>
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#### Total S/T translation gain/loss for fixed income

#### Total LT translation gain/loss for fixed income

#### Total realized gains for fixed income

#### Total realized losses for fixed income

#### Total Fixed Income

#### Derivative offsets

#### Cash and cash equivalent futures

#### United States

27 May 05	EURODOLLAR 12-19-2005 SEDOL		31.00	-7,445,425.00	7,461,312.50	15,887.50	0.00	0.00	15,887.50	0.00	0.00
27 May 05	903865L										

#### 19 Dec 05 EURODOLLAR 12-19-2005 SEDOL

#### 19 Dec 05 903865L

			107.00	-25,546,250.00	25,690,688.57	144,438.57	0.00	0.00	144,438.57	0.00	0.00
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## ◆ Realized Gain/Loss Detail - Taxable

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

### Future Receipts

### Derivative offsets

### Cash and cash equivalent futures

<b>United States</b>								
22 Sep 05	EURODOLLAR 12-19-2005 SEDOL 903865L	10 00	-2,395,375 00	2,400,998 93	5,623 93	0 00	0 00	5,623 93
05 Sep 05	EURODOLLAR JUNE 2006 FUTURE SEDOL 903942L	110 00	-26,369,750 00	26,272,125 00	-97,625 00	0 00	0 00	-97,625 00
15 Aug 05	EURODOLLAR SEPTEMBER 2005 FUTURE SEDOL 903863L	247 00	-59,283,087 50	59,878,975 00	595,887 50	0 00	0 00	595,887 50
<b>Total United States</b>				<b>121,704,100.00</b>	<b>664,212.50</b>	<b>0.00</b>	<b>0.00</b>	<b>664,212.50</b>

### Fixed income futures

#### Germany

14 Feb 05	EURO-BOBL FUTURE 10/03/2005 SEDOL 914168L	2 00	-292,682 83	300,064 91	-2,008 73	0 00	9,390 81	7,382 08
18 Jan 05	EURO-BOBL FUTURE 10/03/2005 SEDOL 914168L	30 00	-4,452,969 07	4,500,973 61	-22,765 29	0 00	70,769 83	48,004 54
<b>Total Germany</b>				<b>4,801,038.52</b>	<b>-24,774.02</b>	<b>0.00</b>	<b>80,160.64</b>	<b>55,386.62</b>

#### United States

19 Aug 05	FUT DEC 05 10 YR T-NOTES CUSIP 999599GHO	10 00	-1,106,562 50	1,106,562 50	0 00	0 00	0 00	0 00
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### Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

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

*Future Receipts*

Derivative offsets

Fixed income futures

United States

15 Nov 05	FUT DEC 05 U S T-BONDS CUSIP		10 00	-1,120,000 00	1,166,562 50	46,562 50	0 00	0 00	0 00	46,562 50	0 00
15 Nov 05	999599GH0										
22 Sep 05	FUT DEC 05 U S T-BONDS CUSIP		8 00	-926,750 00	933,250 00	6,500 00	0 00	0 00	0 00	6,500 00	0 00
22 Sep 05	999599GH0										
28 Nov 05	FUT DEC 05 U S T-BONDS CUSIP		17 00	-1,929,500 00	1,983,156 25	53,656 25	0 00	0 00	0 00	53,656 25	0 00
28 Nov 05	999599GH0										
25 Nov 05	FUT DEC 05 U S T-BONDS CUSIP		12 00	-1,353,375 00	1,399,875 00	46,500 00	0 00	0 00	0 00	46,500 00	0 00
25 Nov 05	999599GH0										
04 Nov 05	FUT DEC 05 U S T-BONDS CUSIP		2 00	-221,937 50	233,312 50	11,375 00	0 00	0 00	0 00	11,375 00	0 00
04 Nov 05	999599GH0										
01 Jun 05	FUT JUN 05 06-21-2005 SEDOL		49 00	-5,798,843 75	5,470,625 00	-328,218 75	0 00	0 00	0 00	-328,218 75	0 00
01 Jun 05	914780L										
05 Apr 05	FUT JUN 05 10 YR 06-21-2005		18 00	-1,972,968 75	1,988,287 07	15,318 32	0 00	0 00	0 00	15,318 32	0 00
05 Apr 05	SEDOL 914527L										
23 Mar 05	FUT JUN 05 10 YR 06-21-2005		25 00	-2,704,296 88	2,761,509 81	57,212 93	0 00	0 00	0 00	57,212 93	0 00
23 Mar 05	SEDOL 914527L										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Future Receipts</b>											
<b>Derivative offsets</b>											
<b>Fixed income futures</b>											
<b>United States</b>											
23 May 05	FUT JUN 05 10 YR 06-21-2005		24 00	-2,664,000 00	2,695,875 00	31,875 00	0 00	0 00	31,875 00	0 00	
23 May 05	SEDOL 914527L									0 00	
06 Jun 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		9 00	-982,265 63	976,218 75	-6,046 88	0 00	0 00	-6,046 88	0 00	
06 Jun 05	SEDOL 914827L									0 00	
02 Feb 05	FUT MAR 05 10 YR 03-22-2005		14 00	-1,570,406 25	1,562,067 88	-8,338 37	0 00	0 00	-8,338 37	0 00	
02 Feb 05	SEDOL 913084L									0 00	
14 Feb 05	FUT MAR 05 10 YR 03-22-2005		6 00	-675,281 25	669,457 66	-5,823 59	0 00	0 00	-5,823 59	0 00	
14 Feb 05	SEDOL 913084L									0 00	
05 Jan 05	FUT MAR 05 10 YR 03-22-2005		30 00	-3,341,250 00	3,347,286 31	6,038 31	0 00	0 00	6,038 31	0 00	
05 Jan 05	SEDOL 913084L									0 00	
25 Feb 05	FUT MAR 05 10 YR 03-22-2005		27 00	-3,005,437 50	3,012,559 48	7,121 98	0 00	0 00	7,121 98	0 00	
25 Feb 05	SEDOL 913084L									0 00	
24 Feb 05	FUT MAR 05 10 YR 03-22-2005		16 00	-1,763,750 00	1,785,220 43	1,470 43	0 00	0 00	1,470 43	0 00	
24 Feb 05	SEDOL 913084L									0 00	
01 Mar 05	FUT MAR 05 U S T-BONDS 03-22-2005		38 00	-4,284,500 00	4,235,515 63	-48,984 37	0 00	0 00	-48,984 37	0 00	
01 Mar 05	SEDOL 913885L									0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Future Receipts

### Derivative offsets

### Fixed income futures

#### United States

29 Nov 05	FUT MAR 06 10 YR T-NOTES CUSIP	10.00	-1,091,562.50	1,091,562.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Nov 05	999599GH0											
30 Dec 05	FUT MAR 06 U S T-BONDS CUSIP	32.00	-3,676,000.00	3,616,551.02	0.00	-59,448.98	0.00	0.00	0.00	-59,448.98	0.00	0.00
30 Dec 05	999599GH0											
19 May 05	FUT SEP 05 10 YR T-NOTES CUSIP	24.00	-2,703,750.00	2,703,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 May 05	999599GH0											
28 Jun 05	FUT SEP 05 5 YR T NOTE CUSIP	9.00	-980,718.75	980,437.50	-281.25	0.00	0.00	0.00	0.00	-281.25	0.00	0.00
28 Jun 05	999599GH0											
12 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	3.00	-350,437.50	355,389.46	4,951.96	0.00	0.00	0.00	0.00	4,951.96	0.00	0.00
12 Jul 05	999599GH0											
06 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	3.00	-351,187.50	355,389.46	4,201.96	0.00	0.00	0.00	0.00	4,201.96	0.00	0.00
06 Jul 05	999599GH0											
29 Aug 05	FUT SEP 05 U S T-BONDS CUSIP	49.00	-5,733,000.00	5,804,694.49	71,694.49	0.00	0.00	0.00	0.00	71,694.49	0.00	0.00
29 Aug 05	999599GH0											
13 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	12.00	-1,396,875.00	1,421,557.84	24,682.84	0.00	0.00	0.00	0.00	24,682.84	0.00	0.00
13 Jul 05	999599GH0											

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Future Receipts</b>											
<b>Derivative offsets</b>											
<b>Fixed income futures</b>											
<b>Total United States</b>						-51,724,656.26	51,656,676.04	-67,980.22	0.00	-67,980.22	0.00
<b>Total S/T translation gain/loss for derivative offsets</b>											
<b>Total LT translation gain/loss for derivative offsets</b>											
<b>Total realized gains for derivative offsets</b>						1,126,225.45	0.00	80,160.64	1,206,386.09	0.00	
<b>Total realized losses for derivative offsets</b>						-554,767.19	0.00	0.00	-554,767.19	0.00	
<b>Total Derivative Offsets</b>						-177,510,195.66	178,161,814.56	80,160.64	651,618.90	0.00	
<b>Cash and cash equivalents</b>											
<b>Cash &amp; cash equivalent deriv. - futures</b>											
<b>United States</b>											
05 Sep 05	EURODOLLAR DECEMBER 2005		110.00	-26,406,875.00	26,406,875.00	0.00	0.00	0.00	0.00	0.00	
05 Sep 05	FUTURE SEDOL 903865U										
02 Feb 05	EURODOLLAR DECEMBER 2005		38.00	-9,146,125.00	9,146,125.00	0.00	0.00	0.00	0.00	0.00	
02 Feb 05	FUTURE SEDOL 903865U										
22 Sep 05	EURODOLLAR JUNE 2006 FUTURE		38.00	-9,092,925.00	9,092,925.00	0.00	0.00	0.00	0.00	0.00	
22 Sep 05	CUSIP 999599GHO										
15 Aug 05	EURODOLLAR JUNE 2006 FUTURE		247.00	-58,992,862.50	58,992,862.50	0.00	0.00	0.00	0.00	0.00	
15 Aug 05	CUSIP 999599GHO										
<b>Total United States</b>						-103,638,787.50	103,638,787.50	0.00	0.00	0.00	

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Total
Settle Date	Acquisition Date				Short Term	Long Term
					Translation	
<b>Future Receipts</b>						
	Total ST translation gain/loss for cash and cash equivalent				0.00	
	Total LT translation gain/loss for cash and cash equivalent				0.00	
	Total realized gains for cash and cash equivalents				0.00	0.00
	Total realized losses for cash and cash equivalents				0.00	0.00
	<b>Total Cash and Cash Equivalents</b>		-103,638,787.50	103,638,787.50	0.00	0.00
	<b>Total Future Receipts</b>		-329,821,459.20	330,519,734.34	80,160.64	698,275.14

## Future Deliveries

### Fixed income

#### Fixed income derivatives - futures

#### Germany

14 Feb 05	EURO-BOBL FUTURE 10/03/2005	-2.00	292,682.83	-300,064.91	2,008.73	0.00	-9,390.81	-7,382.08	0.00
14 Feb 05	SEDOL 914168W								
18 Jan 05	EURO-BOBL FUTURE 10/03/2005	-30.00	4,452,969.07	-4,500,973.61	22,765.29	0.00	-70,769.83	-48,004.54	0.00
18 Jan 05	SEDOL 914168W								

#### Total Germany

#### United States

19 Aug 05	FUT DEC 05 10 YR T-NOTES CUSIP	-10.00	1,106,562.50	-1,106,562.50	0.00	0.00	0.00	0.00	0.00
19 Aug 05	999599GH0								
22 Sep 05	FUT DEC 05 U S T-BONDS CUSIP	-8.00	926,750.00	-933,250.00	-6,500.00	0.00	0.00	-8,500.00	0.00
22 Sep 05	999599GH0								

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<i>Future Deliveries</i>											
<b>Fixed income</b>											
<b>Fixed income derivatives - futures</b>											
<b>United States</b>											
15 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	-10 00	1,120,000 00	-1,166,562 50	-46,562 50	0 00	0 00	0 00	-46,562 50	0 00	
15 Nov 05	999599GH0										
28 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	-17 00	1,929,500 00	-1,983,156 25	-53,656 25	0 00	0 00	0 00	-53,656 25	0 00	
28 Nov 05	999599GH0										
25 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	-12 00	1,353,375 00	-1,399,875 00	-46,500 00	0 00	0 00	0 00	-46,500 00	0 00	
25 Nov 05	999599GH0										
04 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	-2 00	221,937 50	-233,312 50	-11,375 00	0 00	0 00	0 00	-11,375 00	0 00	
04 Nov 05	999599GH0										
01 Jun 05	FUT JUN 05 06-21-2005 SEDOL	-49 00	5,798,843 75	-5,470,625 00	328,218 75	0 00	0 00	0 00	328,218 75	0 00	
01 Jun 05	914780U										
23 May 05	FUT JUN 05 10 YR 06-21-2005	-24 00	2,664,000 00	-2,695,875 00	-31,875 00	0 00	0 00	0 00	-31,875 00	0 00	
23 May 05	SEDOL 914527U										
23 Mar 05	FUT JUN 05 10 YR 06-21-2005	-25 00	2,704,296 88	-2,761,509 81	-57,212 93	0 00	0 00	0 00	-57,212 93	0 00	
23 Mar 05	SEDOL 914527U										
05 Apr 05	FUT JUN 05 10 YR 06-21-2005	-18 00	1,972,968 75	-1,988,287 07	-15,318 32	0 00	0 00	0 00	-15,318 32	0 00	
05 Apr 05	SEDOL 914527U										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
06 Jun 05	FUT JUN 05 5 YR T-NOTE 06-21-2005		-9.00	982,265.63	-976,218.75	6,046.88	0.00	0.00	0.00	6,046.88	0.00
06 Jun 05	SEDOL 914827U										
14 Feb 05	FUT MAR 05 10 YR 03-22-2005		-6.00	675,281.25	-669,457.66	5,823.59	0.00	0.00	0.00	5,823.59	0.00
14 Feb 05	CUSIP 999599GH0										
02 Feb 05	FUT MAR 05 10 YR 03-22-2005		-14.00	1,570,406.25	-1,562,067.88	8,338.37	0.00	0.00	0.00	8,338.37	0.00
02 Feb 05	CUSIP 999599GH0										
05 Jan 05	FUT MAR 05 10 YR 03-22-2005		-30.00	3,341,250.00	-3,347,288.31	-6,038.31	0.00	0.00	0.00	-6,038.31	0.00
05 Jan 05	CUSIP 999599GH0										
25 Feb 05	FUT MAR 05 10 YR 03-22-2005		-27.00	3,005,437.50	-3,012,559.48	-7,121.98	0.00	0.00	0.00	-7,121.98	0.00
25 Feb 05	CUSIP 999599GH0										
24 Feb 05	FUT MAR 05 10 YR 03-22-2005		-16.00	1,763,750.00	-1,765,220.43	-1,470.43	0.00	0.00	0.00	-1,470.43	0.00
24 Feb 05	CUSIP 999599GH0										
01 Mar 05	FUT MAR 05 U S T-BONDS 03-22-2005		-38.00	4,284,500.00	-4,235,515.63	48,984.37	0.00	0.00	0.00	48,984.37	0.00
01 Mar 05	SEDOL 913885U										
29 Nov 05	FUT MAR 06 10 YR T-NOTES CUSIP		-10.00	1,091,562.50	-1,091,562.50	0.00	0.00	0.00	0.00	0.00	0.00
29 Nov 05	999599GH0										

## Future Deliveries

### Fixed income

### Fixed income derivatives - futures

### United States

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Future Deliveries</b>								
<b>Fixed income</b>								
<b>Fixed income derivatives - futures</b>								
<b>United States</b>								
30 Dec 05	FUT MAR 06 U S T-BONDS CUSIP	-32 00	3,676,000 00	-3,616,551 02	59,448 98	0 00	0 00	59,448 98
30 Dec 05	999599GHO							0 00
19 May 05	FUT SEP 05 10 YR T-NOTES CUSIP	-24 00	2,703,750 00	-2,703,750 00	0 00	0 00	0 00	0 00
19 May 05	999599GHO							0 00
28 Jun 05	FUT SEP 05 5 YR T NOTE CUSIP	-9 00	980,718 75	-980,437 50	281 25	0 00	0 00	281 25
28 Jun 05	999599GHO							0 00
06 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	-3 00	351,187 50	-355,389 46	-4,201 96	0 00	0 00	-4,201 96
06 Jul 05	999599GHO							0 00
12 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	-3 00	350,437 50	-355,389 46	-4,951 96	0 00	0 00	-4,951 96
12 Jul 05	999599GHO							0 00
29 Aug 05	FUT SEP 05 U S T-BONDS CUSIP	-49 00	5,733,000 00	-5,804,694 49	-71,694 49	0 00	0 00	-71,694 49
29 Aug 05	999599GHO							0 00
13 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	-12 00	1,396,875 00	-1,421,557 84	-24,682 84	0 00	0 00	-24,682 84
13 Jul 05	999599GHO							0 00
<b>Total United States</b>			<b>51,724,656.26</b>	<b>-51,656,676.04</b>	<b>67,980.22</b>	<b>0.00</b>	<b>0.00</b>	<b>67,980.22</b>

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
					Short Term	Long Term	Short Term	Long Term
<b>Future Deliveries</b>								
	Total ST translation gain/loss for fixed income							-80,160.64
	Total LT translation gain/loss for fixed income							0.00
	Total realized gains for fixed income				457,142.19	0.00		457,142.19
	Total realized losses for fixed income				-364,387.95	0.00		-444,548.59
	Total Fixed Income		56,470,308.16	-56,457,714.56	92,754.24	0.00		12,593.60

**Derivative offsets**

**Cash and cash equivalent futures**

**United States**

02 Feb 05	EURODOLLAR 12-19-2005 SEDOL		9,146,125.00	-9,146,125.00	0.00	0.00		0.00
02 Feb 05	903865L	-38.00						
05 Sep 05	EURODOLLAR 12-19-2005 SEDOL		26,406,875.00	-26,406,875.00	0.00	0.00		0.00
05 Sep 05	903865L	-110.00						
22 Sep 05	EURODOLLAR JUNE 2006 FUTURE		9,092,925.00	-9,092,925.00	0.00	0.00		0.00
22 Sep 05	SEDOL 903942L	-38.00						
15 Aug 05	EURODOLLAR JUNE 2006 FUTURE		58,992,862.50	-58,992,862.50	0.00	0.00		0.00
15 Aug 05	SEDOL 903942L	-247.00						
<b>Total United States</b>			<b>103,638,787.50</b>	<b>-103,638,787.50</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>

**Fixed income futures**

**Germany**

05 Jan 05	EURO-BOBL FUTURE 10/03/2005		4,801,038.52	-4,801,038.52	0.00	0.00		0.00
05 Jan 05	SEDOL 914168L	-32.00						

**Northern Trust**

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

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Future Deliveries

#### Derivative offsets

#### Fixed income futures

**Total Germany** 4,801,038.52 -4,801,038.52 0.00 0.00 0.00 0.00

#### United States

29 Nov 05 FUT DEC 05 10 YR T-NOTES CUSIP 999599GH0 -10 00 1,093,125 00 -1,106,562 50 -13,437 50 0 00 0 00 -13,437 50 0 00

29 Aug 05 FUT DEC 05 U S T-BONDS CUSIP 999599GH0 -49 00 5,716,156 25 -5,716,156 25 0 00 0 00 0 00 0 00 0 00 0 00

24 Mar 05 FUT JUN 05 06-21-2005 SEDOL 914780L -11 00 1,213,437 50 -1,213,437 50 0 00 0 00 0 00 0 00 0 00 0 00

01 Mar 05 FUT JUN 05 06-21-2005 SEDOL 914780L -38 00 4,257,187 50 -4,257,187 50 0 00 0 00 0 00 0 00 0 00 0 00

19 May 05 FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L -24 00 2,695,875 00 -2,695,875 00 0 00 0 00 0 00 0 00 0 00 0 00

24 Feb 05 FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L -16 00 1,769,250 00 -1,769,250 00 0 00 0 00 0 00 0 00 0 00 0 00

25 Feb 05 FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L -27 00 2,980,546 88 -2,980,546 88 0 00 0 00 0 00 0 00 0 00 0 00

28 Apr 05 FUT JUN 05 5 YR T-NOTE 06-21-2005 SEDOL 914827L -9 00 976,218 75 -976,218 75 0 00 0 00 0 00 0 00 0 00 0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Future Deliveries</b>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
20 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP		-40 00	4,243,125 00	-4,243,125 00	0 00	0 00	0 00	0 00	0 00
20 Dec 05	999599GH0									
21 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP		-17 00	1,800,671 88	-1,800,671 88	0 00	0 00	0 00	0 00	0 00
21 Dec 05	999599GH0									
25 Nov 05	FUT MAR 06 U S T-BONDS CUSIP		-12 00	1,351,125 00	-1,351,125 00	0 00	0 00	0 00	0 00	0 00
25 Nov 05	999599GH0									
22 Dec 05	FUT MAR 06 U S T-BONDS CUSIP		-13 00	1,471,031 25	-1,471,031 25	0 00	0 00	0 00	0 00	0 00
22 Dec 05	999599GH0									
19 Dec 05	FUT MAR 06 U S T-BONDS CUSIP		-7 00	789,906 25	-789,906 25	0 00	0 00	0 00	0 00	0 00
19 Dec 05	999599GH0									
28 Nov 05	FUT MAR 06 U S T-BONDS CUSIP		-17 00	1,925,781 25	-1,925,781 25	0 00	0 00	0 00	0 00	0 00
28 Nov 05	999599GH0									
17 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		-9 00	999,984 38	-1,013,906 25	-13,921 87	0 00	0 00	-13,921 87	0 00
17 Aug 05	999599GH0									
19 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		-10 00	1,114,687 50	-1,126,562 50	-11,875 00	0 00	0 00	-11,875 00	0 00
19 Aug 05	999599GH0									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
<b>Future Deliveries</b>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
18 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		-5 00	555,659 38	-563,281 25	-7,421 87	0 00	0 00	-7,421 87	0 00
18 Aug 05	999599GH0									
06 Jun 05	FUT SEP 05 5 YR T NOTE CUSIP		-9 00	980,437 50	-980,437 50	0 00	0 00	0 00	0 00	0 00
06 Jun 05	999599GH0									
28 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		-3 00	356,343 75	-356,343 75	0 00	0 00	0 00	0 00	0 00
28 Jun 05	999599GH0									
24 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		-15 00	1,780,312 50	-1,780,312 50	0 00	0 00	0 00	0 00	0 00
24 Jun 05	999599GH0									
01 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		-49 00	5,800,375 00	-5,800,375 00	0 00	0 00	0 00	0 00	0 00
01 Jun 05	999599GH0									
<b>Total United States</b>				<b>43,871,437.52</b>	<b>-43,918,093.76</b>	<b>-46,656.24</b>	<b>0.00</b>	<b>0.00</b>	<b>-46,656.24</b>	<b>0.00</b>
Total ST translation gain/loss for derivative offsets										
Total LT translation gain/loss for derivative offsets										
Total realized gains for derivative offsets										
Total realized losses for derivative offsets										
<b>Total Derivative Offsets</b>				<b>152,311,263.54</b>	<b>-152,357,919.78</b>	<b>-46,656.24</b>	<b>0.00</b>	<b>0.00</b>	<b>-46,656.24</b>	<b>0.00</b>
<b>Cash and cash equivalents</b>										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Future Deliveries</b>										
<b>Cash and cash equivalents</b>										
<b>Cash &amp; cash equivalent deriv. - futures</b>										
<b>United States</b>										
19 Dec 05	EURODOLLAR DECEMBER 2005	-107 00	25,546,250 00	-25,690,688 57	-144,438 57	0 00	0 00	-144,438 57	0 00	0 00
19 Dec 05	FUTURE SEDOL 903865U									
27 May 05	EURODOLLAR DECEMBER 2005	-31 00	7,445,425 00	-7,461,312 50	-15,887 50	0 00	0 00	-15,887 50	0 00	0 00
27 May 05	FUTURE SEDOL 903865U									
22 Sep 05	EURODOLLAR DECEMBER 2005	-10 00	2,395,375 00	-2,400,998 93	-5,623 93	0 00	0 00	-5,623 93	0 00	0 00
22 Sep 05	FUTURE SEDOL 903865U									
05 Sep 05	EURODOLLAR JUNE 2006 FUTURE	-110 00	26,369,750 00	-26,272,125 00	97,625 00	0 00	0 00	97,625 00	0 00	0 00
05 Sep 05	CUSIP 999599GH0									
15 Aug 05	EURODOLLAR SEPTEMBER 2005	-247 00	59,283,087 50	-59,878,975 00	-595,887 50	0 00	0 00	-595,887 50	0 00	0 00
15 Aug 05	FUTURE SEDOL 903863U									
<b>Total United States</b>			<b>121,039,887.50</b>	<b>-121,704,100.00</b>	<b>-664,212.50</b>	<b>0.00</b>	<b>0.00</b>	<b>-664,212.50</b>	<b>0.00</b>	<b>0.00</b>
<b>Total S/T translation gain/loss for cash and cash equivalent</b>										
<b>Total L/T translation gain/loss for cash and cash equivalent</b>										
<b>Total realized gains for cash and cash equivalents</b>										
<b>Total realized losses for cash and cash equivalents</b>										
<b>Total Cash and Cash Equivalents</b>										
<b>Total Future Deliveries</b>										
			<b>329,821,459.20</b>	<b>-330,519,734.34</b>	<b>-618,114.50</b>	<b>0.00</b>	<b>-80,160.64</b>	<b>-698,275.14</b>	<b>0.00</b>	<b>0.00</b>
<b>Capital Changes</b>										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Realized gain/loss	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date	Short Term	Cost	Proceeds	Shares/Par	Cost	Short Term	Long Term	Long Term
<b>Capital Changes</b>									
<b>Fixed income</b>									
<b>Asset backed securities</b>									
<b>United States</b>									
16 May 05	BANK 1 ISSUANCE TR SER 2002-A2								
16 May 05	CLASS-A2 4 1599984741 DUE	0.00	-50,000.00	50,000.00	-50,000.00	0.00	0.00	0.00	0.00
	01-15-2008 BEO SEDOL 2976615								
01 Nov 04		0.00	-50,000.00	50,000.00	-50,000.00	0.00	0.00	0.00	0.00
25 May 05	CARRINGTON MTG LN TR SER								
25 May 05	2004-NC1 CL A-2A VAR RATE	-0.45	-11,554.89	11,554.44	-11,554.44	0.00	-0.45	0.00	-0.45
	04-25-2034 REG CUSIP 144531AB6								
08 Dec 04		-0.45	-11,554.89	11,554.44	-11,554.44	0.00	-0.45	0.00	-0.45
25 Apr 05	CWABS INC CWL 2004-3 3A1 FLTR								
25 Apr 05	06-25-2022/04-25-2005 BEO CUSIP	-3.44	-88,037.58	88,034.14	-88,034.14	0.00	-3.44	0.00	-3.44
	1266714N3								
08 Dec 04		-3.44	-88,037.58	88,034.14	-88,034.14	0.00	-3.44	0.00	-3.44
25 Jan 05	MASTR ASSET BACKED SECS TR								
25 Jan 05	2004-WMC1 MTGPASSTHRU CTF CL	-0.19	-9,344.71	9,344.52	-9,344.52	0.00	-0.19	0.00	-0.19
	A-4 FLTG 02-25-2034 REG CUSIP								
	57643LCT1								
17 Sep 04		-0.19	-9,344.71	9,344.52	-9,344.52	0.00	-0.19	0.00	-0.19
<b>Total United States</b>		<b>-4.08</b>	<b>-158,937.18</b>	<b>158,933.10</b>	<b>-158,937.18</b>	<b>0.00</b>	<b>-4.08</b>	<b>0.00</b>	<b>0.00</b>
<b>Corporate bonds</b>									
<b>United States</b>									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Capital Changes</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
15 Dec 05	BURL NORTHN SANTA FE CORP NT		-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00
15 Dec 05	6 375 DUE 12-15-2005 REG SEDOL 2292311		-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00
20 Oct 05	GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00631 VAR RT DUE 10-20-2005 SEDOL 2087948		-180,000 00	180,000 00	-180,000 00	0 00	0 00	0 00	0 00	0 00
18 Oct 04			-180,000 00	180,000 00	-180,000 00	0 00	0 00	0 00	0 00	0 00
01 Dec 05	HEINZ H J CO DEALER REMARKETABLE SECS-DRS 144A DUE 12-01-2020 BEO SEDOL 2850366		-200,000 00	200,000 00	-205,475 89	0 00	-5,475 89	0 00	0 00	-5,475 89
29 Nov 04			-200,000 00	200,000 00	-205,475 89	0 00	-5,475 89	0 00	0 00	-5,475 89
01 Mar 05	PACIFIC GAS & ELEC CO 1ST MTG BD FLTG RATE DUE 04-03-2006/01-03-2006 REG SEDOL B00MK38		-132,000 00	132,000 00	-132,000 00	0 00	0 00	0 00	0 00	0 00
18 Mar 04			-132,000 00	132,000 00	-132,000 00	0 00	0 00	0 00	0 00	0 00
05 Jul 05	PACIFIC GAS & ELEC CO 1ST MTG BD FLTG RATE DUE 04-03-2006/01-03-2006 REG SEDOL B00MK38		-43,000 00	43,000 00	-43,000 00	0 00	0 00	0 00	0 00	0 00
05 Jul 05			-43,000 00	43,000 00	-43,000 00	0 00	0 00	0 00	0 00	0 00
18 Mar 04			-43,000 00	43,000 00	-43,000 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Short Term	Long Term
<b>Capital Changes</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
02 Dec 04	PACIFIC GAS & ELEC CO 1ST MTG		-66,000 00	66,000 00	-66,000 00	0 00	0 00	0 00	0 00	0 00
02 Dec 04	BD FLTG RATE DUE									
	04-03-2006/01-03-2006 REG SEDOL									
	B00MK38									
	18 Mar 04		-66,000 00	66,000 00	-66,000 00	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>					<b>-646,475.89</b>	<b>0.00</b>	<b>-5,475.89</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,475.89</b>
<b>Government bonds</b>										
<b>Russian Federation</b>										
25 Jul 05	RUSSIAN FEDERATION 8 75% BDS		-282,000 00	282,000 00	-282,000 00	0 00	0 00	0 00	0 00	0 00
25 Jul 05	24/7/2005 USD REG SEDOL 5511369									
	16 Jul 04		-180,000 00	180,000 00	-180,000 00	0 00	0 00	0 00	0 00	0 00
	16 Jul 04		-102,000 00	102,000 00	-102,000 00	0 00	0 00	0 00	0 00	0 00
<b>Total Russian Federation</b>					<b>-282,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Non-government backed c.m.o.s</b>										
<b>United States</b>										
25 Oct 05	CMO C-BASS TR 2002-CB6 MTG LN		-775 57	775 57	-777 51	0 00	-1 94	0 00	0 00	-1 94
25 Oct 05	ASSET BKD CTF 2-A1 DUJE									
	02-25-2033/10-25-2005 REG CUSIP									
	12489WFZ2									
	26 Apr 04		-775 57	775 57	-777 51	0 00	-1 94	0 00	0 00	-1 94

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market		Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Total
	Shares/Par	Cost	Proceeds		
<b>Capital Changes</b>					
<b>Fixed income</b>					
<b>Non-government backed c.m.o.s</b>					
	<b>Total United States</b>	0.00	775.57	0.00	-1.94
	Total ST translation gain/loss for fixed income			0.00	0.00
	Total LT translation gain/loss for fixed income			0.00	0.00
	Total realized gains for fixed income	0.00		0.00	0.00
	Total realized losses for fixed income	-4.08		0.00	-5,477.83
	<b>Total Fixed Income</b>	-4.08	1,082,708.67	0.00	-5,477.83
	<b>Total Capital Changes</b>	-4.08	1,082,708.67	0.00	-5,477.83

## Foreign Exchange

### Foreign exchange

### Foreign exchange

### Brazilian real purchases

09 Feb 05	Foreign exchange BRL	0.00	19,050.32	1,630.01	1,630.01	0.00
11 May 05						
19 Apr 05	Foreign exchange BRL	0.00	5,883.51	75.18	75.18	0.00
22 Apr 05						
08 Jun 05	Foreign exchange BRL	0.00	25,919.61	2,269.63	2,269.63	0.00
13 Sep 05						
12 Sep 05	Foreign exchange BRL	0.00	25,919.61	29.64	29.64	0.00
13 Sep 05						

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Foreign Exchange

#### Foreign exchange

#### Foreign exchange

#### Brazilian real purchases

18 May 05 23 Aug 05	Foreign exchange BRL	0.00	24,964.63	-23,529.41	0.00	0.00	1,435.22	1,435.22	1,435.22	0.00
09 Mar 05 13 Jun 05	Foreign exchange BRL	0.00	24,229.21	-21,314.39	0.00	0.00	2,914.82	2,914.82	2,914.82	0.00
04 Nov 04 09 Feb 05	Foreign exchange BRL	0.00	17,577.43	-15,800.17	0.00	0.00	1,777.26	1,777.26	1,777.26	0.00
09 Aug 05 10 Aug 05	Foreign exchange BRL	0.00	20,269.54	-20,346.32	0.00	0.00	-76.78	-76.78	-76.78	0.00
02 Mar 05 06 Sep 05	Foreign exchange BRL	0.00	848,523.89	-701,330.97	0.00	0.00	147,192.92	147,192.92	147,192.92	0.00
16 Feb 05 23 May 05	Foreign exchange BRL	0.00	24,434.94	-22,518.30	0.00	0.00	1,916.64	1,916.64	1,916.64	0.00
18 Apr 05 20 Jul 05	Foreign exchange BRL	0.00	6,410.26	-5,543.24	0.00	0.00	867.02	867.02	867.02	0.00
06 May 05 10 Aug 05	Foreign exchange BRL	0.00	20,269.54	-18,424.15	0.00	0.00	1,845.39	1,845.39	1,845.39	0.00

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

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**AR3 Additional Checks**

01 Jan 05 - 31 Dec 05

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

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<b>Foreign Exchange</b>												
<b>Foreign exchange</b>												
<b>Foreign exchange</b>												
<b>Brazilian real purchases</b>												
10 Dec 04	Foreign exchange BRL			0.00	22,236.64	-20,895.00	0.00	0.00	1,341.64	1,341.64	0.00	0.00
14 Mar 05												
10 Jun 05	Foreign exchange BRL			0.00	24,229.21	-24,105.10	0.00	0.00	124.11	124.11	0.00	0.00
13 Jun 05												
08 Jul 05	Foreign exchange BRL			0.00	6,672.45	-6,106.25	0.00	0.00	566.20	566.20	0.00	0.00
20 Oct 05												
19 Jan 05	Foreign exchange BRL			0.00	5,883.51	-5,337.13	0.00	0.00	546.38	546.38	0.00	0.00
22 Apr 05												
20 Oct 04	Foreign exchange BRL			0.00	5,342.24	-4,819.28	0.00	0.00	522.96	522.96	0.00	0.00
24 Jan 05												
18 Nov 04	Foreign exchange BRL			0.00	23,095.75	-20,674.55	0.00	0.00	2,421.20	2,421.20	0.00	0.00
22 Feb 05												
01 Sep 05	Foreign exchange BRL			0.00	558,668.61	-550,734.45	0.00	0.00	7,934.36	7,934.36	0.00	0.00
06 Sep 05												
<b>Total Brazilian real purchases</b>					<b>1,709,581.10</b>	<b>-1,534,247.30</b>	<b>0.00</b>	<b>0.00</b>	<b>175,333.80</b>	<b>175,333.80</b>	<b>0.00</b>	<b>0.00</b>
<b>Brazilian real sales</b>												

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Total	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Translation	Short Term	Long Term	Total
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Brazilian real sales</b>									
08 Sep 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	-68.68	-68.68	0.00	0.00
13 Sep 05									
08 Jul 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	-83.82	-83.82	0.00	0.00
20 Jul 05									
05 Aug 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	120.92	120.92	0.00	0.00
10 Aug 05									
18 Aug 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	416.08	416.08	0.00	0.00
23 Aug 05									
16 Feb 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	8.97	8.97	0.00	0.00
22 Feb 05									
08 Feb 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	189.72	189.72	0.00	0.00
09 Feb 05									
12 Sep 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	-29.64	-29.64	0.00	0.00
13 Sep 05									
19 Apr 05	Foreign exchange BRL	0.00	0.00	0.00	0.00	-75.18	-75.18	0.00	0.00
22 Apr 05									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Settle Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Brazilian real sales</b>									
06 May 05		Foreign exchange BRL	0 00	-141,277 51	127,618 31	0 00	0 00	-13,659 20	0 00
06 Sep 05									
02 May 05		Foreign exchange BRL	0 00	-289,855 07	255,391 60	0 00	0 00	-34,463 47	0 00
06 Sep 05									
01 Sep 05		Foreign exchange BRL	0 00	-558,668 81	550,734 45	0 00	0 00	-7,934 36	0 00
06 Sep 05									
18 Apr 05		Foreign exchange BRL	0 00	-5,883 51	5,744 93	0 00	0 00	-138 58	0 00
22 Apr 05									
09 Aug 05		Foreign exchange BRL	0 00	-20,269 54	20,346 32	0 00	0 00	76 78	0 00
10 Aug 05									
09 Mar 05		Foreign exchange BRL	0 00	-22,236 64	22,034 52	0 00	0 00	-202 12	0 00
14 Mar 05									
08 Jun 05		Foreign exchange BRL	0 00	-24,229 21	24,539 88	0 00	0 00	310 67	0 00
13 Jun 05									
18 May 05		Foreign exchange BRL	0 00	-24,434 94	24,405 12	0 00	0 00	-29 82	0 00
23 May 05									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term
		Cost	Proceeds	Shares/Par	
<b>Foreign Exchange</b>					
<b>Foreign exchange</b>					
<b>Foreign exchange</b>					
<b>Brazilian real sales</b>					
20 May 05	Foreign exchange BRL	127,450 98	-139,559 85	0 00	0 00
06 Sep 05					-12,108 87
19 Oct 05	Foreign exchange BRL	6,694 93	-6,672 45	0 00	0 00
20 Oct 05					22 48
25 May 05	Foreign exchange BRL	128,082 74	-138,271 61	0 00	0 00
06 Sep 05					-10,188 87
10 Jun 05	Foreign exchange BRL	24,105 10	-24,229 21	0 00	0 00
13 Jun 05					-124 11
06 May 05	Foreign exchange BRL	19,105 69	-19,050 32	0 00	0 00
11 May 05					55 37
19 May 05	Foreign exchange BRL	127,701 38	-139,559 85	0 00	0 00
06 Sep 05					-11,858 47
19 Jan 05	Foreign exchange BRL	5,293 14	-5,342 24	0 00	0 00
24 Jan 05					-49 10
<b>Total Brazilian real sales</b>		<b>1,619,767.80</b>	<b>-1,709,581.10</b>	<b>0.00</b>	<b>-89,813.30</b>
<b>British pound sterling purchases</b>					

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Cost	Proceeds	Shares/Par	Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term	
<b>Foreign Exchange</b>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>British pound sterling purchases</b>							
07 Oct 05	Foreign exchange GBP	0.00	-44,545.51	44,359.38	0.00	0.00	-186.13
13 Oct 05							0.00
21 Sep 05	Foreign exchange GBP	0.00	-36,756.45	36,351.34	0.00	0.00	-405.11
23 Sep 05							0.00
06 Sep 05	Foreign exchange GBP	0.00	-45,707.20	45,591.94	0.00	0.00	-115.26
08 Sep 05							0.00
16 Nov 05	Foreign exchange GBP	0.00	-42,965.00	42,845.00	0.00	0.00	-120.00
21 Nov 05							0.00
<b>Total British pound sterling purchases</b>		<b>0.00</b>	<b>-169,974.16</b>	<b>169,147.66</b>	<b>0.00</b>	<b>0.00</b>	<b>-826.50</b>
<b>British pound sterling sales</b>							
07 Oct 05	Foreign exchange GBP	0.00	43,950.25	-42,845.00	0.00	0.00	1,105.25
21 Nov 05							0.00
06 Sep 05	Foreign exchange GBP	0.00	46,066.50	-43,791.25	0.00	0.00	2,275.25
13 Oct 05							0.00
21 Sep 05	Foreign exchange GBP	0.00	36,188.00	-35,033.00	0.00	0.00	1,155.00
13 Oct 05							0.00
<b>Total British pound sterling sales</b>		<b>0.00</b>	<b>126,204.75</b>	<b>-121,669.25</b>	<b>0.00</b>	<b>0.00</b>	<b>4,535.50</b>

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>Chilean peso purchases</b>							
01 Nov 04	Foreign exchange CLP	0.00	5,443.76	-5,162.63	0.00	0.00	281.13
03 Feb 05							0.00
09 Mar 05	Foreign exchange CLP	0.00	20,443.62	-20,547.60	0.00	0.00	-103.98
13 Jun 05							0.00
04 May 05	Foreign exchange CLP	0.00	17,466.24	-16,480.58	0.00	0.00	985.66
09 Aug 05							0.00
15 Nov 04	Foreign exchange CLP	0.00	21,684.95	-20,817.19	0.00	0.00	867.76
17 Feb 05							0.00
04 Nov 04	Foreign exchange CLP	0.00	16,526.61	-15,800.00	0.00	0.00	726.61
08 Feb 05							0.00
03 Feb 05	Foreign exchange CLP	0.00	16,661.12	-16,473.44	0.00	0.00	187.68
09 May 05							0.00
10 Dec 04	Foreign exchange CLP	0.00	20,787.24	-20,447.07	0.00	0.00	340.17
14 Mar 05							0.00
31 Jan 05	Foreign exchange CLP	0.00	5,629.01	-5,431.57	0.00	0.00	197.44
02 Aug 05							0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<b>Foreign Exchange</b>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>Chilean peso purchases</b>							
11 May 05	Foreign exchange CLP	-21,440.54	23,126.22	0.00	1,685.68	1,685.68	0.00
16 Aug 05							
14 Feb 05	Foreign exchange CLP	-21,694.47	21,402.28	0.00	-292.19	-292.19	0.00
16 May 05							
08 Jun 05	Foreign exchange CLP	-20,511.08	22,579.29	0.00	2,068.21	2,068.21	0.00
13 Sep 05							
<b>Total Chilean peso purchases</b>		<b>-184,806.17</b>	<b>191,750.34</b>	<b>0.00</b>	<b>6,944.17</b>	<b>6,944.17</b>	<b>0.00</b>
<b>Chilean peso sales</b>							
28 Jul 05	Foreign exchange CLP	5,621.00	-5,629.01	0.00	-8.01	-8.01	0.00
02 Aug 05							
11 May 05	Foreign exchange CLP	21,393.94	-21,402.28	0.00	-8.34	-8.34	0.00
16 May 05							
14 Feb 05	Foreign exchange CLP	21,713.53	-21,684.95	0.00	28.58	28.58	0.00
17 Feb 05							
04 Aug 05	Foreign exchange CLP	17,252.27	-17,466.24	0.00	-213.97	-213.97	0.00
09 Aug 05							

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term	Total
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Chilean peso sales</b>											
03 Feb 05		Foreign exchange CLP	0.00	-16,526.61	16,487.91	0.00	0.00	-38.70	-38.70	0.00	0.00
08 Feb 05											
31 Jan 05		Foreign exchange CLP	0.00	-5,443.76	5,441.88	0.00	0.00	-1.88	-1.88	0.00	0.00
03 Feb 05											
08 Jun 05		Foreign exchange CLP	0.00	-20,443.62	20,551.08	0.00	0.00	107.46	107.46	0.00	0.00
13 Jun 05											
10 Aug 05		Foreign exchange CLP	0.00	-23,126.22	22,881.11	0.00	0.00	-245.11	-245.11	0.00	0.00
16 Aug 05											
08 Sep 05		Foreign exchange CLP	0.00	-22,579.29	22,590.87	0.00	0.00	11.58	11.58	0.00	0.00
13 Sep 05											
09 Mar 05		Foreign exchange CLP	0.00	-20,787.24	20,563.28	0.00	0.00	-223.96	-223.96	0.00	0.00
14 Mar 05											
04 May 05		Foreign exchange CLP	0.00	-16,661.12	16,517.81	0.00	0.00	-143.31	-143.31	0.00	0.00
09 May 05											
<b>Total Chilean peso sales</b>				<b>-191,750.34</b>	<b>191,014.68</b>	<b>0.00</b>	<b>0.00</b>	<b>-735.66</b>	<b>-735.66</b>	<b>0.00</b>	<b>0.00</b>
<b>Euro purchases</b>											

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>Euro purchases</b>										
07 Feb 05	Foreign exchange	EUR	0.00	1,642,171.79	-1,848,527.60	0.00	0.00	-6,355.81	0.00	-6,355.81
10 Feb 05										
14 Feb 05	Foreign exchange	EUR	0.00	1,758,101.35	-1,756,679.60	0.00	0.00	1,421.75	0.00	1,421.75
17 Feb 05										
11 May 05	Foreign exchange	EUR	0.00	455,486.51	-463,504.80	0.00	0.00	-8,018.29	0.00	-8,018.29
25 May 05										
21 Jan 05	Foreign exchange	EUR	0.00	1,765,738.77	-1,768,243.20	0.00	0.00	-2,504.43	0.00	-2,504.43
25 Jan 05										
15 Jun 05	Foreign exchange	EUR	0.00	1,594,857.12	-1,577,318.40	0.00	0.00	17,538.72	0.00	17,538.72
20 Jun 05										
17 Feb 05	Foreign exchange	EUR	0.00	713,085.03	-717,068.96	0.00	0.00	-3,983.93	0.00	-3,983.93
24 Mar 05										
06 Jan 05	Foreign exchange	EUR	0.00	125,255.99	-126,508.80	0.00	0.00	-1,252.81	0.00	-1,252.81
10 Jan 05										
13 May 05	Foreign exchange	EUR	0.00	1,125,555.81	-1,126,045.80	0.00	0.00	-489.99	0.00	-489.99
18 May 05										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Euro purchases</b>									
21 Mar 05	Foreign exchange EUR	0.00	1,486,027.57	-1,502,872.00	0.00	0.00	-16,844.43	-16,844.43	0.00
24 Mar 05									
20 Apr 05	Foreign exchange EUR	0.00	1,013,738.71	-1,009,825.00	0.00	0.00	3,913.71	3,913.71	0.00
25 Apr 05									
22 Aug 05	Foreign exchange EUR	0.00	91,901.25	-91,732.50	0.00	0.00	168.75	168.75	0.00
25 Aug 05									
05 Jan 05	Foreign exchange EUR	0.00	1,178,189.17	-1,198,642.20	0.00	0.00	-20,453.03	-20,453.03	0.00
10 Jan 05									
19 Apr 05	Foreign exchange EUR	0.00	496,457.28	-512,170.18	0.00	0.00	-15,712.90	-15,712.90	0.00
18 May 05									
16 Mar 05	Foreign exchange EUR	0.00	184,505.42	-184,953.60	0.00	0.00	-448.18	-448.18	0.00
18 Mar 05									
14 Mar 05	Foreign exchange EUR	0.00	1,724,347.71	-1,717,992.00	0.00	0.00	6,355.71	6,355.71	0.00
17 Mar 05									
29 Jun 05	Foreign exchange EUR	0.00	1,136,570.12	-1,139,155.89	0.00	0.00	-2,585.77	-2,585.77	0.00
26 Jul 05									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>Euro purchases</b>								
17 Aug 05	Foreign exchange EUR	0.00	224,239.04	-224,594.25	0.00	0.00	-355.21	0.00
25 Aug 05								
20 Jul 05	Foreign exchange EUR	0.00	125,481.20	-125,232.02	0.00	0.00	249.18	0.00
26 Jul 05								
13 Apr 05	Foreign exchange EUR	0.00	1,660,276.20	-1,656,928.00	0.00	0.00	1,348.20	0.00
18 Apr 05								
08 Dec 04	Foreign exchange EUR	0.00	122,646.49	-124,588.07	0.00	0.00	-1,941.58	0.00
10 Jan 05								
31 Mar 05	Foreign exchange EUR	0.00	800,526.57	-793,372.32	0.00	0.00	7,154.25	0.00
25 Apr 05								
19 Jan 05	Foreign exchange EUR	0.00	135,568.70	-137,504.26	0.00	0.00	-1,935.56	0.00
10 Feb 05								
24 Feb 05	Foreign exchange EUR	0.00	261,219.38	-261,704.57	0.00	0.00	-485.19	0.00
28 Feb 05								
20 May 05	Foreign exchange EUR	0.00	519,657.26	-518,315.00	0.00	0.00	1,342.26	0.00
25 May 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	
Settle Date	Acquisition Date				
		Market		Total	
		Short Term	Long Term	Short Term	Long Term
		Translation		Translation	
<i>Foreign Exchange</i>					
<b>Foreign exchange</b>					
<b>Foreign exchange</b>					
<b>Euro purchases</b>					
22 Jul 05	Foreign exchange EUR	0.00	311,289.91	-312,644.40	0.00
26 Jul 05				-1,354.49	0.00
24 Mar 05	Foreign exchange EUR	0.00	370,180.28	-372,574.08	0.00
29 Mar 05				-2,393.80	0.00
06 Sep 05	Foreign exchange EUR	0.00	90,086.25	-93,724.65	0.00
30 Sep 05				-3,638.40	0.00
28 Mar 05	Foreign exchange EUR	0.00	56,246.15	-55,417.45	0.00
25 Apr 05				828.70	828.70
<b>Total Euro purchases</b>			<b>21,169,407.03</b>	<b>-21,219,839.60</b>	<b>0.00</b>
<b>Euro sales</b>				<b>-50,432.57</b>	<b>0.00</b>
20 May 05	Foreign exchange EUR	0.00	-505,119.63	518,666.05	0.00
20 Jun 05				13,546.42	13,546.42
28 Mar 05	Foreign exchange EUR	0.00	-55,755.51	55,615.19	0.00
30 Mar 05				-140.32	-140.32
22 Jul 05	Foreign exchange EUR	0.00	-316,140.29	312,988.06	0.00
25 Aug 05				-3,152.23	-3,152.23

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Total
Settle Date	Acquisition Date				Short Term	Long Term
					Translation	Short Term
						Long Term
<b>Foreign Exchange</b>						
<b>Foreign exchange</b>						
<b>Foreign exchange</b>						
<b>Euro sales</b>						
29 Jun 05	Foreign exchange EUR	0 00	-1,140,566 99	1,138,353 08	0 00	0 00
01 Jul 05					-2,213 91	-2,213 91
07 Feb 05	Foreign exchange EUR	0 00	-1,724,347 71	1,649,298 00	0 00	0 00
17 Mar 05					-75,049 71	-75,049 71
06 Dec 04	Foreign exchange EUR	0 00	-1,300,835 67	1,338,568 21	0 00	0 00
10 Jan 05					37,732 54	37,732 54
17 Aug 05	Foreign exchange EUR	0 00	-223,156 86	224,907 37	0 00	0 00
19 Aug 05					1,750 51	1,750 51
16 Mar 05	Foreign exchange EUR	0 00	-179,572 51	185,105 47	0 00	0 00
24 Mar 05					5,532 96	5,532 96
24 May 05	Foreign exchange EUR	0 00	-1,045 34	1,043 56	0 00	0 00
26 May 05					-1 78	-1 78
27 Sep 05	Foreign exchange EUR	0 00	-864 83	864 40	0 00	0 00
30 Sep 05					-0 43	-0 43
24 Feb 05	Foreign exchange EUR	0 00	-257,647 51	261,749 07	0 00	0 00
24 Mar 05					4,101 56	4,101 56

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<i>Foreign Exchange</i>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>Euro sales</b>								
14 Feb 05	Foreign exchange EUR	0.00	-1,761,892.58	1,757,512.31	0.00	0.00	-4,380.27	0.00
24 Mar 05								
27 Apr 05	Foreign exchange EUR	0.00	-10,823.19	10,842.05	0.00	0.00	18.86	0.00
29 Apr 05								
06 Jan 05	Foreign exchange EUR	0.00	-122,779.20	126,539.99	0.00	0.00	3,760.79	0.00
10 Feb 05								
13 May 05	Foreign exchange EUR	0.00	-1,089,737.50	1,127,034.81	0.00	0.00	37,297.31	0.00
20 Jun 05								
15 Jun 05	Foreign exchange EUR	0.00	-1,573,341.23	1,579,120.53	0.00	0.00	5,779.30	0.00
26 Jul 05								
19 Apr 05	Foreign exchange EUR	0.00	-513,276.95	511,587.89	0.00	0.00	-1,689.06	0.00
21 Apr 05								
03 Feb 05	Foreign exchange EUR	0.00	-12,831.50	12,963.15	0.00	0.00	131.65	0.00
08 Feb 05								
22 Aug 05	Foreign exchange EUR	0.00	-90,086.25	91,870.58	0.00	0.00	1,784.33	0.00
30 Sep 05								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Total	
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>Euro sales</b>										
21 Mar 05	Foreign exchange	EUR	0.00	-1,493,793.04	1,503,831.28	0.00	0.00	10,038.24	10,038.24	0.00
25 Apr 05										
24 Mar 05	Foreign exchange	EUR	0.00	-376,718.39	373,413.60	0.00	0.00	-3,304.79	-3,304.79	0.00
25 Apr 05										
20 Apr 05	Foreign exchange	EUR	0.00	-975,143.77	1,010,580.63	0.00	0.00	35,436.86	35,436.86	0.00
25 May 05										
31 Mar 05	Foreign exchange	EUR	0.00	-792,574.49	792,421.64	0.00	0.00	-152.85	-152.85	0.00
04 Apr 05										
05 Jan 05	Foreign exchange	EUR	0.00	-1,154,891.84	1,198,931.16	0.00	0.00	44,039.32	44,039.32	0.00
10 Feb 05										
13 Jan 05	Foreign exchange	EUR	0.00	-500,069.45	517,545.98	0.00	0.00	17,476.53	17,476.53	0.00
10 Feb 05										
21 Jan 05	Foreign exchange	EUR	0.00	-1,758,101.35	1,769,001.00	0.00	0.00	10,899.65	10,899.65	0.00
17 Feb 05										
18 Aug 05	Foreign exchange	EUR	0.00	-8,844.10	8,792.41	0.00	0.00	-51.69	-51.69	0.00
23 Aug 05										

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

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		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>Euro sales</b>							
05 Apr 05	Foreign exchange EUR	9,542 53	-9,587 30	0 00	-44 77	-44 77	0 00
08 Apr 05							
19 Jan 05	Foreign exchange EUR	137,483 70	-137,784 11	0 00	-300 41	-300 41	0 00
24 Jan 05							
20 Jul 05	Foreign exchange EUR	124,914 25	-125,739 07	0 00	-824 82	-824 82	0 00
22 Jul 05							
17 Feb 05	Foreign exchange EUR	716,310 52	-715,845 06	0 00	465 46	465 46	0 00
22 Feb 05							
06 Sep 05	Foreign exchange EUR	93,395 87	-93,115 34	0 00	280 53	280 53	0 00
08 Sep 05							
14 Mar 05	Foreign exchange EUR	1,719,057 72	-1,660,276 20	0 00	58,781 52	58,781 52	0 00
18 Apr 05							
13 Apr 05	Foreign exchange EUR	1,660,083 60	-1,622,013 09	0 00	38,070 51	38,070 51	0 00
18 May 05							
11 May 05	Foreign exchange EUR	462,848 19	-459,684 21	0 00	3,163 98	3,163 98	0 00
13 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	
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Total Euro sales</b>			-22,764,002.06	23,002,783.85	0.00	0.00	238,781.79	238,781.79	0.00
<b>Hong Kong dollar purchases</b>									
25 Jan 05	Foreign exchange	HKD	5,515.33	-5,539.45	0.00	0.00	-24.12	-24.12	0.00
26 Apr 05									
22 Oct 04	Foreign exchange	HKD	5,481.83	-5,508.32	0.00	0.00	-26.49	-26.49	0.00
26 Jan 05									
<b>Total Hong Kong dollar purchases</b>			10,997.16	-11,047.77	0.00	0.00	-50.61	-50.61	0.00
<b>Hong Kong dollar sales</b>									
22 Apr 05	Foreign exchange	HKD	-5,515.33	5,514.80	0.00	0.00	-0.53	-0.53	0.00
26 Apr 05									
25 Jan 05	Foreign exchange	HKD	-5,481.83	5,482.25	0.00	0.00	0.42	0.42	0.00
26 Jan 05									
<b>Total Hong Kong dollar sales</b>			-10,997.16	10,997.05	0.00	0.00	-0.11	-0.11	0.00
<b>Indian rupee purchases</b>									
09 Nov 05	Foreign exchange	INR	15,627.32	-15,654.70	0.00	0.00	-27.38	-27.38	0.00
09 Nov 05									
04 Nov 04	Foreign exchange	INR	16,454.55	-15,800.00	0.00	0.00	654.55	654.55	0.00
08 Feb 05									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Settle Date	Acquisition Date	Short Term	Long Term
		Short Term	Long Term
		Translation	
<b>Foreign Exchange</b>			
<b>Foreign exchange</b>			
<b>Foreign exchange</b>			
<b>Indian rupee purchases</b>			
16 Jun 05	Foreign exchange INR	0.00	0.00
21 Sep 05		-31,175.66	-88.88
17 Dec 04	Foreign exchange INR	0.00	0.00
21 Mar 05		-10,288.44	88.97
04 Feb 05	Foreign exchange INR	0.00	0.00
08 Feb 05		-16,446.97	7.58
03 Feb 05	Foreign exchange INR	0.00	0.00
09 May 05		-16,446.97	7.58
10 Mar 05	Foreign exchange INR	0.00	0.00
21 Jun 05		-10,423.38	-25.12
10 Mar 05	Foreign exchange INR	0.00	0.00
21 Jun 05		-20,887.97	-45.55
17 Dec 04	Foreign exchange INR	0.00	0.00
21 Mar 05		-20,554.17	177.75
17 Jun 05	Foreign exchange INR	0.00	0.00
21 Jun 05		-20,830.47	11.95

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss	
Settle Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Indian rupee purchases</b>										
05 May 05		Foreign exchange	0.00		15,627.32	-16,394.18	0.00	0.00	-766.86	0.00
09 Nov 05										
<b>Total Indian rupee purchases</b>					<b>194,897.50</b>	<b>-194,902.91</b>	<b>0.00</b>	<b>0.00</b>	<b>-5.41</b>	<b>-5.41</b>
<b>Indian rupee sales</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
16 Jun 05		Foreign exchange	0.00		-31,240.68	31,229.92	0.00	0.00	-10.76	0.00
21 Jun 05										
<b>Total Indian rupee purchases</b>					<b>-15,627.32</b>	<b>15,654.70</b>	<b>0.00</b>	<b>0.00</b>	<b>27.38</b>	<b>27.38</b>
09 Nov 05		Foreign exchange	0.00		-15,627.32	15,820.98	0.00	0.00	193.66	193.66
09 Nov 05										
<b>Total Indian rupee purchases</b>					<b>-16,454.55</b>	<b>16,469.71</b>	<b>0.00</b>	<b>0.00</b>	<b>15.16</b>	<b>15.16</b>
05 May 05		Foreign exchange	0.00		-16,454.55	16,473.50	0.00	0.00	18.95	18.95
09 May 05										
<b>Total Indian rupee purchases</b>					<b>-16,454.55</b>	<b>16,446.97</b>	<b>0.00</b>	<b>0.00</b>	<b>-7.58</b>	<b>-7.58</b>
04 Feb 05		Foreign exchange	0.00		-16,454.55	16,446.97	0.00	0.00	-7.58	0.00
08 Feb 05										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Total	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost					
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Indian rupee sales</b>									
17 Jun 05	Foreign exchange	INR	-20,842.42	20,830.47	0.00	-11.95	0.00	0.00	-11.95
21 Jun 05									0.00
10 Mar 05	Foreign exchange	INR	-20,731.92	20,785.48	0.00	53.56	0.00	0.00	53.56
21 Mar 05									0.00
16 Sep 05	Foreign exchange	INR	-31,086.78	31,026.63	0.00	-60.15	0.00	0.00	-60.15
21 Sep 05									0.00
10 Mar 05	Foreign exchange	INR	-10,377.41	10,411.40	0.00	33.99	0.00	0.00	33.99
21 Mar 05									0.00
<b>Total Indian rupee sales</b>			<b>-194,897.50</b>	<b>195,149.76</b>	<b>0.00</b>	<b>252.26</b>	<b>0.00</b>	<b>0.00</b>	<b>252.26</b>
<b>Japanese yen purchases</b>									
22 Oct 04	Foreign exchange	JPY	1,410,536.04	-1,357,876.02	0.00	52,660.02	0.00	0.00	52,660.02
27 Jan 05									0.00
21 Jul 05	Foreign exchange	JPY	9,096.28	-9,061.83	0.00	34.45	0.00	0.00	34.45
12 Aug 05									0.00
15 Dec 04	Foreign exchange	JPY	217,281.43	-215,008.78	0.00	2,272.65	0.00	0.00	2,272.65
27 Jan 05									0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<i>Foreign Exchange</i>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Japanese yen purchases</b>											
07 Mar 05	Foreign exchange JPY	0.00	1,249,445.78	-1,288,508.07	0.00	0.00	0.00	-39,062.29	-39,062.29	0.00	
13 Apr 05											
24 Jan 05	Foreign exchange JPY	0.00	925,135.90	-938,875.54	0.00	0.00	0.00	-13,739.64	-13,739.64	0.00	
10 Mar 05											
09 Aug 05	Foreign exchange JPY	0.00	1,262,727.07	-1,241,008.71	0.00	0.00	0.00	21,718.36	21,718.36	0.00	
13 Sep 05											
08 Jul 05	Foreign exchange JPY	0.00	1,243,271.02	-1,221,567.60	0.00	0.00	0.00	21,703.42	21,703.42	0.00	
12 Aug 05											
13 May 05	Foreign exchange JPY	0.00	485,652.35	-485,312.64	0.00	0.00	0.00	339.71	339.71	0.00	
17 May 05											
14 Oct 05	Foreign exchange JPY	0.00	1,158,990.43	-1,222,951.22	0.00	0.00	0.00	-63,960.79	-63,960.79	0.00	
01 Dec 05											
02 Feb 05	Foreign exchange JPY	0.00	376,302.50	-376,841.28	0.00	0.00	0.00	-538.78	-538.78	0.00	
10 Mar 05											
08 Sep 05	Foreign exchange JPY	0.00	1,207,847.41	-1,259,549.09	0.00	0.00	0.00	-51,701.68	-51,701.68	0.00	
18 Oct 05											

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Cost	Market	Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term
					Long Term
<i>Foreign Exchange</i>					
<b>Foreign exchange</b>					
<b>Foreign exchange</b>					
<b>Japanese yen purchases</b>					
08 Jun 05	Foreign exchange JPY	-1,283,410.66	0.00	0.00	-51,235.77
13 Jul 05					0.00
18 May 05	Foreign exchange JPY	-499,000.00	0.00	0.00	-6,179.12
13 Jun 05					0.00
21 Jul 05	Foreign exchange JPY	-9,041.35	0.00	0.00	54.93
12 Aug 05					0.00
08 Apr 05	Foreign exchange JPY	-1,250,138.63	0.00	0.00	-2,939.33
13 Jun 05					0.00
<b>Total Japanese yen purchases</b>		<b>-12,658,151.42</b>	<b>0.00</b>	<b>0.00</b>	<b>-130,573.86</b>
<b>Japanese yen sales</b>					
01 Dec 04	Foreign exchange JPY	285,548.33	0.00	0.00	1,240.61
27 Jan 05					0.00
07 Mar 05	Foreign exchange JPY	1,285,178.15	0.00	0.00	-16,260.25
10 Mar 05					0.00
13 May 05	Foreign exchange JPY	486,421.15	0.00	0.00	6,636.91
13 Jun 05					0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>						
<b>Foreign exchange</b>						
<b>Foreign exchange</b>						
<b>Japanese yen sales</b>						
24 Jan 05	Foreign exchange JPY	0.00	0.00	1,501.22	1,501.22	0.00
27 Jan 05						
09 Aug 05	Foreign exchange JPY	0.00	0.00	-24,362.79	-24,362.79	0.00
12 Aug 05						
02 Dec 04	Foreign exchange JPY	0.00	0.00	1,918.25	1,918.25	0.00
27 Jan 05						
08 Jul 05	Foreign exchange JPY	0.00	0.00	-14,001.98	-14,001.98	0.00
13 Jul 05						
28 Nov 05	Foreign exchange JPY	0.00	0.00	4,424.00	4,424.00	0.00
01 Dec 05						
05 May 05	Foreign exchange JPY	0.00	0.00	13,347.65	13,347.65	0.00
17 May 05						
14 Oct 05	Foreign exchange JPY	0.00	0.00	9,168.83	9,168.83	0.00
18 Oct 05						
08 Jun 05	Foreign exchange JPY	0.00	0.00	19,768.64	19,768.64	0.00
13 Jun 05						

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>Japanese yen sales</b>							
13 Jan 05	Foreign exchange JPY	29,995.83	-29,848.86	0.00	146.97	146.97	0.00
27 Jan 05							
08 Sep 05	Foreign exchange JPY	1,255,013.57	-1,262,727.07	0.00	-7,713.50	-7,713.50	0.00
13 Sep 05							
08 Apr 05	Foreign exchange JPY	1,243,821.81	-1,249,445.78	0.00	-5,623.97	-5,623.97	0.00
13 Apr 05							
<b>Total Japanese yen sales</b>		<b>12,517,768.14</b>	<b>-12,527,577.55</b>	<b>0.00</b>	<b>-9,809.41</b>	<b>-9,809.41</b>	<b>0.00</b>
<b>Mexican peso purchases</b>							
04 Nov 04	Foreign exchange MXN	-15,799.98	16,397.63	0.00	597.65	597.65	0.00
08 Feb 05							
17 Dec 04	Foreign exchange MXN	-5,967.53	6,059.93	0.00	92.40	92.40	0.00
22 Mar 05							
21 Jun 05	Foreign exchange MXN	-26,768.99	27,052.61	0.00	283.62	283.62	0.00
23 Sep 05							
17 Dec 04	Foreign exchange MXN	-19,750.70	20,051.24	0.00	300.54	300.54	0.00
22 Mar 05							

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>Mexican peso purchases</b>										
03 Feb 05	Foreign exchange	MXN	0.00	16,819.40	-16,212.88	0.00	0.00	606.52	606.52	0.00
09 May 05										
21 Mar 05	Foreign exchange	MXN	0.00	27,239.34	-25,646.64	0.00	0.00	1,592.70	1,592.70	0.00
23 Jun 05										
18 Feb 05	Foreign exchange	MXN	0.00	20,245.68	-19,741.23	0.00	0.00	504.45	504.45	0.00
27 May 05										
06 May 05	Foreign exchange	MXN	0.00	17,447.07	-16,612.79	0.00	0.00	834.28	834.28	0.00
09 Aug 05										
26 May 05	Foreign exchange	MXN	0.00	20,672.79	-20,080.68	0.00	0.00	592.11	592.11	0.00
31 Aug 05										
23 Nov 04	Foreign exchange	MXN	0.00	19,975.69	-19,231.97	0.00	0.00	743.72	743.72	0.00
28 Feb 05										
<b>Total Mexican peso purchases</b>						<b>-185,813.39</b>	<b>0.00</b>	<b>6,147.99</b>	<b>6,147.99</b>	<b>0.00</b>
<b>Mexican peso sales</b>										
18 Feb 05	Foreign exchange	MXN	0.00	-19,975.69	20,041.55	0.00	0.00	65.86	65.86	0.00
28 Feb 05										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	Translation
<i>Foreign Exchange</i>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>Mexican peso sales</b>								
09 Aug 05	Foreign exchange MXN	0.00	-17,474.84	17,390.21	0.00	0.00	-144.63	0.00
11 Aug 05								
26 May 05	Foreign exchange MXN	0.00	-20,245.68	20,257.32	0.00	0.00	11.64	11.64
27 May 05								
21 Mar 05	Foreign exchange MXN	0.00	-26,111.17	26,090.83	0.00	0.00	-20.34	-20.34
22 Mar 05								
20 Sep 05	Foreign exchange MXN	0.00	-27,052.61	27,074.48	0.00	0.00	21.87	21.87
23 Sep 05								
06 May 05	Foreign exchange MXN	0.00	-16,819.40	16,809.79	0.00	0.00	-9.61	-9.61
09 May 05								
21 Jun 05	Foreign exchange MXN	0.00	-27,239.34	27,205.20	0.00	0.00	-34.14	-34.14
23 Jun 05								
03 Feb 05	Foreign exchange MXN	0.00	-16,397.63	16,409.74	0.00	0.00	12.11	12.11
08 Feb 05								
29 Aug 05	Foreign exchange MXN	0.00	-20,672.79	20,624.25	0.00	0.00	-48.54	-48.54
31 Aug 05								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Total	
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>Total Mexican peso sales</b>						191,843.37	0.00	-145.78	-145.78	0.00
<b>New Taiwan dollar purchases</b>										
10 Mar 05		Foreign exchange TWD	0.00	21,229.05	-21,900.21	0.00	0.00	-671.16	-671.16	0.00
21 Jun 05										
18 Feb 05		Foreign exchange TWD	0.00	21,337.58	-21,324.00	0.00	0.00	13.58	13.58	0.00
24 May 05										
17 Jun 05		Foreign exchange TWD	0.00	20,185.21	-21,398.78	0.00	0.00	-1,213.57	-1,213.57	0.00
21 Sep 05										
15 Feb 05		Foreign exchange TWD	0.00	16,587.34	-16,605.58	0.00	0.00	-18.24	-18.24	0.00
17 May 05										
19 Sep 05		Foreign exchange TWD	0.00	20,185.21	-20,185.82	0.00	0.00	-0.61	-0.61	0.00
21 Sep 05										
10 Dec 04		Foreign exchange TWD	0.00	21,356.54	-20,600.99	0.00	0.00	755.55	755.55	0.00
21 Mar 05										
19 Nov 04		Foreign exchange TWD	0.00	21,226.73	-20,450.14	0.00	0.00	776.59	776.59	0.00
24 Feb 05										
12 May 05		Foreign exchange TWD	0.00	16,317.09	-16,893.20	0.00	0.00	-576.11	-576.11	0.00
17 Aug 05										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Translation	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Cost	Proceeds	Shares/Par	
<b>Foreign Exchange</b>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>New Taiwan dollar purchases</b>							
20 May 05	Foreign exchange TWD	0.00	0.00	-21,576.71	20,853.76	0.00	0.00
24 Aug 05							
04 Nov 04	Foreign exchange TWD	0.00	0.00	-15,800.00	16,448.97	0.00	0.00
14 Feb 05							
<b>Total New Taiwan dollar purchases</b>		<b>0.00</b>	<b>0.00</b>	<b>-196,735.43</b>	<b>195,727.48</b>	<b>0.00</b>	<b>0.00</b>
<b>New Taiwan dollar sales</b>							
20 May 05	Foreign exchange TWD	0.00	0.00	21,390.72	-21,337.58	0.00	0.00
24 May 05							
16 Sep 05	Foreign exchange TWD	0.00	0.00	20,190.71	-20,185.21	0.00	0.00
21 Sep 05							
12 May 05	Foreign exchange TWD	0.00	0.00	16,682.68	-16,587.34	0.00	0.00
17 May 05							
10 Mar 05	Foreign exchange TWD	0.00	0.00	21,661.24	-21,356.54	0.00	0.00
21 Mar 05							
18 Feb 05	Foreign exchange TWD	0.00	0.00	20,984.63	-21,226.73	0.00	0.00
24 Feb 05							

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Translation	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Cost	Proceeds	Shares/Par	
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>New Taiwan dollar sales</b>							
12 Aug 05	Foreign exchange TWD	0.00	0.00	16,368.77	-16,317.09	0.00	0.00
17 Aug 05							51.68
19 Aug 05	Foreign exchange TWD	0.00	0.00	20,807.45	-20,853.76	0.00	0.00
24 Aug 05							-46.31
11 Feb 05	Foreign exchange TWD	0.00	0.00	16,427.69	-16,448.97	0.00	0.00
14 Feb 05							-21.28
19 Sep 05	Foreign exchange TWD	0.00	0.00	20,185.82	-20,185.21	0.00	0.00
21 Sep 05							0.61
17 Jun 05	Foreign exchange TWD	0.00	0.00	21,198.60	-21,229.05	0.00	0.00
21 Jun 05							-30.45
<b>Total New Taiwan dollar sales</b>		<b>0.00</b>	<b>0.00</b>	<b>195,898.31</b>	<b>-195,727.48</b>	<b>0.00</b>	<b>170.83</b>
<b>Peruvian nuevo sol purchases</b>							
05 May 05	Foreign exchange PEN	0.00	0.00	-16,260.16	16,282.64	0.00	0.00
09 May 05							22.48
18 May 05	Foreign exchange PEN	0.00	0.00	-21,488.87	21,508.68	0.00	0.00
23 Aug 05							19.81

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>					
<b>Foreign exchange</b>					
<b>Foreign exchange</b>					
<b>Peruvian nuevo sol purchases</b>					
04 Nov 04	Foreign exchange PEN	0.00	0.00	295.12	0.00
08 Feb 05					
		-15,799.94			
10 Dec 04	Foreign exchange PEN	0.00	0.00	273.04	0.00
17 Mar 05					
		-21,196.06			
18 Nov 04	Foreign exchange PEN	0.00	0.00	186.14	0.00
22 Feb 05					
		-10,033.44			
04 May 05	Foreign exchange PEN	0.00	0.00	44.99	0.00
09 Aug 05					
		-16,255.18			
03 Feb 05	Foreign exchange PEN	0.00	0.00	49.87	0.00
09 May 05					
		-16,232.77			
18 Feb 05	Foreign exchange PEN	0.00	0.00	-0.33	0.00
22 Feb 05					
		-21,358.60			
09 Jun 05	Foreign exchange PEN	0.00	0.00	-217.76	0.00
14 Sep 05					
		-21,504.06			
16 Feb 05	Foreign exchange PEN	0.00	0.00	95.46	0.00
23 May 05					
		-21,419.83			

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Peruvian nuevo sol purchases</b>											
10 Mar 05	Foreign exchange PEN	0.00	21,533.49	-21,469.10	0.00	0.00	0.00	64.39	64.39	0.00	0.00
14 Jun 05											
18 Nov 04	Foreign exchange PEN	0.00	11,138.70	-10,940.77	0.00	0.00	0.00	197.93	197.93	0.00	0.00
22 Feb 05											
10 Jun 05	Foreign exchange PEN	0.00	21,533.49	-21,528.53	0.00	0.00	0.00	4.96	4.96	0.00	0.00
14 Jun 05											
<b>Total Peruvian nuevo sol purchases</b>			<b>236,523.41</b>	<b>-235,487.31</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,036.10</b>	<b>1,036.10</b>	<b>0.00</b>	<b>0.00</b>
<b>Peruvian nuevo sol sales</b>											
04 May 05	Foreign exchange PEN	0.00	-16,282.64	16,282.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00
09 May 05											
10 Mar 05	Foreign exchange PEN	0.00	-21,469.10	21,492.17	0.00	0.00	0.00	23.07	23.07	0.00	0.00
17 Mar 05											
09 Sep 05	Foreign exchange PEN	0.00	-21,286.30	21,270.13	0.00	0.00	0.00	-16.17	-16.17	0.00	0.00
14 Sep 05											
09 Jun 05	Foreign exchange PEN	0.00	-21,533.49	21,521.91	0.00	0.00	0.00	-11.58	-11.58	0.00	0.00
14 Jun 05											

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Total
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Peruvian nuevo sol sales</b>									
16 Feb 05		Foreign exchange PEN	0.00	-21,358.27	21,361.88	0.00	0.00	3.61	3.61
22 Feb 05									0.00
18 Feb 05		Foreign exchange PEN	0.00	-10,219.58	10,219.73	0.00	0.00	0.15	0.15
22 Feb 05									0.00
10 Jun 05		Foreign exchange PEN	0.00	-21,533.49	21,528.53	0.00	0.00	-4.96	-4.96
14 Jun 05									0.00
18 May 05		Foreign exchange PEN	0.00	-21,515.29	21,511.99	0.00	0.00	-3.30	-3.30
23 May 05									0.00
18 Feb 05		Foreign exchange PEN	0.00	-11,138.70	11,138.87	0.00	0.00	0.17	0.17
22 Feb 05									0.00
03 Feb 05		Foreign exchange PEN	0.00	-16,095.06	16,120.01	0.00	0.00	24.95	24.95
08 Feb 05									0.00
18 Aug 05		Foreign exchange PEN	0.00	-21,508.68	21,521.91	0.00	0.00	13.23	13.23
23 Aug 05									0.00
04 Aug 05		Foreign exchange PEN	0.00	-16,300.17	16,292.65	0.00	0.00	-7.52	-7.52
09 Aug 05									0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Cost	Proceeds	Shares/Par	Short Term	Long Term	Translation	Total
Settle Date	Acquisition Date								
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Peruvian nuevo sol sales</b>									
05 May 05	Foreign exchange	PEN	16,260.16	-16,282.64	0.00	0.00	0.00	-22.48	-22.48
09 May 05									0.00
<b>Total Peruvian nuevo sol sales</b>						<b>0.00</b>	<b>0.00</b>	<b>-0.83</b>	<b>-0.83</b>
<b>Polish zloty purchases</b>									
04 Feb 05	Foreign exchange	PLN	-17,436.23	16,868.41	0.00	0.00	0.00	-567.82	-567.82
09 May 05									0.00
04 Nov 04	Foreign exchange	PLN	-15,800.06	17,276.56	0.00	0.00	0.00	1,476.50	1,476.50
08 Feb 05									0.00
20 May 05	Foreign exchange	PLN	-16,126.62	16,400.41	0.00	0.00	0.00	273.79	273.79
23 Aug 05									0.00
21 Mar 05	Foreign exchange	PLN	-17,315.46	16,242.80	0.00	0.00	0.00	-1,072.66	-1,072.66
23 Jun 05									0.00
20 Dec 04	Foreign exchange	PLN	-17,376.19	17,397.75	0.00	0.00	0.00	21.56	21.56
22 Mar 05									0.00
06 May 05	Foreign exchange	PLN	-16,751.98	16,477.98	0.00	0.00	0.00	-274.00	-274.00
10 Aug 05									0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss						
Trade Date	Security Description		Market				Total	
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Foreign Exchange</i>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>Polish zloty purchases</b>								
19 Nov 04	Foreign exchange PLN	0 00	17,496 10	-16,255 37	0 00	0 00	1,240 73	0 00
22 Feb 05								
18 Feb 05	Foreign exchange PLN	0 00	16,200 16	-17,471 20	0 00	0 00	-1,271 04	0 00
23 May 05								
22 Jun 05	Foreign exchange PLN	0 00	17,089 77	-16,474 46	0 00	0 00	615 31	0 00
26 Sep 05								
<b>Total Polish zloty purchases</b>			<b>151,449.94</b>	<b>-151,007.57</b>	<b>0.00</b>	<b>0.00</b>	<b>442.37</b>	<b>0.00</b>
<b>Polish zloty sales</b>								
06 May 05	Foreign exchange PLN	0 00	-16,868 41	16,843 42	0 00	0 00	-24 99	0 00
09 May 05								
20 May 05	Foreign exchange PLN	0 00	-16,200 16	16,206 48	0 00	0 00	6 32	0 00
23 May 05								
21 Mar 05	Foreign exchange PLN	0 00	-17,397 75	17,441 86	0 00	0 00	44 11	0 00
22 Mar 05								
22 Aug 05	Foreign exchange PLN	0 00	-16,400 41	16,413 37	0 00	0 00	12 96	0 00
23 Aug 05								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date											Total
<b>Foreign Exchange</b>												
<b>Foreign exchange</b>												
<b>Foreign exchange</b>												
<b>Polish zloty sales</b>												
18 Feb 05		Foreign exchange PLN	0 00	-17,496 10	17,399 35	0 00	0 00	0 00	-96 75	-96 75	0 00	0 00
22 Feb 05												
08 Aug 05		Foreign exchange PLN	0 00	-16,477 98	16,556 80	0 00	0 00	0 00	78 82	78 82	0 00	0 00
10 Aug 05												
22 Sep 05		Foreign exchange PLN	0 00	-17,089 77	17,027 86	0 00	0 00	0 00	-61 91	-61 91	0 00	0 00
26 Sep 05												
04 Feb 05		Foreign exchange PLN	0 00	-17,276 56	17,406 32	0 00	0 00	0 00	129 76	129 76	0 00	0 00
08 Feb 05												
22 Jun 05		Foreign exchange PLN	0 00	-16,242 80	16,240 60	0 00	0 00	0 00	-2 20	-2 20	0 00	0 00
23 Jun 05												
<b>Total Polish zloty sales</b>				<b>-151,449.94</b>	<b>151,536.06</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>86.12</b>	<b>86.12</b>	<b>0.00</b>	<b>0.00</b>
<b>Russian ruble (new) purchases</b>												
11 May 05		Foreign exchange RUB	0 00	16,211 65	-16,214 27	0 00	0 00	0 00	-2 62	-2 62	0 00	0 00
11 May 05												
20 Dec 04		Foreign exchange RUB	0 00	22,124 50	-21,812 98	0 00	0 00	0 00	311 52	311 52	0 00	0 00
22 Mar 05												

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Russian ruble (new) purchases</b>											
26 Jan 05	Foreign exchange RUB	0.00	18,462.07	-18,467.80	0.00	0.00	-5.73	-5.73	0.00	0.00	0.00
26 Jan 05											
20 May 05	Foreign exchange RUB	0.00	20,003.50	-20,378.30	0.00	0.00	-374.80	-374.80	0.00	0.00	0.00
23 Aug 05											
18 Nov 04	Foreign exchange RUB	0.00	20,413.13	-20,010.53	0.00	0.00	402.60	402.60	0.00	0.00	0.00
22 Feb 05											
04 Nov 04	Foreign exchange RUB	0.00	16,129.20	-15,800.00	0.00	0.00	329.20	329.20	0.00	0.00	0.00
07 Feb 05											
10 May 05	Foreign exchange RUB	0.00	15,930.77	-16,223.02	0.00	0.00	-292.25	-292.25	0.00	0.00	0.00
15 Aug 05											
20 Jun 05	Foreign exchange RUB	0.00	21,578.74	-21,406.09	0.00	0.00	172.65	172.65	0.00	0.00	0.00
23 Sep 05											
21 Mar 05	Foreign exchange RUB	0.00	21,342.85	-22,133.53	0.00	0.00	-790.68	-790.68	0.00	0.00	0.00
23 Jun 05											
22 Jun 05	Foreign exchange RUB	0.00	21,342.85	-21,362.28	0.00	0.00	-19.43	-19.43	0.00	0.00	0.00
23 Jun 05											

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term
		Cost	Proceeds	Translation	
<i>Foreign Exchange</i>					
<b>Foreign exchange</b>					
<b>Foreign exchange</b>					
<b>Russian ruble (new) purchases</b>					
25 Oct 04	Foreign exchange RUB	-18,077 95	18,462 07	384 12	384 12
26 Jan 05					0 00
<hr/>					
25 Jan 05	Foreign exchange RUB	-18,440 22	18,700 14	259 92	259 92
27 Apr 05					0 00
<hr/>					
27 Apr 05	Foreign exchange RUB	-18,594 59	18,000 98	-593 61	-593 61
29 Jul 05					0 00
<hr/>					
18 Feb 05	Foreign exchange RUB	-20,451 29	20,371 61	-79 68	-79 68
23 May 05					0 00
<hr/>					
04 Feb 05	Foreign exchange RUB	-16,130 19	16,211 65	81 46	81 46
11 May 05					0 00
<hr/>					
<b>Total Russian ruble (new) purchases</b>		<b>-285,503.04</b>	<b>285,285.71</b>	<b>-217.33</b>	<b>-217.33</b>
<hr/>					
<b>Russian ruble (new) sales</b>					
04 Feb 05	Foreign exchange RUB	16,110 47	-16,129 20	-18 73	-18 73
07 Feb 05					0 00
<hr/>					
11 Aug 05	Foreign exchange RUB	15,891 47	-15,930 77	-39 30	-39 30
15 Aug 05					0 00

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Russian ruble (new) sales</b>											
21 Sep 05	Foreign exchange RUB	0.00	-21,578.74	21,579.69	0.00	0.00	0.00	0.95	0.95	0.00	
23 Sep 05											
27 Apr 05	Foreign exchange RUB	0.00	-18,700.14	18,665.71	0.00	0.00	0.00	-34.43	-34.43	0.00	
27 Apr 05											
25 Jan 05	Foreign exchange RUB	0.00	-18,462.07	18,471.09	0.00	0.00	0.00	9.02	9.02	0.00	
26 Jan 05											
22 Jun 05	Foreign exchange RUB	0.00	-21,342.85	21,362.28	0.00	0.00	0.00	19.43	19.43	0.00	
23 Jun 05											
20 Jun 05	Foreign exchange RUB	0.00	-21,342.85	21,381.00	0.00	0.00	0.00	38.15	38.15	0.00	
23 Jun 05											
10 May 05	Foreign exchange RUB	0.00	-16,211.65	16,205.53	0.00	0.00	0.00	-6.12	-6.12	0.00	
11 May 05											
21 Mar 05	Foreign exchange RUB	0.00	-22,124.50	22,113.47	0.00	0.00	0.00	-11.03	-11.03	0.00	
22 Mar 05											
11 May 05	Foreign exchange RUB	0.00	-16,211.65	16,214.27	0.00	0.00	0.00	2.62	2.62	0.00	
11 May 05											

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
						Short Term	Long Term	Short Term	Long Term	
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>Russian ruble (new) sales</b>										
18 Feb 05	Foreign exchange	RUB	0.00	-20,413.13	20,408.02	0.00	0.00	-5.11	-5.11	0.00
22 Feb 05										
22 Aug 05	Foreign exchange	RUB	0.00	-20,003.50	20,000.00	0.00	0.00	-3.50	-3.50	0.00
23 Aug 05										
20 May 05	Foreign exchange	RUB	0.00	-20,371.61	20,371.03	0.00	0.00	-0.58	-0.58	0.00
23 May 05										
27 Jul 05	Foreign exchange	RUB	0.00	-18,000.98	17,975.96	0.00	0.00	-25.02	-25.02	0.00
29 Jul 05										
26 Jan 05	Foreign exchange	RUB	0.00	-18,462.07	18,467.80	0.00	0.00	5.73	5.73	0.00
26 Jan 05										
				<b>-285,285.71</b>	<b>285,217.79</b>	<b>0.00</b>	<b>0.00</b>	<b>-67.92</b>	<b>-67.92</b>	<b>0.00</b>
<b>Singapore dollar purchases</b>										
04 Nov 04	Foreign exchange	SGD	0.00	15,914.32	-15,800.06	0.00	0.00	114.26	114.26	0.00
08 Feb 05										
03 Feb 05	Foreign exchange	SGD	0.00	15,893.47	-15,954.53	0.00	0.00	-61.06	-61.06	0.00
09 May 05										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Translation	Translation	Short Term
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>Singapore dollar purchases</b>							
20 May 05	Foreign exchange SGD	0.00	20,362.33	-20,512.82	-150.49	0.00	-150.49
24 Aug 05							0.00
23 Nov 04	Foreign exchange SGD	0.00	20,770.29	-20,578.78	191.51	0.00	191.51
24 Feb 05							0.00
16 Jun 05	Foreign exchange SGD	0.00	20,805.47	-20,976.93	-171.46	0.00	-171.46
20 Sep 05							0.00
17 Dec 04	Foreign exchange SGD	0.00	21,487.55	-21,336.91	150.64	0.00	150.64
21 Mar 05							0.00
18 Feb 05	Foreign exchange SGD	0.00	20,493.04	-20,765.89	-272.85	0.00	-272.85
24 May 05							0.00
25 Jan 05	Foreign exchange SGD	0.00	4,859.38	-4,910.08	-50.70	0.00	-50.70
26 Apr 05							0.00
06 May 05	Foreign exchange SGD	0.00	16,317.65	-16,510.73	-193.08	0.00	-193.08
10 Aug 05							0.00
11 Mar 05	Foreign exchange SGD	0.00	20,892.40	-21,612.54	-720.14	0.00	-720.14
21 Jun 05							0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Singapore dollar purchases</b>											
22 Apr 05	Foreign exchange SGD	0.00	4,813.04	-4,870.62	0.00	0.00	0.00	-57.58	-57.58	0.00	
26 Jul 05											
22 Oct 04	Foreign exchange SGD	0.00	4,733.86	-4,647.60	0.00	0.00	0.00	86.26	86.26	0.00	
26 Jan 05											
<b>Total Singapore dollar purchases</b>			<b>187,342.80</b>	<b>-188,477.49</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-1,134.69</b>	<b>-1,134.69</b>	<b>0.00</b>	
<b>Singapore dollar sales</b>											
25 Jan 05	Foreign exchange SGD	0.00	-4,733.86	4,755.01	0.00	0.00	0.00	21.15	21.15	0.00	
26 Jan 05											
15 Sep 05	Foreign exchange SGD	0.00	-20,805.47	20,848.22	0.00	0.00	0.00	42.75	42.75	0.00	
20 Sep 05											
03 Feb 05	Foreign exchange SGD	0.00	-15,914.32	15,915.78	0.00	0.00	0.00	1.46	1.46	0.00	
08 Feb 05											
22 Apr 05	Foreign exchange SGD	0.00	-4,859.38	4,857.46	0.00	0.00	0.00	-1.92	-1.92	0.00	
26 Apr 05											
23 Aug 05	Foreign exchange SGD	0.00	-20,362.33	20,361.11	0.00	0.00	0.00	-1.22	-1.22	0.00	
24 Aug 05											

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>Singapore dollar sales</b>											
16 Jun 05	Foreign exchange SGD	0.00	-20,892.40	20,901.76	0.00	0.00	0.00	9.36	9.36	0.00	
21 Jun 05											
22 Jul 05	Foreign exchange SGD	0.00	-4,813.04	4,826.55	0.00	0.00	0.00	13.51	13.51	0.00	
26 Jul 05											
20 May 05	Foreign exchange SGD	0.00	-20,493.04	20,446.21	0.00	0.00	0.00	-46.83	-46.83	0.00	
24 May 05											
11 Mar 05	Foreign exchange SGD	0.00	-21,487.55	21,554.38	0.00	0.00	0.00	66.83	66.83	0.00	
21 Mar 05											
06 May 05	Foreign exchange SGD	0.00	-15,893.47	15,896.37	0.00	0.00	0.00	2.90	2.90	0.00	
09 May 05											
18 Feb 05	Foreign exchange SGD	0.00	-20,770.29	20,598.84	0.00	0.00	0.00	-171.45	-171.45	0.00	
24 Feb 05											
08 Aug 05	Foreign exchange SGD	0.00	-16,317.65	16,322.09	0.00	0.00	0.00	4.44	4.44	0.00	
10 Aug 05											
<b>Total Singapore dollar sales</b>			<b>-187,342.80</b>	<b>187,283.78</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-59.02</b>	<b>-59.02</b>	<b>0.00</b>	
<b>Slovak koruna purchases</b>											

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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	Total
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Slovak koruna purchases</b>									
12 Nov 04		Foreign exchange SKK	0.00	8,460.56	-8,064.43	0.00	0.00	396.13	396.13
16 Feb 05									0.00
04 Nov 04		Foreign exchange SKK	0.00	16,544.06	-15,800.00	0.00	0.00	744.06	744.06
08 Feb 05									0.00
06 May 05		Foreign exchange SKK	0.00	15,763.14	-16,328.16	0.00	0.00	-565.02	-565.02
10 Aug 05									0.00
26 May 05		Foreign exchange SKK	0.00	20,702.44	-21,037.51	0.00	0.00	-335.07	-335.07
31 Aug 05									0.00
22 Jun 05		Foreign exchange SKK	0.00	20,954.20	-21,267.82	0.00	0.00	-313.62	-313.62
26 Sep 05									0.00
20 Dec 04		Foreign exchange SKK	0.00	22,724.96	-23,161.61	0.00	0.00	-436.65	-436.65
22 Mar 05									0.00
21 Mar 05		Foreign exchange SKK	0.00	21,197.79	-22,846.02	0.00	0.00	-1,648.23	-1,648.23
23 Jun 05									0.00
24 Nov 04		Foreign exchange SKK	0.00	22,928.31	-21,955.01	0.00	0.00	973.30	973.30
28 Feb 05									0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date				Translation			
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>Slovak koruna purchases</b>								
04 Feb 05	Foreign exchange SKK	0.00	16,274.20	-16,740.54	-466.34	0.00	-466.34	0.00
09 May 05								
12 May 05	Foreign exchange SKK	0.00	7,997.75	-8,157.25	-159.50	0.00	-159.50	0.00
16 Aug 05								
18 Feb 05	Foreign exchange SKK	0.00	21,005.76	-22,669.42	-1,663.66	0.00	-1,663.66	0.00
27 May 05								
15 Feb 05	Foreign exchange SKK	0.00	8,085.70	-8,521.41	-435.71	0.00	-435.71	0.00
16 May 05								
<b>Total Slovak koruna purchases</b>			<b>202,638.87</b>	<b>-206,549.18</b>	<b>-3,910.31</b>	<b>0.00</b>	<b>-3,910.31</b>	<b>0.00</b>
<b>Slovak koruna sales</b>								
04 Feb 05	Foreign exchange SKK	0.00	-16,544.06	16,731.63	187.57	0.00	187.57	0.00
08 Feb 05								
08 Aug 05	Foreign exchange SKK	0.00	-15,763.14	15,789.47	26.33	0.00	26.33	0.00
10 Aug 05								
30 Aug 05	Foreign exchange SKK	0.00	-20,702.44	20,716.76	14.32	0.00	14.32	0.00
31 Aug 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>Slovak koruna sales</b>								
15 Feb 05	Foreign exchange SKK	0.00	-8,460.56	8,489.57	0.00	0.00	29.01	0.00
16 Feb 05								
12 May 05	Foreign exchange SKK	0.00	-8,085.70	8,139.91	0.00	0.00	54.21	0.00
16 May 05								
18 Feb 05	Foreign exchange SKK	0.00	-22,928.31	22,637.80	0.00	0.00	-290.51	0.00
28 Feb 05								
22 Sep 05	Foreign exchange SKK	0.00	-20,954.20	21,069.18	0.00	0.00	114.98	0.00
26 Sep 05								
26 May 05	Foreign exchange SKK	0.00	-21,005.76	20,993.95	0.00	0.00	-11.81	0.00
27 May 05								
12 Aug 05	Foreign exchange SKK	0.00	-7,997.75	8,014.16	0.00	0.00	16.41	0.00
16 Aug 05								
21 Mar 05	Foreign exchange SKK	0.00	-22,724.96	22,778.35	0.00	0.00	53.39	0.00
22 Mar 05								
06 May 05	Foreign exchange SKK	0.00	-16,274.20	16,258.28	0.00	0.00	-15.92	0.00
09 May 05								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
<b>Foreign Exchange</b>												
<b>Foreign exchange</b>												
<b>Foreign exchange</b>												
<b>Slovak koruna sales</b>												
22 Jun 05	Foreign exchange		SKK	0.00	-21,197.79	21,184.29	0.00	0.00	-13.50		-13.50	0.00
23 Jun 05												
<b>Total Slovak koruna sales</b>							<b>202,803.35</b>	<b>0.00</b>	<b>0.00</b>	<b>164.48</b>	<b>164.48</b>	<b>0.00</b>
<b>South African rand purchases</b>												
04 Feb 05	Foreign exchange		ZAR	0.00	16,248.71	-15,741.71	0.00	0.00	507.00		507.00	0.00
09 May 05												
04 Nov 04	Foreign exchange		ZAR	0.00	15,731.01	-15,800.06	0.00	0.00	-69.05		-69.05	0.00
08 Feb 05												
06 May 05	Foreign exchange		ZAR	0.00	15,301.98	-16,264.17	0.00	0.00	-962.19		-962.19	0.00
10 Aug 05												
<b>Total South African rand purchases</b>							<b>47,281.70</b>	<b>0.00</b>	<b>0.00</b>	<b>-524.24</b>	<b>-524.24</b>	<b>0.00</b>
<b>South African rand sales</b>												
08 Aug 05	Foreign exchange		ZAR	0.00	-15,301.98	15,348.64	0.00	0.00	46.86		46.86	0.00
10 Aug 05												
04 Feb 05	Foreign exchange		ZAR	0.00	-15,731.01	15,819.82	0.00	0.00	88.81		88.81	0.00
08 Feb 05												

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
						Short Term	Long Term	Short Term	Long Term		
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>South African rand sales</b>											
06 May 05	Foreign exchange	ZAR	0.00	-16,248.71	16,252.07	0.00	0.00	3.36	3.36	0.00	
09 May 05											
<b>Total South African rand sales</b>						<b>47,420.73</b>	<b>0.00</b>	<b>0.00</b>	<b>139.03</b>	<b>139.03</b>	<b>0.00</b>
<b>South Korean won purchases</b>											
22 Oct 04	Foreign exchange	KRW	0.00	6,059.31	-5,435.67	0.00	0.00	623.64	623.64	0.00	
28 Jan 05											
<b>Total South Korean won purchases</b>						<b>-22,939.03</b>	<b>0.00</b>	<b>0.00</b>	<b>269.74</b>	<b>269.74</b>	<b>0.00</b>
22 Feb 05	Foreign exchange	KRW	0.00	23,208.77	-22,939.03	0.00	0.00	269.74	269.74	0.00	
24 Feb 05											
<b>Total Foreign exchange</b>						<b>-17,037.36</b>	<b>0.00</b>	<b>0.00</b>	<b>650.58</b>	<b>650.58</b>	<b>0.00</b>
09 Feb 05	Foreign exchange	KRW	0.00	17,687.92	-17,037.36	0.00	0.00	650.58	650.58	0.00	
11 May 05											
<b>Total Foreign exchange</b>						<b>-11,460.39</b>	<b>0.00</b>	<b>0.00</b>	<b>-36.27</b>	<b>-36.27</b>	<b>0.00</b>
25 Jul 05	Foreign exchange	KRW	0.00	11,424.12	-11,460.39	0.00	0.00	-36.27	-36.27	0.00	
27 Jul 05											
<b>Total Foreign exchange</b>						<b>-17,416.98</b>	<b>0.00</b>	<b>0.00</b>	<b>73.89</b>	<b>73.89</b>	<b>0.00</b>
09 Aug 05	Foreign exchange	KRW	0.00	17,490.87	-17,416.98	0.00	0.00	73.89	73.89	0.00	
10 Aug 05											
<b>Total Foreign exchange</b>						<b>-6,235.43</b>	<b>0.00</b>	<b>0.00</b>	<b>-166.97</b>	<b>-166.97</b>	<b>0.00</b>
25 Apr 05	Foreign exchange	KRW	0.00	6,068.46	-6,235.43	0.00	0.00	-166.97	-166.97	0.00	
27 Jul 05											

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		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date				Translation	Translation		
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>South Korean won purchases</b>								
10 Mar 05	Foreign exchange KRW	0 00	23,401 09	-23,564 65	0 00	0 00	-163 56	0 00
21 Jun 05								
25 Apr 05	Foreign exchange KRW	0 00	5,355 67	-5,505 51	0 00	0 00	-149 84	0 00
27 Jul 05								
09 May 05	Foreign exchange KRW	0 00	17,687 92	-17,643 77	0 00	0 00	44 15	44 15
11 May 05								
19 May 05	Foreign exchange KRW	0 00	22,654 35	-23,167 71	0 00	0 00	-513 36	0 00
24 Aug 05								
25 Jan 05	Foreign exchange KRW	0 00	6,213 98	-6,032 91	0 00	0 00	181 07	181 07
28 Apr 05								
19 Nov 04	Foreign exchange KRW	0 00	23,208 77	-21,752 12	0 00	0 00	1,456 65	1,456 65
24 Feb 05								
20 Jun 05	Foreign exchange KRW	0 00	23,401 09	-23,345 53	0 00	0 00	55 56	55 56
21 Jun 05								
06 May 05	Foreign exchange KRW	0 00	17,490 87	-17,723 46	0 00	0 00	-232 59	-232 59
10 Aug 05								



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		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>South Korean won purchases</b>								
04 Nov 04	Foreign exchange KRW	0.00	16,955.17	-15,800.00	0.00	0.00	1,155.17	0.00
11 Feb 05								
10 Dec 04	Foreign exchange KRW	0.00	23,482.59	-22,196.10	0.00	0.00	1,286.49	0.00
21 Mar 05								
16 Jun 05	Foreign exchange KRW	0.00	22,879.30	-23,274.16	0.00	0.00	-394.86	0.00
21 Sep 05								
18 Feb 05	Foreign exchange KRW	0.00	23,195.62	-22,685.23	0.00	0.00	510.39	0.00
24 May 05								
22 Aug 05	Foreign exchange KRW	0.00	22,654.35	-22,722.84	0.00	0.00	-68.49	0.00
24 Aug 05								
<b>Total South Korean won purchases</b>			<b>330,520.22</b>	<b>-325,938.85</b>	<b>0.00</b>	<b>0.00</b>	<b>4,581.37</b>	<b>0.00</b>
<b>South Korean won sales</b>								
16 Jun 05	Foreign exchange KRW	0.00	-23,401.09	23,274.16	0.00	0.00	-126.93	0.00
21 Jun 05								
15 Sep 05	Foreign exchange KRW	0.00	-22,879.30	23,022.14	0.00	0.00	142.84	0.00
21 Sep 05								

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Settle Date	Acquisition Date	Short Term	Long Term
		Translation	Short Term
			Long Term
<b>Foreign Exchange</b>			
<b>Foreign exchange</b>			
<b>Foreign exchange</b>			
<b>South Korean won sales</b>			
19 May 05	Foreign exchange KRW	0.00	0.00
24 May 05		-23,195.62	-23.07
		23,172.55	0.00
<hr/>			
25 Apr 05	Foreign exchange KRW	0.00	0.00
28 Apr 05		-6,213.98	24.26
		6,238.24	24.26
<hr/>			
20 Jun 05	Foreign exchange KRW	0.00	0.00
21 Jun 05		-23,401.09	-55.56
		23,345.53	-55.56
<hr/>			
09 Feb 05	Foreign exchange KRW	0.00	0.00
11 Feb 05		-16,955.17	211.38
		17,166.55	211.38
<hr/>			
25 Jul 05	Foreign exchange KRW	0.00	0.00
27 Jul 05		-11,424.12	36.27
		11,460.39	36.27
<hr/>			
10 Mar 05	Foreign exchange KRW	0.00	0.00
21 Mar 05		-23,482.59	105.62
		23,588.21	105.62
<hr/>			
18 Feb 05	Foreign exchange KRW	0.00	0.00
24 Feb 05		-23,208.77	-502.33
		22,706.44	-502.33
<hr/>			
22 Aug 05	Foreign exchange KRW	0.00	0.00
24 Aug 05		-22,654.35	68.49
		22,722.84	68.49
<hr/>			

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>South Korean won sales</b>									
09 Aug 05	Foreign exchange KRW	0.00	-17,490.87	17,416.98	0.00	0.00	-73.89	-73.89	0.00
10 Aug 05									
06 May 05	Foreign exchange KRW	0.00	-17,687.92	17,675.54	0.00	0.00	-12.38	-12.38	0.00
11 May 05									
05 Aug 05	Foreign exchange KRW	0.00	-17,490.87	17,506.42	0.00	0.00	15.55	15.55	0.00
10 Aug 05									
22 Feb 05	Foreign exchange KRW	0.00	-23,208.77	22,939.03	0.00	0.00	-269.74	-269.74	0.00
24 Feb 05									
25 Jan 05	Foreign exchange KRW	0.00	-6,059.31	6,041.69	0.00	0.00	-17.62	-17.62	0.00
28 Jan 05									
22 Jul 05	Foreign exchange KRW	0.00	-11,424.12	11,479.45	0.00	0.00	55.33	55.33	0.00
27 Jul 05									
19 Aug 05	Foreign exchange KRW	0.00	-22,654.35	22,798.43	0.00	0.00	144.08	144.08	0.00
24 Aug 05									
09 May 05	Foreign exchange KRW	0.00	-17,687.92	17,643.77	0.00	0.00	-44.15	-44.15	0.00
11 May 05									

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Foreign Exchange

#### Foreign exchange

#### Foreign exchange

**Total South Korean won sales**      **-330,520.21**      **330,198.36**      **0.00**      **0.00**      **-321.85**      **0.00**

#### United States dollar purchases

04 May 05      Foreign exchange      USD      0.00      16,282.64      -16,282.64      0.00      0.00      0.00      0.00      0.00      0.00      0.00

16 Jun 05      Foreign exchange      USD      0.00      31,229.92      -31,229.92      0.00      0.00      0.00      0.00      0.00      0.00      0.00

04 Feb 05      Foreign exchange      USD      0.00      16,731.63      -16,731.63      0.00      0.00      0.00      0.00      0.00      0.00      0.00

20 May 05      Foreign exchange      USD      0.00      518,666.05      -518,666.05      0.00      0.00      0.00      0.00      0.00      0.00      0.00

01 Dec 04      Foreign exchange      USD      0.00      285,548.33      -285,548.33      0.00      0.00      0.00      0.00      0.00      0.00      0.00

28 Mar 05      Foreign exchange      USD      0.00      55,615.19      -55,615.19      0.00      0.00      0.00      0.00      0.00      0.00      0.00

08 Aug 05      Foreign exchange      USD      0.00      15,789.47      -15,789.47      0.00      0.00      0.00      0.00      0.00      0.00      0.00

09 Nov 05      Foreign exchange      USD      0.00      15,654.70      -15,654.70      0.00      0.00      0.00      0.00      0.00      0.00      0.00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Foreign Exchange

#### Foreign exchange

#### Foreign exchange

#### United States dollar purchases

07 Mar 05	Foreign exchange USD	0.00	1,285,178.15	-1,285,178.15	0.00	0.00	0.00
10 Mar 05							
22 Jul 05	Foreign exchange USD	0.00	312,988.06	-312,988.06	0.00	0.00	0.00
25 Aug 05							
16 Jun 05	Foreign exchange USD	0.00	23,274.16	-23,274.16	0.00	0.00	0.00
21 Jun 05							
10 Mar 05	Foreign exchange USD	0.00	21,492.17	-21,492.17	0.00	0.00	0.00
17 Mar 05							
29 Jun 05	Foreign exchange USD	0.00	1,138,353.08	-1,138,353.08	0.00	0.00	0.00
01 Jul 05							
18 Feb 05	Foreign exchange USD	0.00	20,041.55	-20,041.55	0.00	0.00	0.00
28 Feb 05							
09 Sep 05	Foreign exchange USD	0.00	21,270.13	-21,270.13	0.00	0.00	0.00
14 Sep 05							
25 Jan 05	Foreign exchange USD	0.00	4,755.01	-4,755.01	0.00	0.00	0.00
26 Jan 05							

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar purchases</b>								
13 May 05	Foreign exchange USD	0.00	486,421.15	-486,421.15	0.00	0.00	0.00	0.00
13 Jun 05								
08 Sep 05	Foreign exchange USD	0.00	25,850.93	-25,850.93	0.00	0.00	0.00	0.00
13 Sep 05								
08 Jul 05	Foreign exchange USD	0.00	6,326.44	-6,326.44	0.00	0.00	0.00	0.00
20 Jul 05								
15 Sep 05	Foreign exchange USD	0.00	23,022.14	-23,022.14	0.00	0.00	0.00	0.00
21 Sep 05								
04 Feb 05	Foreign exchange USD	0.00	16,110.47	-16,110.47	0.00	0.00	0.00	0.00
07 Feb 05								
02 Nov 05	Foreign exchange USD	0.00	15,820.98	-15,820.98	0.00	0.00	0.00	0.00
09 Nov 05								
09 Jun 05	Foreign exchange USD	0.00	21,521.91	-21,521.91	0.00	0.00	0.00	0.00
14 Jun 05								
24 Jan 05	Foreign exchange USD	0.00	936,078.66	-936,078.66	0.00	0.00	0.00	0.00
27 Jan 05								

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar purchases</b>								
07 Feb 05	Foreign exchange USD	0.00	1,649,298.00	-1,649,298.00	0.00	0.00	0.00	0.00
17 Mar 05								
05 May 05	Foreign exchange USD	0.00	16,469.71	-16,469.71	0.00	0.00	0.00	0.00
09 May 05								
22 Apr 05	Foreign exchange USD	0.00	5,514.80	-5,514.80	0.00	0.00	0.00	0.00
26 Apr 05								
19 May 05	Foreign exchange USD	0.00	23,172.55	-23,172.55	0.00	0.00	0.00	0.00
24 May 05								
06 Dec 04	Foreign exchange USD	0.00	1,338,568.21	-1,338,568.21	0.00	0.00	0.00	0.00
10 Jan 05								
06 May 05	Foreign exchange USD	0.00	16,843.42	-16,843.42	0.00	0.00	0.00	0.00
09 May 05								
16 Feb 05	Foreign exchange USD	0.00	21,361.88	-21,361.88	0.00	0.00	0.00	0.00
22 Feb 05								
30 Aug 05	Foreign exchange USD	0.00	20,716.76	-20,716.76	0.00	0.00	0.00	0.00
31 Aug 05								

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar purchases</b>								
09 Aug 05	Foreign exchange USD	0.00	17,330.21	-17,330.21	0.00	0.00	0.00	0.00
11 Aug 05								
05 Aug 05	Foreign exchange USD	0.00	20,390.46	-20,390.46	0.00	0.00	0.00	0.00
10 Aug 05								
17 Aug 05	Foreign exchange USD	0.00	224,907.37	-224,907.37	0.00	0.00	0.00	0.00
19 Aug 05								
15 Sep 05	Foreign exchange USD	0.00	20,848.22	-20,848.22	0.00	0.00	0.00	0.00
20 Sep 05								
11 Aug 05	Foreign exchange USD	0.00	15,891.47	-15,891.47	0.00	0.00	0.00	0.00
15 Aug 05								
25 Apr 05	Foreign exchange USD	0.00	6,238.24	-6,238.24	0.00	0.00	0.00	0.00
28 Apr 05								
20 May 05	Foreign exchange USD	0.00	16,206.48	-16,206.48	0.00	0.00	0.00	0.00
23 May 05								
15 Feb 05	Foreign exchange USD	0.00	8,489.57	-8,489.57	0.00	0.00	0.00	0.00
16 Feb 05								



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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						
<b>Foreign Exchange</b>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>United States dollar purchases</b>							
16 Mar 05	Foreign exchange USD	-185,105 47	185,105 47	0 00	0 00	0 00	0 00
24 Mar 05							
24 May 05	Foreign exchange USD	-1,043 56	1,043 56	0 00	0 00	0 00	0 00
26 May 05							
12 May 05	Foreign exchange USD	-8,139 91	8,139 91	0 00	0 00	0 00	0 00
16 May 05							
21 Sep 05	Foreign exchange USD	-21,579 69	21,579 69	0 00	0 00	0 00	0 00
23 Sep 05							
27 Sep 05	Foreign exchange USD	-864 40	864 40	0 00	0 00	0 00	0 00
30 Sep 05							
18 Feb 05	Foreign exchange USD	-22,637 80	22,637 80	0 00	0 00	0 00	0 00
28 Feb 05							
27 Apr 05	Foreign exchange USD	-18,665 71	18,665 71	0 00	0 00	0 00	0 00
27 Apr 05							
08 Aug 05	Foreign exchange USD	-15,348 84	15,348 84	0 00	0 00	0 00	0 00
10 Aug 05							

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
24 Feb 05	Foreign exchange USD		0.00	261,749.07	-261,749.07	0.00	0.00	0.00	0.00
24 Mar 05									
20 May 05	Foreign exchange USD		0.00	21,390.72	-21,390.72	0.00	0.00	0.00	0.00
24 May 05									
09 Aug 05	Foreign exchange USD		0.00	1,237,100.80	-1,237,100.80	0.00	0.00	0.00	0.00
12 Aug 05									
14 Feb 05	Foreign exchange USD		0.00	1,757,512.31	-1,757,512.31	0.00	0.00	0.00	0.00
24 Mar 05									
18 Aug 05	Foreign exchange USD		0.00	25,380.71	-25,380.71	0.00	0.00	0.00	0.00
23 Aug 05									
16 Feb 05	Foreign exchange USD		0.00	23,104.72	-23,104.72	0.00	0.00	0.00	0.00
22 Feb 05									
26 May 05	Foreign exchange USD		0.00	20,257.32	-20,257.32	0.00	0.00	0.00	0.00
27 May 05									
27 Apr 05	Foreign exchange USD		0.00	10,842.05	-10,842.05	0.00	0.00	0.00	0.00
29 Apr 05									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
<i>Foreign Exchange</i>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>United States dollar purchases</b>											
16 Sep 05	Foreign exchange	USD	0.00	20,190.71	-20,190.71	0.00	0.00	0.00	0.00	0.00	0.00
21 Sep 05											
21 Mar 05	Foreign exchange	USD	0.00	26,090.83	-26,090.83	0.00	0.00	0.00	0.00	0.00	0.00
22 Mar 05											
02 Dec 04	Foreign exchange	USD	0.00	381,001.69	-381,001.69	0.00	0.00	0.00	0.00	0.00	0.00
27 Jan 05											
08 Feb 05	Foreign exchange	USD	0.00	17,767.15	-17,767.15	0.00	0.00	0.00	0.00	0.00	0.00
09 Feb 05											
28 Jul 05	Foreign exchange	USD	0.00	5,621.00	-5,621.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Aug 05											
06 Jan 05	Foreign exchange	USD	0.00	126,539.99	-126,539.99	0.00	0.00	0.00	0.00	0.00	0.00
10 Feb 05											
11 May 05	Foreign exchange	USD	0.00	21,393.94	-21,393.94	0.00	0.00	0.00	0.00	0.00	0.00
16 May 05											
13 May 05	Foreign exchange	USD	0.00	1,127,034.81	-1,127,034.81	0.00	0.00	0.00	0.00	0.00	0.00
20 Jun 05											

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
25 Jan 05	Foreign exchange USD	0.00	18,471.09	-18,471.09	0.00	0.00	0.00	0.00	0.00
26 Jan 05									
12 Sep 05	Foreign exchange USD	0.00	25,889.97	-25,889.97	0.00	0.00	0.00	0.00	0.00
13 Sep 05									
20 Sep 05	Foreign exchange USD	0.00	27,074.48	-27,074.48	0.00	0.00	0.00	0.00	0.00
23 Sep 05									
15 Jun 05	Foreign exchange USD	0.00	1,579,120.53	-1,579,120.53	0.00	0.00	0.00	0.00	0.00
26 Jul 05									
03 Feb 05	Foreign exchange USD	0.00	16,473.50	-16,473.50	0.00	0.00	0.00	0.00	0.00
08 Feb 05									
03 Feb 05	Foreign exchange USD	0.00	15,915.78	-15,915.78	0.00	0.00	0.00	0.00	0.00
08 Feb 05									
19 Apr 05	Foreign exchange USD	0.00	5,808.33	-5,808.33	0.00	0.00	0.00	0.00	0.00
22 Apr 05									
19 Apr 05	Foreign exchange USD	0.00	511,587.89	-511,587.89	0.00	0.00	0.00	0.00	0.00
21 Apr 05									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar purchases</b>								
06 May 05		Foreign exchange USD	0.00	127,618.31	-127,618.31	0.00	0.00	0.00
06 Sep 05								
22 Jun 05		Foreign exchange USD	0.00	21,362.28	-21,362.28	0.00	0.00	0.00
23 Jun 05								
08 Jul 05		Foreign exchange USD	0.00	1,218,172.91	-1,218,172.91	0.00	0.00	0.00
13 Jul 05								
07 Oct 05		Foreign exchange USD	0.00	43,950.25	-43,950.25	0.00	0.00	0.00
21 Nov 05								
06 May 05		Foreign exchange USD	0.00	16,809.79	-16,809.79	0.00	0.00	0.00
09 May 05								
28 Nov 05		Foreign exchange USD	0.00	1,163,414.43	-1,163,414.43	0.00	0.00	0.00
01 Dec 05								
05 May 05		Foreign exchange USD	0.00	499,000.00	-499,000.00	0.00	0.00	0.00
17 May 05								
18 Feb 05		Foreign exchange USD	0.00	10,219.73	-10,219.73	0.00	0.00	0.00
22 Feb 05								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss	
						Short Term	Long Term	Total	Short Term	Long Term
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar purchases</b>										
21 Mar 05	Foreign exchange	USD	0.00	17,441.86	-17,441.86	0.00	0.00	0.00	0.00	0.00
22 Mar 05										
04 Feb 05	Foreign exchange	USD	0.00	16,446.97	-16,446.97	0.00	0.00	0.00	0.00	0.00
08 Feb 05										
22 Aug 05	Foreign exchange	USD	0.00	16,413.37	-16,413.37	0.00	0.00	0.00	0.00	0.00
23 Aug 05										
20 Jun 05	Foreign exchange	USD	0.00	23,345.53	-23,345.53	0.00	0.00	0.00	0.00	0.00
21 Jun 05										
12 May 05	Foreign exchange	USD	0.00	16,682.68	-16,682.68	0.00	0.00	0.00	0.00	0.00
17 May 05										
02 May 05	Foreign exchange	USD	0.00	255,391.60	-255,391.60	0.00	0.00	0.00	0.00	0.00
06 Sep 05										
22 Sep 05	Foreign exchange	USD	0.00	21,069.18	-21,069.18	0.00	0.00	0.00	0.00	0.00
26 Sep 05										
14 Oct 05	Foreign exchange	USD	0.00	1,217,016.24	-1,217,016.24	0.00	0.00	0.00	0.00	0.00
18 Oct 05										

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# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar purchases</b>										
17 Jun 05	Foreign exchange	USD	0.00	20,830.47	-20,830.47	0.00	0.00	0.00	0.00	0.00
21 Jun 05										
20 Jun 05	Foreign exchange	USD	0.00	21,381.00	-21,381.00	0.00	0.00	0.00	0.00	0.00
23 Jun 05										
03 Feb 05	Foreign exchange	USD	0.00	12,963.15	-12,963.15	0.00	0.00	0.00	0.00	0.00
08 Feb 05										
22 Aug 05	Foreign exchange	USD	0.00	91,870.58	-91,870.58	0.00	0.00	0.00	0.00	0.00
30 Sep 05										
25 Jan 05	Foreign exchange	USD	0.00	5,482.25	-5,482.25	0.00	0.00	0.00	0.00	0.00
26 Jan 05										
21 Mar 05	Foreign exchange	USD	0.00	1,503,831.28	-1,503,831.28	0.00	0.00	0.00	0.00	0.00
25 Apr 05										
08 Jun 05	Foreign exchange	USD	0.00	1,280,004.57	-1,280,004.57	0.00	0.00	0.00	0.00	0.00
13 Jun 05										
24 Mar 05	Foreign exchange	USD	0.00	373,413.60	-373,413.60	0.00	0.00	0.00	0.00	0.00
25 Apr 05										

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>United States dollar purchases</b>											
01 Sep 05	06 Sep 05	Foreign exchange USD	0.00	550,734.45	-550,734.45	0.00	0.00	0.00	0.00	0.00	0.00
20 Apr 05	25 May 05	Foreign exchange USD	0.00	1,010,580.63	-1,010,580.63	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 05	04 Apr 05	Foreign exchange USD	0.00	792,421.64	-792,421.64	0.00	0.00	0.00	0.00	0.00	0.00
10 Mar 05	21 Mar 05	Foreign exchange USD	0.00	20,785.48	-20,785.48	0.00	0.00	0.00	0.00	0.00	0.00
22 Apr 05	26 Apr 05	Foreign exchange USD	0.00	4,857.46	-4,857.46	0.00	0.00	0.00	0.00	0.00	0.00
09 Feb 05	11 Feb 05	Foreign exchange USD	0.00	17,166.55	-17,166.55	0.00	0.00	0.00	0.00	0.00	0.00
04 Feb 05	08 Feb 05	Foreign exchange USD	0.00	15,819.82	-15,819.82	0.00	0.00	0.00	0.00	0.00	0.00
14 Feb 05	17 Feb 05	Foreign exchange USD	0.00	21,713.53	-21,713.53	0.00	0.00	0.00	0.00	0.00	0.00

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

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	Total
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar purchases</b>										
25 Jul 05	Foreign exchange	USD	0.00	11,460.39	-11,460.39	0.00	0.00	0.00	0.00	0.00
27 Jul 05										
05 Jan 05	Foreign exchange	USD	0.00	1,198,931.16	-1,198,931.16	0.00	0.00	0.00	0.00	0.00
10 Feb 05										
04 Aug 05	Foreign exchange	USD	0.00	17,252.27	-17,252.27	0.00	0.00	0.00	0.00	0.00
09 Aug 05										
23 Aug 05	Foreign exchange	USD	0.00	20,361.11	-20,361.11	0.00	0.00	0.00	0.00	0.00
24 Aug 05										
18 Feb 05	Foreign exchange	USD	0.00	17,399.35	-17,399.35	0.00	0.00	0.00	0.00	0.00
22 Feb 05										
10 Mar 05	Foreign exchange	USD	0.00	23,588.21	-23,588.21	0.00	0.00	0.00	0.00	0.00
21 Mar 05										
18 Feb 05	Foreign exchange	USD	0.00	22,706.44	-22,706.44	0.00	0.00	0.00	0.00	0.00
24 Feb 05										
10 May 05	Foreign exchange	USD	0.00	16,205.53	-16,205.53	0.00	0.00	0.00	0.00	0.00
11 May 05										

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**AR3 Additional Checks**

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
<b>Foreign Exchange</b>						
<b>Foreign exchange</b>						
<b>Foreign exchange</b>						
<b>United States dollar purchases</b>						
21 Jun 05	Foreign exchange USD	0.00	27,205.20	0.00	0.00	0.00
23 Jun 05			-27,205.20	0.00	0.00	0.00
<hr/>						
16 Jun 05	Foreign exchange USD	0.00	20,901.76	0.00	0.00	0.00
21 Jun 05			-20,901.76	0.00	0.00	0.00
<hr/>						
13 Jan 05	Foreign exchange USD	0.00	29,995.83	0.00	0.00	0.00
27 Jan 05			-29,995.83	0.00	0.00	0.00
<hr/>						
10 Mar 05	Foreign exchange USD	0.00	21,661.24	0.00	0.00	0.00
21 Mar 05			-21,661.24	0.00	0.00	0.00
<hr/>						
22 Aug 05	Foreign exchange USD	0.00	22,722.84	0.00	0.00	0.00
24 Aug 05			-22,722.84	0.00	0.00	0.00
<hr/>						
13 Jan 05	Foreign exchange USD	0.00	517,545.98	0.00	0.00	0.00
10 Feb 05			-517,545.98	0.00	0.00	0.00
<hr/>						
10 Jun 05	Foreign exchange USD	0.00	21,528.53	0.00	0.00	0.00
14 Jun 05			-21,528.53	0.00	0.00	0.00
<hr/>						
03 Feb 05	Foreign exchange USD	0.00	16,487.91	0.00	0.00	0.00
08 Feb 05			-16,487.91	0.00	0.00	0.00
<hr/>						

# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss
						Short Term	Long Term	Total	
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
18 May 05	Foreign exchange	USD	0.00	21,511.99	-21,511.99	0.00	0.00	0.00	0.00
23 May 05									
18 Apr 05	Foreign exchange	USD	0.00	5,744.93	-5,744.93	0.00	0.00	0.00	0.00
22 Apr 05									
21 Mar 05	Foreign exchange	USD	0.00	22,113.47	-22,113.47	0.00	0.00	0.00	0.00
22 Mar 05									
16 Sep 05	Foreign exchange	USD	0.00	31,026.63	-31,026.63	0.00	0.00	0.00	0.00
21 Sep 05									
11 May 05	Foreign exchange	USD	0.00	16,214.27	-16,214.27	0.00	0.00	0.00	0.00
11 May 05									
21 Jan 05	Foreign exchange	USD	0.00	1,769,001.00	-1,769,001.00	0.00	0.00	0.00	0.00
17 Feb 05									
08 Aug 05	Foreign exchange	USD	0.00	16,556.80	-16,556.80	0.00	0.00	0.00	0.00
10 Aug 05									
18 Feb 05	Foreign exchange	USD	0.00	11,138.87	-11,138.87	0.00	0.00	0.00	0.00
22 Feb 05									

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar purchases</b>								
09 Aug 05	Foreign exchange USD	0.00	17,416.98	-17,416.98	0.00	0.00	0.00	0.00
10 Aug 05								
06 May 05	Foreign exchange USD	0.00	17,675.54	-17,675.54	0.00	0.00	0.00	0.00
11 May 05								
08 Sep 05	Foreign exchange USD	0.00	1,255,013.57	-1,255,013.57	0.00	0.00	0.00	0.00
13 Sep 05								
22 Jul 05	Foreign exchange USD	0.00	4,826.55	-4,826.55	0.00	0.00	0.00	0.00
26 Jul 05								
18 Aug 05	Foreign exchange USD	0.00	8,792.41	-8,792.41	0.00	0.00	0.00	0.00
23 Aug 05								
05 Apr 05	Foreign exchange USD	0.00	9,542.53	-9,542.53	0.00	0.00	0.00	0.00
08 Apr 05								
09 Aug 05	Foreign exchange USD	0.00	20,346.32	-20,346.32	0.00	0.00	0.00	0.00
10 Aug 05								
18 Feb 05	Foreign exchange USD	0.00	20,984.63	-20,984.63	0.00	0.00	0.00	0.00
24 Feb 05								

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Settle Date	Acquisition Date	Short Term	Long Term
		Proceeds	Cost
		Shares/Par	Translation
		Long Term	Short Term
<i>Foreign Exchange</i>			
<b>Foreign exchange</b>			
<b>Foreign exchange</b>			
<b>United States dollar purchases</b>			
19 Jan 05	Foreign exchange USD	0.00	0.00
24 Jan 05		137,483.70	-137,483.70
09 Mar 05	Foreign exchange USD	0.00	0.00
14 Mar 05		22,034.52	-22,034.52
26 May 05	Foreign exchange USD	0.00	0.00
27 May 05		20,993.95	-20,993.95
31 Jan 05	Foreign exchange USD	0.00	0.00
03 Feb 05		5,441.88	-5,441.88
05 Aug 05	Foreign exchange USD	0.00	0.00
10 Aug 05		17,506.42	-17,506.42
22 Sep 05	Foreign exchange USD	0.00	0.00
26 Sep 05		17,027.86	-17,027.86
03 Feb 05	Foreign exchange USD	0.00	0.00
08 Feb 05		16,409.74	-16,409.74
08 Jun 05	Foreign exchange USD	0.00	0.00
13 Jun 05		24,539.88	-24,539.88

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar purchases</b>								
03 Feb 05	Foreign exchange USD	0 00	16,120 01	-16,120 01	0 00	0 00	0 00	0 00
08 Feb 05								
18 Aug 05	Foreign exchange USD	0 00	21,521 91	-21,521 91	0 00	0 00	0 00	0 00
23 Aug 05								
12 Aug 05	Foreign exchange USD	0 00	16,368 77	-16,368 77	0 00	0 00	0 00	0 00
17 Aug 05								
12 Aug 05	Foreign exchange USD	0 00	8,014 16	-8,014 16	0 00	0 00	0 00	0 00
16 Aug 05								
18 May 05	Foreign exchange USD	0 00	24,405 12	-24,405 12	0 00	0 00	0 00	0 00
23 May 05								
04 Aug 05	Foreign exchange USD	0 00	16,292 65	-16,292 65	0 00	0 00	0 00	0 00
09 Aug 05								
18 Feb 05	Foreign exchange USD	0 00	20,408 02	-20,408 02	0 00	0 00	0 00	0 00
22 Feb 05								
20 Jul 05	Foreign exchange USD	0 00	124,914 25	-124,914 25	0 00	0 00	0 00	0 00
22 Jul 05								

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Total	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par	Cost	Proceeds	Shares/Par	Translation	Translation
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
21 Mar 05	Foreign exchange USD	0.00	22,778.35	0.00	-22,778.35	0.00	0.00	0.00	0.00
22 Mar 05									
20 May 05	Foreign exchange USD	0.00	127,450.98	0.00	-127,450.98	0.00	0.00	0.00	0.00
06 Sep 05									
20 May 05	Foreign exchange USD	0.00	20,446.21	0.00	-20,446.21	0.00	0.00	0.00	0.00
24 May 05									
08 Jun 05	Foreign exchange USD	0.00	20,551.08	0.00	-20,551.08	0.00	0.00	0.00	0.00
13 Jun 05									
06 May 05	Foreign exchange USD	0.00	16,252.07	0.00	-16,252.07	0.00	0.00	0.00	0.00
09 May 05									
22 Aug 05	Foreign exchange USD	0.00	20,000.00	0.00	-20,000.00	0.00	0.00	0.00	0.00
23 Aug 05									
19 Oct 05	Foreign exchange USD	0.00	6,694.93	0.00	-6,694.93	0.00	0.00	0.00	0.00
20 Oct 05									
22 Feb 05	Foreign exchange USD	0.00	22,939.03	0.00	-22,939.03	0.00	0.00	0.00	0.00
24 Feb 05									

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
06 Sep 05	Foreign exchange USD		0 00	46,066 50	-46,066 50	0 00	0 00	0 00	0 00
13 Oct 05									
21 Sep 05	Foreign exchange USD		0 00	36,188 00	-36,188 00	0 00	0 00	0 00	0 00
13 Oct 05									
17 Feb 05	Foreign exchange USD		0 00	716,310 52	-716,310 52	0 00	0 00	0 00	0 00
22 Feb 05									
04 Feb 05	Foreign exchange USD		0 00	17,406 32	-17,406 32	0 00	0 00	0 00	0 00
08 Feb 05									
06 Sep 05	Foreign exchange USD		0 00	93,395 87	-93,395 87	0 00	0 00	0 00	0 00
08 Sep 05									
19 Aug 05	Foreign exchange USD		0 00	20,807 45	-20,807 45	0 00	0 00	0 00	0 00
24 Aug 05									
06 May 05	Foreign exchange USD		0 00	16,258 28	-16,258 28	0 00	0 00	0 00	0 00
09 May 05									
25 Jan 05	Foreign exchange USD		0 00	6,041 69	-6,041 69	0 00	0 00	0 00	0 00
28 Jan 05									

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# AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>United States dollar purchases</b>											
25 May 05	Foreign exchange	USD	0.00	128,082.74	-128,082.74	0.00	0.00	0.00	0.00	0.00	0.00
06 Sep 05											
10 Jun 05	Foreign exchange	USD	0.00	24,105.10	-24,105.10	0.00	0.00	0.00	0.00	0.00	0.00
13 Jun 05											
11 Mar 05	Foreign exchange	USD	0.00	21,554.38	-21,554.38	0.00	0.00	0.00	0.00	0.00	0.00
21 Mar 05											
14 Mar 05	Foreign exchange	USD	0.00	1,719,057.72	-1,719,057.72	0.00	0.00	0.00	0.00	0.00	0.00
18 Apr 05											
13 Apr 05	Foreign exchange	USD	0.00	1,660,083.60	-1,660,083.60	0.00	0.00	0.00	0.00	0.00	0.00
18 May 05											
08 May 05	Foreign exchange	USD	0.00	19,105.69	-19,105.69	0.00	0.00	0.00	0.00	0.00	0.00
11 May 05											
22 Jul 05	Foreign exchange	USD	0.00	11,479.45	-11,479.45	0.00	0.00	0.00	0.00	0.00	0.00
27 Jul 05											
29 Aug 05	Foreign exchange	USD	0.00	20,624.25	-20,624.25	0.00	0.00	0.00	0.00	0.00	0.00
31 Aug 05											

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01 Jan 05 - 31 Dec 05

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>United States dollar purchases</b>							
22 Jun 05	Foreign exchange USD	-16,240 60	16,240 60	0 00	0 00	0 00	0 00
23 Jun 05							
19 Aug 05	Foreign exchange USD	-22,798 43	22,798 43	0 00	0 00	0 00	0 00
24 Aug 05							
20 May 05	Foreign exchange USD	-20,371 03	20,371 03	0 00	0 00	0 00	0 00
23 May 05							
10 Aug 05	Foreign exchange USD	-22,881 11	22,881 11	0 00	0 00	0 00	0 00
16 Aug 05							
10 Mar 05	Foreign exchange USD	-10,411 40	10,411 40	0 00	0 00	0 00	0 00
21 Mar 05							
05 May 05	Foreign exchange USD	-16,260 16	16,260 16	0 00	0 00	0 00	0 00
09 May 05							
11 May 05	Foreign exchange USD	-462,848 19	462,848 19	0 00	0 00	0 00	0 00
13 May 05							
11 Feb 05	Foreign exchange USD	-16,427 69	16,427 69	0 00	0 00	0 00	0 00
14 Feb 05							

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>United States dollar purchases</b>											
19 Sep 05	Foreign exchange	USD	0.00	20,185.82	-20,185.82	0.00	0.00	0.00	0.00	0.00	0.00
21 Sep 05											
08 Sep 05	Foreign exchange	USD	0.00	22,590.87	-22,590.87	0.00	0.00	0.00	0.00	0.00	0.00
13 Sep 05											
17 Jun 05	Foreign exchange	USD	0.00	21,198.60	-21,198.60	0.00	0.00	0.00	0.00	0.00	0.00
21 Jun 05											
09 Mar 05	Foreign exchange	USD	0.00	20,563.28	-20,563.28	0.00	0.00	0.00	0.00	0.00	0.00
14 Mar 05											
06 May 05	Foreign exchange	USD	0.00	15,896.37	-15,896.37	0.00	0.00	0.00	0.00	0.00	0.00
09 May 05											
19 May 05	Foreign exchange	USD	0.00	127,701.38	-127,701.38	0.00	0.00	0.00	0.00	0.00	0.00
06 Sep 05											
09 May 05	Foreign exchange	USD	0.00	17,643.77	-17,643.77	0.00	0.00	0.00	0.00	0.00	0.00
11 May 05											
18 Feb 05	Foreign exchange	USD	0.00	20,598.84	-20,598.84	0.00	0.00	0.00	0.00	0.00	0.00
24 Feb 05											

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# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Total	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Translation	Short Term	Long Term	Total
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
04 May 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
09 May 05									
27 Jul 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Jul 05									
08 Apr 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Apr 05									
26 Jan 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Jan 05									
19 Jan 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Jan 05									
22 Jun 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Jun 05									
08 Aug 05	Foreign exchange USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Aug 05									
<b>Total United States dollar purchases</b>		<b>39,492,410.36</b>	<b>-39,492,410.36</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>United States dollar sales</b>									

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◆ Realized Gain/Loss Detail - Taxable

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

*Foreign Exchange*

**Foreign exchange**

**Foreign exchange**

**United States dollar sales**

07 Feb 05	Foreign exchange USD	0.00	-1,648,527.60	1,648,527.60	0.00	0.00	0.00	0.00
10 Feb 05								
09 Feb 05	Foreign exchange USD	0.00	-17,420.31	17,420.31	0.00	0.00	0.00	0.00
11 May 05								
04 Nov 04	Foreign exchange USD	0.00	-15,800.06	15,800.06	0.00	0.00	0.00	0.00
08 Feb 05								
04 Feb 05	Foreign exchange USD	0.00	-15,741.71	15,741.71	0.00	0.00	0.00	0.00
09 May 05								
11 May 05	Foreign exchange USD	0.00	-16,214.27	16,214.27	0.00	0.00	0.00	0.00
11 May 05								
01 Nov 04	Foreign exchange USD	0.00	-5,162.63	5,162.63	0.00	0.00	0.00	0.00
03 Feb 05								
05 May 05	Foreign exchange USD	0.00	-16,260.16	16,260.16	0.00	0.00	0.00	0.00
09 May 05								
03 Feb 05	Foreign exchange USD	0.00	-15,954.53	15,954.53	0.00	0.00	0.00	0.00
09 May 05								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar sales</b>										
19 Apr 05	22 Apr 05	Foreign exchange USD	0 00	-5,808 33	5,808 33	0 00	0 00	0 00	0 00	0 00
14 Feb 05	17 Feb 05	Foreign exchange USD	0 00	-1,756,679 60	1,756,679 60	0 00	0 00	0 00	0 00	0 00
18 May 05	23 Aug 05	Foreign exchange USD	0 00	-21,488 87	21,488 87	0 00	0 00	0 00	0 00	0 00
22 Oct 04	27 Jan 05	Foreign exchange USD	0 00	-1,357,876 02	1,357,876 02	0 00	0 00	0 00	0 00	0 00
04 Nov 04	08 Feb 05	Foreign exchange USD	0 00	-15,799 98	15,799 98	0 00	0 00	0 00	0 00	0 00
12 Nov 04	16 Feb 05	Foreign exchange USD	0 00	-8,064 43	8,064 43	0 00	0 00	0 00	0 00	0 00
21 Jul 05	12 Aug 05	Foreign exchange USD	0 00	-9,061 83	9,061 83	0 00	0 00	0 00	0 00	0 00
09 Nov 05	09 Nov 05	Foreign exchange USD	0 00	-15,654 70	15,654 70	0 00	0 00	0 00	0 00	0 00

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

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>						
<b>Foreign exchange</b>						
<b>Foreign exchange</b>						
<b>United States dollar sales</b>						
04 Feb 05	Foreign exchange USD	17,436 23	0 00	0 00	0 00	0 00
09 May 05						
04 Nov 04	Foreign exchange USD	15,800 00	0 00	0 00	0 00	0 00
08 Feb 05						
15 Dec 04	Foreign exchange USD	215,008 78	0 00	0 00	0 00	0 00
27 Jan 05						
08 Jun 05	Foreign exchange USD	23,649 98	0 00	0 00	0 00	0 00
13 Sep 05						
11 May 05	Foreign exchange USD	463,504 80	0 00	0 00	0 00	0 00
25 May 05						
21 Jan 05	Foreign exchange USD	1,768,243 20	0 00	0 00	0 00	0 00
25 Jan 05						
22 Oct 04	Foreign exchange USD	5,435 67	0 00	0 00	0 00	0 00
28 Jan 05						
15 Jun 05	Foreign exchange USD	1,577,318 40	0 00	0 00	0 00	0 00
20 Jun 05						

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar sales</b>								
07 Mar 05	Foreign exchange USD	0 00	-1,288,508 07	1,288,508 07	0 00	0 00	0 00	0 00
13 Apr 05								
07 Oct 05	Foreign exchange USD	0 00	-44,545 51	44,545 51	0 00	0 00	0 00	0 00
13 Oct 05								
09 Mar 05	Foreign exchange USD	0 00	-20,547 60	20,547 60	0 00	0 00	0 00	0 00
13 Jun 05								
17 Dec 04	Foreign exchange USD	0 00	-5,967 53	5,967 53	0 00	0 00	0 00	0 00
22 Mar 05								
20 May 05	Foreign exchange USD	0 00	-20,512 82	20,512 82	0 00	0 00	0 00	0 00
24 Aug 05								
23 Nov 04	Foreign exchange USD	0 00	-20,578 78	20,578 78	0 00	0 00	0 00	0 00
24 Feb 05								
04 Nov 04	Foreign exchange USD	0 00	-15,800 00	15,800 00	0 00	0 00	0 00	0 00
08 Feb 05								
21 Jun 05	Foreign exchange USD	0 00	-26,768 99	26,768 99	0 00	0 00	0 00	0 00
23 Sep 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
04 May 05	Foreign exchange USD	0.00	-16,480.58	16,480.58	0.00	0.00	0.00	0.00	0.00
09 Aug 05									
22 Feb 05	Foreign exchange USD	0.00	-22,939.03	22,939.03	0.00	0.00	0.00	0.00	0.00
24 Feb 05									
04 Nov 04	Foreign exchange USD	0.00	-15,799.94	15,799.94	0.00	0.00	0.00	0.00	0.00
08 Feb 05									
17 Feb 05	Foreign exchange USD	0.00	-717,068.96	717,068.96	0.00	0.00	0.00	0.00	0.00
24 Mar 05									
17 Dec 04	Foreign exchange USD	0.00	-19,750.70	19,750.70	0.00	0.00	0.00	0.00	0.00
22 Mar 05									
04 Nov 04	Foreign exchange USD	0.00	-15,800.06	15,800.06	0.00	0.00	0.00	0.00	0.00
08 Feb 05									
06 Jan 05	Foreign exchange USD	0.00	-126,508.80	126,508.80	0.00	0.00	0.00	0.00	0.00
10 Jan 05									
16 Jun 05	Foreign exchange USD	0.00	-31,175.66	31,175.66	0.00	0.00	0.00	0.00	0.00
21 Sep 05									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>United States dollar sales</b>							
20 Dec 04	Foreign exchange USD	21,812.98	-21,812.98	0.00	0.00	0.00	0.00
22 Mar 05							
<hr/>							
12 Sep 05	Foreign exchange USD	25,889.97	-25,889.97	0.00	0.00	0.00	0.00
13 Sep 05							
<hr/>							
13 May 05	Foreign exchange USD	1,126,045.80	-1,126,045.80	0.00	0.00	0.00	0.00
18 May 05							
<hr/>							
26 Jan 05	Foreign exchange USD	18,467.80	-18,467.80	0.00	0.00	0.00	0.00
26 Jan 05							
<hr/>							
20 May 05	Foreign exchange USD	16,126.62	-16,126.62	0.00	0.00	0.00	0.00
23 Aug 05							
<hr/>							
18 May 05	Foreign exchange USD	23,529.41	-23,529.41	0.00	0.00	0.00	0.00
23 Aug 05							
<hr/>							
21 Mar 05	Foreign exchange USD	1,502,872.00	-1,502,872.00	0.00	0.00	0.00	0.00
24 Mar 05							
<hr/>							
09 Mar 05	Foreign exchange USD	21,314.39	-21,314.39	0.00	0.00	0.00	0.00
13 Jun 05							

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

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
<b>Foreign Exchange</b>					
<b>Foreign exchange</b>					
<b>Foreign exchange</b>					
<b>United States dollar sales</b>					
15 Nov 04	Foreign exchange USD	0.00	0.00	0.00	0.00
17 Feb 05					
25 Jan 05	Foreign exchange USD	0.00	0.00	0.00	0.00
26 Apr 05					
09 Feb 05	Foreign exchange USD	0.00	0.00	0.00	0.00
11 May 05					
25 Jul 05	Foreign exchange USD	0.00	0.00	0.00	0.00
27 Jul 05					
17 Dec 04	Foreign exchange USD	0.00	0.00	0.00	0.00
21 Mar 05					
09 Aug 05	Foreign exchange USD	0.00	0.00	0.00	0.00
10 Aug 05					
20 May 05	Foreign exchange USD	0.00	0.00	0.00	0.00
23 Aug 05					
16 Jun 05	Foreign exchange USD	0.00	0.00	0.00	0.00
20 Sep 05					

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<i>Foreign Exchange</i>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar sales</b>								
21 Mar 05	Foreign exchange USD	0.00	-17,315.46	17,315.46	0.00	0.00	0.00	0.00
23 Jun 05								
18 Nov 04	Foreign exchange USD	0.00	-20,010.53	20,010.53	0.00	0.00	0.00	0.00
22 Feb 05								
20 Apr 05	Foreign exchange USD	0.00	-1,009,825.00	1,009,825.00	0.00	0.00	0.00	0.00
25 Apr 05								
20 Dec 04	Foreign exchange USD	0.00	-17,376.19	17,376.19	0.00	0.00	0.00	0.00
22 Mar 05								
04 Nov 04	Foreign exchange USD	0.00	-15,800.17	15,800.17	0.00	0.00	0.00	0.00
09 Feb 05								
24 Jan 05	Foreign exchange USD	0.00	-938,875.54	938,875.54	0.00	0.00	0.00	0.00
10 Mar 05								
04 Nov 04	Foreign exchange USD	0.00	-15,800.06	15,800.06	0.00	0.00	0.00	0.00
08 Feb 05								
03 Feb 05	Foreign exchange USD	0.00	-16,212.88	16,212.88	0.00	0.00	0.00	0.00
09 May 05								

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

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
22 Aug 05	Foreign exchange	USD	0.00	-91,732.50	91,732.50	0.00	0.00	0.00	0.00
25 Aug 05									
09 Aug 05	Foreign exchange	USD	0.00	-1,241,008.71	1,241,008.71	0.00	0.00	0.00	0.00
13 Sep 05									
09 Aug 05	Foreign exchange	USD	0.00	-20,346.32	20,346.32	0.00	0.00	0.00	0.00
10 Aug 05									
02 Mar 05	Foreign exchange	USD	0.00	-701,330.97	701,330.97	0.00	0.00	0.00	0.00
06 Sep 05									
10 Mar 05	Foreign exchange	USD	0.00	-21,900.21	21,900.21	0.00	0.00	0.00	0.00
21 Jun 05									
18 Feb 05	Foreign exchange	USD	0.00	-21,324.00	21,324.00	0.00	0.00	0.00	0.00
24 May 05									
25 Apr 05	Foreign exchange	USD	0.00	-6,235.43	6,235.43	0.00	0.00	0.00	0.00
27 Jul 05									
21 Sep 05	Foreign exchange	USD	0.00	-36,756.45	36,756.45	0.00	0.00	0.00	0.00
23 Sep 05									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
16 Feb 05	Foreign exchange USD	0.00	-22,518.30	22,518.30	0.00	0.00	0.00	0.00	0.00
23 May 05									
04 Nov 04	Foreign exchange USD	0.00	-15,800.00	15,800.00	0.00	0.00	0.00	0.00	0.00
08 Feb 05									
21 Mar 05	Foreign exchange USD	0.00	-25,646.64	25,646.64	0.00	0.00	0.00	0.00	0.00
23 Jun 05									
03 Feb 05	Foreign exchange USD	0.00	-16,473.44	16,473.44	0.00	0.00	0.00	0.00	0.00
09 May 05									
05 Jan 05	Foreign exchange USD	0.00	-1,198,642.20	1,198,642.20	0.00	0.00	0.00	0.00	0.00
10 Jan 05									
19 Apr 05	Foreign exchange USD	0.00	-512,170.18	512,170.18	0.00	0.00	0.00	0.00	0.00
18 May 05									
10 Mar 05	Foreign exchange USD	0.00	-23,564.65	23,564.65	0.00	0.00	0.00	0.00	0.00
21 Jun 05									
08 Jul 05	Foreign exchange USD	0.00	-1,221,567.60	1,221,567.60	0.00	0.00	0.00	0.00	0.00
12 Aug 05									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Foreign Exchange</b>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar sales</b>										
17 Dec 04	Foreign exchange	USD	0.00	-21,336.91	21,336.91	0.00	0.00	0.00	0.00	0.00
21 Mar 05										
16 Mar 05	Foreign exchange	USD	0.00	-184,953.60	184,953.60	0.00	0.00	0.00	0.00	0.00
18 Mar 05										
13 May 05	Foreign exchange	USD	0.00	-485,312.64	485,312.64	0.00	0.00	0.00	0.00	0.00
17 May 05										
10 Dec 04	Foreign exchange	USD	0.00	-20,447.07	20,447.07	0.00	0.00	0.00	0.00	0.00
14 Mar 05										
31 Jan 05	Foreign exchange	USD	0.00	-5,431.57	5,431.57	0.00	0.00	0.00	0.00	0.00
02 Aug 05										
04 Nov 04	Foreign exchange	USD	0.00	-15,800.00	15,800.00	0.00	0.00	0.00	0.00	0.00
07 Feb 05										
10 Dec 04	Foreign exchange	USD	0.00	-21,196.06	21,196.06	0.00	0.00	0.00	0.00	0.00
17 Mar 05										
10 May 05	Foreign exchange	USD	0.00	-16,223.02	16,223.02	0.00	0.00	0.00	0.00	0.00
15 Aug 05										

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>United States dollar sales</b>							
18 Nov 04	Foreign exchange USD	10,033 44	-10,033 44	0 00	0 00	0 00	0 00
22 Feb 05							
14 Oct 05	Foreign exchange USD	1,222,951 22	-1,222,951 22	0 00	0 00	0 00	0 00
01 Dec 05							
18 Apr 05	Foreign exchange USD	5,543 24	-5,543 24	0 00	0 00	0 00	0 00
20 Jul 05							
06 May 05	Foreign exchange USD	16,264 17	-16,264 17	0 00	0 00	0 00	0 00
10 Aug 05							
02 Feb 05	Foreign exchange USD	376,841 28	-376,841 28	0 00	0 00	0 00	0 00
10 Mar 05							
04 Feb 05	Foreign exchange USD	16,446 97	-16,446 97	0 00	0 00	0 00	0 00
08 Feb 05							
14 Mar 05	Foreign exchange USD	1,717,992 00	-1,717,992 00	0 00	0 00	0 00	0 00
17 Mar 05							
06 May 05	Foreign exchange USD	16,328 16	-16,328 16	0 00	0 00	0 00	0 00
10 Aug 05							

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Settle Date	Acquisition Date	Short_Term	Long_Term
		Translation	Short_Term
			Long_Term
<b>Foreign Exchange</b>			
<b>Foreign exchange</b>			
<b>Foreign exchange</b>			
<b>United States dollar sales</b>			
29 Jun 05	Foreign exchange USD	0.00	0.00
26 Jul 05		1,139,155.89	0.00
06 Sep 05	Foreign exchange USD	0.00	0.00
08 Sep 05		45,707.20	0.00
16 Feb 05	Foreign exchange USD	0.00	0.00
24 May 05		20,765.89	0.00
04 May 05	Foreign exchange USD	0.00	0.00
09 Aug 05		16,255.18	0.00
26 May 05	Foreign exchange USD	0.00	0.00
31 Aug 05		21,037.51	0.00
17 Jun 05	Foreign exchange USD	0.00	0.00
21 Sep 05		21,398.78	0.00
06 May 05	Foreign exchange USD	0.00	0.00
10 Aug 05		16,751.98	0.00
25 Apr 05	Foreign exchange USD	0.00	0.00
27 Jul 05		5,505.51	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Settle Date	Acquisition Date	Short Term	Long Term
		Short Term	Long Term
		Translation	Short Term
		Long Term	Long Term
<b>Foreign Exchange</b>			
<b>Foreign exchange</b>			
<b>Foreign exchange</b>			
<b>United States dollar sales</b>			
03 Feb 05	Foreign exchange USD	16,446 97	0 00
09 May 05			0 00
17 Aug 05	Foreign exchange USD	224,594 25	0 00
25 Aug 05			0 00
18 Feb 05	Foreign exchange USD	19,741 23	0 00
27 May 05			0 00
06 May 05	Foreign exchange USD	18,424 15	0 00
10 Aug 05			0 00
20 Jul 05	Foreign exchange USD	125,232 02	0 00
26 Jul 05			0 00
10 Dec 04	Foreign exchange USD	20,895 00	0 00
14 Mar 05			0 00
13 Apr 05	Foreign exchange USD	1,658,928 00	0 00
18 Apr 05			0 00
09 May 05	Foreign exchange USD	17,643 77	0 00
11 May 05			0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Settle Date	Acquisition Date		Cost	Proceeds	Shares/Par	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
10 Jun 05	13 Jun 05	Foreign exchange USD	24,105 10	-24,105 10	0 00	0 00	0 00	0 00	0 00
08 Jul 05	20 Oct 05	Foreign exchange USD	6,106 25	-6,106 25	0 00	0 00	0 00	0 00	0 00
19 May 05	24 Aug 05	Foreign exchange USD	23,167 71	-23,167 71	0 00	0 00	0 00	0 00	0 00
08 Dec 04	10 Jan 05	Foreign exchange USD	124,588 07	-124,588 07	0 00	0 00	0 00	0 00	0 00
19 Jan 05	22 Apr 05	Foreign exchange USD	5,337 13	-5,337 13	0 00	0 00	0 00	0 00	0 00
31 Mar 05	25 Apr 05	Foreign exchange USD	793,372 32	-793,372 32	0 00	0 00	0 00	0 00	0 00
15 Feb 05	17 May 05	Foreign exchange USD	16,605 58	-16,605 58	0 00	0 00	0 00	0 00	0 00
22 Jun 05	26 Sep 05	Foreign exchange USD	21,267 82	-21,267 82	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date								
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
10 Mar 05	Foreign exchange	USD	0.00	-10,423.38	0.00	0.00	0.00	0.00	0.00
21 Jun 05									
20 Dec 04	Foreign exchange	USD	0.00	-23,161.61	0.00	0.00	0.00	0.00	0.00
22 Mar 05									
11 May 05	Foreign exchange	USD	0.00	-21,440.54	0.00	0.00	0.00	0.00	0.00
16 Aug 05									
03 Feb 05	Foreign exchange	USD	0.00	-16,232.77	0.00	0.00	0.00	0.00	0.00
09 May 05									
22 Oct 04	Foreign exchange	USD	0.00	-5,508.32	0.00	0.00	0.00	0.00	0.00
26 Jan 05									
19 Jan 05	Foreign exchange	USD	0.00	-137,504.26	0.00	0.00	0.00	0.00	0.00
10 Feb 05									
20 Jun 05	Foreign exchange	USD	0.00	-21,406.09	0.00	0.00	0.00	0.00	0.00
23 Sep 05									
25 Jan 05	Foreign exchange	USD	0.00	-6,032.91	0.00	0.00	0.00	0.00	0.00
28 Apr 05									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
21 Mar 05		Foreign exchange USD	0.00	-22,133.53	22,133.53	0.00	0.00	0.00	0.00
23 Jun 05									
08 Sep 05		Foreign exchange USD	0.00	-1,259,549.09	1,259,549.09	0.00	0.00	0.00	0.00
18 Oct 05									
18 Feb 05		Foreign exchange USD	0.00	-21,358.60	21,358.60	0.00	0.00	0.00	0.00
22 Feb 05									
19 Nov 04		Foreign exchange USD	0.00	-21,752.12	21,752.12	0.00	0.00	0.00	0.00
24 Feb 05									
25 Jan 05		Foreign exchange USD	0.00	-4,910.08	4,910.08	0.00	0.00	0.00	0.00
26 Apr 05									
21 Mar 05		Foreign exchange USD	0.00	-22,846.02	22,846.02	0.00	0.00	0.00	0.00
23 Jun 05									
08 Jun 05		Foreign exchange USD	0.00	-1,283,410.66	1,283,410.66	0.00	0.00	0.00	0.00
13 Jul 05									
08 May 05		Foreign exchange USD	0.00	-16,510.73	16,510.73	0.00	0.00	0.00	0.00
10 Aug 05									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>United States dollar sales</b>											
24 Feb 05	Foreign exchange USD			0.00	-261,704.57	261,704.57	0.00	0.00	0.00	0.00	0.00
28 Feb 05											
20 Oct 04	Foreign exchange USD			0.00	-4,819.28	4,819.28	0.00	0.00	0.00	0.00	0.00
24 Jan 05											
22 Jun 05	Foreign exchange USD			0.00	-21,362.28	21,362.28	0.00	0.00	0.00	0.00	0.00
23 Jun 05											
09 Jun 05	Foreign exchange USD			0.00	-21,504.06	21,504.06	0.00	0.00	0.00	0.00	0.00
14 Sep 05											
20 May 05	Foreign exchange USD			0.00	-518,315.00	518,315.00	0.00	0.00	0.00	0.00	0.00
25 May 05											
25 Oct 04	Foreign exchange USD			0.00	-18,077.95	18,077.95	0.00	0.00	0.00	0.00	0.00
26 Jan 05											
24 Nov 04	Foreign exchange USD			0.00	-21,955.01	21,955.01	0.00	0.00	0.00	0.00	0.00
28 Feb 05											
18 May 05	Foreign exchange USD			0.00	-499,000.00	499,000.00	0.00	0.00	0.00	0.00	0.00
13 Jun 05											

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

		Realized gain/loss		Market			Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date								
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
25 Jan 05	Foreign exchange USD	0.00	-18,440.22	18,440.22	0.00	0.00	0.00	0.00	0.00
27 Apr 05									
21 Jul 05	Foreign exchange USD	0.00	-9,041.35	9,041.35	0.00	0.00	0.00	0.00	0.00
12 Aug 05									
10 Mar 05	Foreign exchange USD	0.00	-20,887.97	20,887.97	0.00	0.00	0.00	0.00	0.00
21 Jun 05									
27 Apr 05	Foreign exchange USD	0.00	-18,594.59	18,594.59	0.00	0.00	0.00	0.00	0.00
29 Jul 05									
16 Feb 05	Foreign exchange USD	0.00	-21,419.83	21,419.83	0.00	0.00	0.00	0.00	0.00
23 May 05									
22 Jul 05	Foreign exchange USD	0.00	-312,644.40	312,644.40	0.00	0.00	0.00	0.00	0.00
26 Jul 05									
19 Sep 05	Foreign exchange USD	0.00	-20,185.82	20,185.82	0.00	0.00	0.00	0.00	0.00
21 Sep 05									
17 Dec 04	Foreign exchange USD	0.00	-20,554.17	20,554.17	0.00	0.00	0.00	0.00	0.00
21 Mar 05									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Market		Total		Cost		Proceeds		Shares/Par	
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>											
<b>Foreign exchange</b>											
<b>Foreign exchange</b>											
<b>United States dollar sales</b>											
20 Jun 05 21 Jun 05	Foreign exchange USD	0.00	0.00	23,345.53	0.00	-23,345.53	0.00	0.00	0.00	0.00	0.00
18 Nov 04 22 Feb 05	Foreign exchange USD	0.00	0.00	20,674.55	0.00	-20,674.55	0.00	0.00	0.00	0.00	0.00
19 Nov 04 22 Feb 05	Foreign exchange USD	0.00	0.00	16,255.37	0.00	-16,255.37	0.00	0.00	0.00	0.00	0.00
06 May 05 09 Aug 05	Foreign exchange USD	0.00	0.00	16,612.79	0.00	-16,612.79	0.00	0.00	0.00	0.00	0.00
10 Dec 04 21 Mar 05	Foreign exchange USD	0.00	0.00	20,600.99	0.00	-20,600.99	0.00	0.00	0.00	0.00	0.00
16 Feb 05 23 May 05	Foreign exchange USD	0.00	0.00	20,451.29	0.00	-20,451.29	0.00	0.00	0.00	0.00	0.00
24 Mar 05 29 Mar 05	Foreign exchange USD	0.00	0.00	372,574.08	0.00	-372,574.08	0.00	0.00	0.00	0.00	0.00
16 Nov 05 21 Nov 05	Foreign exchange USD	0.00	0.00	42,965.00	0.00	-42,965.00	0.00	0.00	0.00	0.00	0.00



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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar sales</b>								
11 Mar 05	Foreign exchange USD	0.00	-21,612.54	21,612.54	0.00	0.00	0.00	0.00
21 Jun 05								
06 May 05	Foreign exchange USD	0.00	-17,723.46	17,723.46	0.00	0.00	0.00	0.00
10 Aug 05								
17 Jun 05	Foreign exchange USD	0.00	-20,830.47	20,830.47	0.00	0.00	0.00	0.00
21 Jun 05								
04 Feb 05	Foreign exchange USD	0.00	-16,130.19	16,130.19	0.00	0.00	0.00	0.00
11 May 05								
18 Feb 05	Foreign exchange USD	0.00	-17,471.20	17,471.20	0.00	0.00	0.00	0.00
23 May 05								
04 Nov 04	Foreign exchange USD	0.00	-15,800.00	15,800.00	0.00	0.00	0.00	0.00
11 Feb 05								
05 May 05	Foreign exchange USD	0.00	-16,394.18	16,394.18	0.00	0.00	0.00	0.00
09 Nov 05								
26 May 05	Foreign exchange USD	0.00	-20,080.68	20,080.68	0.00	0.00	0.00	0.00
31 Aug 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Foreign Exchange</i>							
<b>Foreign exchange</b>							
<b>Foreign exchange</b>							
<b>United States dollar sales</b>							
19 Nov 04	Foreign exchange USD	20,450 14	-20,450 14	0 00	0 00	0 00	0 00
24 Feb 05							
22 Apr 05	Foreign exchange USD	4,870 62	-4,870 62	0 00	0 00	0 00	0 00
26 Jul 05							
10 Dec 04	Foreign exchange USD	22,196 10	-22,196 10	0 00	0 00	0 00	0 00
21 Mar 05							
04 Feb 05	Foreign exchange USD	16,740 54	-16,740 54	0 00	0 00	0 00	0 00
09 May 05							
06 Sep 05	Foreign exchange USD	93,724 65	-93,724 65	0 00	0 00	0 00	0 00
30 Sep 05							
12 May 05	Foreign exchange USD	8,157 25	-8,157 25	0 00	0 00	0 00	0 00
16 Aug 05							
22 Jun 05	Foreign exchange USD	16,474 46	-16,474 46	0 00	0 00	0 00	0 00
26 Sep 05							
14 Feb 05	Foreign exchange USD	21,694 47	-21,694 47	0 00	0 00	0 00	0 00
16 May 05							

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar sales</b>								
28 Mar 05	Foreign exchange USD	0.00	-55,417.45	55,417.45	0.00	0.00	0.00	0.00
25 Apr 05								
18 Feb 05	Foreign exchange USD	0.00	-22,669.42	22,669.42	0.00	0.00	0.00	0.00
27 May 05								
01 Sep 05	Foreign exchange USD	0.00	-550,734.45	550,734.45	0.00	0.00	0.00	0.00
06 Sep 05								
12 May 05	Foreign exchange USD	0.00	-16,893.20	16,893.20	0.00	0.00	0.00	0.00
17 Aug 05								
20 May 05	Foreign exchange USD	0.00	-21,576.71	21,576.71	0.00	0.00	0.00	0.00
24 Aug 05								
16 Jun 05	Foreign exchange USD	0.00	-23,274.16	23,274.16	0.00	0.00	0.00	0.00
21 Sep 05								
10 Mar 05	Foreign exchange USD	0.00	-21,469.10	21,469.10	0.00	0.00	0.00	0.00
14 Jun 05								
15 Feb 05	Foreign exchange USD	0.00	-8,521.41	8,521.41	0.00	0.00	0.00	0.00
16 May 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Foreign Exchange</b>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
<b>United States dollar sales</b>								
18 Feb 05	Foreign exchange USD	0.00	-22,685.23	22,685.23	0.00	0.00	0.00	0.00
24 May 05								
23 Nov 04	Foreign exchange USD	0.00	-19,231.97	19,231.97	0.00	0.00	0.00	0.00
28 Feb 05								
08 Jun 05	Foreign exchange USD	0.00	-20,511.08	20,511.08	0.00	0.00	0.00	0.00
13 Sep 05								
04 Nov 04	Foreign exchange USD	0.00	-15,800.00	15,800.00	0.00	0.00	0.00	0.00
14 Feb 05								
18 Nov 04	Foreign exchange USD	0.00	-10,940.77	10,940.77	0.00	0.00	0.00	0.00
22 Feb 05								
22 Aug 05	Foreign exchange USD	0.00	-22,722.84	22,722.84	0.00	0.00	0.00	0.00
24 Aug 05								
22 Oct 04	Foreign exchange USD	0.00	-4,647.60	4,647.60	0.00	0.00	0.00	0.00
26 Jan 05								
10 Jun 05	Foreign exchange USD	0.00	-21,528.53	21,528.53	0.00	0.00	0.00	0.00
14 Jun 05								

STMT 05

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
08 Apr 05	Foreign exchange USD	0.00	-1,250,138.63	1,250,138.63	0.00	0.00	0.00	0.00	0.00
13 Jun 05									
<b>Total United States dollar sales</b>					<b>-37,796,287.53</b>	<b>37,796,287.53</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total ST translation gain/loss for foreign exchange</b>									
<b>Total LT translation gain/loss for foreign exchange</b>									
<b>Total realized gains for foreign exchange</b>									
<b>Total realized losses for foreign exchange</b>									
<b>Total Foreign exchange</b>					<b>148,978.46</b>	<b>0.00</b>	<b>148,978.46</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Foreign Exchange</b>					<b>148,978.46</b>	<b>0.00</b>	<b>148,978.46</b>	<b>0.00</b>	<b>0.00</b>

## Gain/Loss on Cash Disbursements

### Gain/loss on cash disbursements

### Gain/loss on cash disbursements

#### British pound sterling

08 Sep 05	Average Book Cost Adjustment GBP	22,289.11	-22,795.97	0.00	0.00	-506.86	-506.86	0.00	0.00
08 Sep 05									
<b>Total Foreign Exchange</b>					<b>148,978.46</b>	<b>0.00</b>	<b>148,978.46</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Foreign Exchange</b>					<b>148,978.46</b>	<b>0.00</b>	<b>148,978.46</b>	<b>0.00</b>	<b>0.00</b>

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
<b>Gain/Loss on Cash Disbursements</b>											
<b>Gain/loss on cash disbursements</b>											
<b>Gain/loss on cash disbursements</b>											
<b>British pound sterling</b>											
08 Sep 05	Average Book Cost Adjustment GBP		22,289 11	-22,795 97	0 00	0 00	0 00	-506 86	-506 86	0 00	0 00
08 Sep 05											
23 Sep 05	Average Book Cost Adjustment GBP		-36,351 34	36,635 63	0 00	0 00	0 00	284 29	284 29	0 00	0 00
23 Sep 05											
13 Oct 05	Average Book Cost Adjustment GBP		35,033 00	-35 115 20	0 00	0 00	0 00	-82 20	-82 20	0 00	0 00
13 Oct 05											
<b>Total British pound sterling</b>											
			<b>87,051.13</b>	<b>-87,965.51</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-914.38</b>	<b>-914.38</b>	<b>0.00</b>	<b>0.00</b>
<b>Euro</b>											
18 May 05	Average Book Cost Adjustment EUR		-496,457 28	496,557 42	0 00	0 00	0 00	100 14	100 14	0 00	0 00
18 May 05											
31 Jan 05	Average Book Cost Adjustment EUR		52 03	-52 17	0 00	0 00	0 00	-0 14	-0 14	0 00	0 00
31 Jan 05											
30 Mar 05	Average Book Cost Adjustment EUR		55,755 51	-55,722 28	0 00	0 00	0 00	33 23	33 23	0 00	0 00
30 Mar 05											
30 Sep 05	Average Book Cost Adjustment EUR		-90,086 25	91,710 25	0 00	0 00	0 00	1,624 00	1,624 00	0 00	0 00
30 Sep 05											

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Gain/Loss on Cash Disbursements

#### Gain/loss on cash disbursements

#### Gain/loss on cash disbursements

<b>Euro</b>									
03 Feb 05	Average Book Cost Adjustment EUR			234 60	-234 79	0 00	0 00	-0 19	0 00
03 Feb 05									
17 Mar 05	Average Book Cost Adjustment EUR		1,724,347 71		-1,724,127 18	0 00	0 00	220 53	220 53
17 Mar 05									
18 May 05	Average Book Cost Adjustment EUR		-1,125,555 81		1,125,762 84	0 00	0 00	227 03	227 03
18 May 05									
10 Nov 05	Average Book Cost Adjustment EUR		-23,000 17		22,864 49	0 00	0 00	-135 68	-135 68
10 Nov 05									
25 May 05	Average Book Cost Adjustment EUR		-455,486 51		455,584 84	0 00	0 00	98 33	98 33
25 May 05									
01 Mar 05	Average Book Cost Adjustment EUR		261,833 31		-260,957 84	0 00	0 00	875 47	875 47
01 Mar 05									
13 Dec 04	Average Book Cost Adjustment EUR		124,291 51		-124,712 32	0 00	0 00	-420 81	-420 81
13 Dec 04									
20 Jan 05	Average Book Cost Adjustment EUR		443 13		-444 36	0 00	0 00	-1 23	-1 23
20 Jan 05									

STMT 157

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Short Term	Long Term
<b>Gain/Loss on Cash Disbursements</b>										
<b>Gain/loss on cash disbursements</b>										
10 Nov 05	Average Book Cost Adjustment	EUR		-69,000.55	68,594.14	0.00	0.00	-406.41	-406.41	0.00
25 May 05	Average Book Cost Adjustment	EUR		-519,657.26	519,769.44	0.00	0.00	112.18	112.18	0.00
19 Aug 05	Average Book Cost Adjustment	EUR		223,156.86	-227,805.39	0.00	0.00	-4,648.53	-4,648.53	0.00
29 Mar 05	Average Book Cost Adjustment	EUR		700,554.95	-700,314.49	0.00	0.00	240.46	240.46	0.00
25 Jan 05	Average Book Cost Adjustment	EUR		156.52	-156.53	0.00	0.00	-0.01	-0.01	0.00
25 Apr 05	Average Book Cost Adjustment	EUR		-10,464.40	10,453.60	0.00	0.00	-10.80	-10.80	0.00
02 Feb 05	Average Book Cost Adjustment	EUR		260.13	-260.87	0.00	0.00	-0.74	-0.74	0.00
14 Feb 05	Average Book Cost Adjustment	EUR		231.77	-230.24	0.00	0.00	1.53	1.53	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Gain/Loss on Cash Disbursements

#### Gain/loss on cash disbursements

#### Gain/loss on cash disbursements

<b>Euro</b>									
25 Aug 05	Average Book Cost Adjustment	EUR		316,140 29	-316,154 41	0 00	0 00	-14 12	0 00
25 Aug 05									
30 May 05	Average Book Cost Adjustment	EUR		-57,370 30	54,346 18	0 00	0 00	-3,024 12	0 00
30 May 05									
14 Jan 05	Average Book Cost Adjustment	EUR		1,267 44	-1,254 65	0 00	0 00	12 79	0 00
14 Jan 05									
29 Mar 05	Average Book Cost Adjustment	EUR		-370,180 28	381,665 35	0 00	0 00	11,485 07	0 00
29 Mar 05									
18 Mar 05	Average Book Cost Adjustment	EUR		681,063 32	-681,080 81	0 00	0 00	-17 49	0 00
18 Mar 05									
26 Jul 05	Average Book Cost Adjustment	EUR		1,573,341 23	-1,573,341 62	0 00	0 00	-0 39	0 00
26 Jul 05									
11 Feb 05	Average Book Cost Adjustment	EUR		77 35	-76 75	0 00	0 00	0 60	0 00
11 Feb 05									
14 Feb 05	Average Book Cost Adjustment	EUR		11 58	-11 51	0 00	0 00	0 07	0 00
14 Feb 05									

STMT DT

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
	Acquisition Date				Translation	Translation		
<i>Gain/Loss on Cash Disbursements</i>								
<b>Gain/loss on cash disbursements</b>								
<b>Gain/loss on cash disbursements</b>								
<b>Euro</b>								
12 Jan 05	Average Book Cost Adjustment EUR		1,683 26	-1,670 59	0 00	0 00	12 67	0 00
12 Jan 05								
20 Jun 05	Average Book Cost Adjustment EUR		1,089,737 50	-1,089,748 50	0 00	0 00	-11 00	0 00
20 Jun 05								
24 Mar 05	Average Book Cost Adjustment EUR		1,761,892 58	-1,762,239 72	0 00	0 00	-347 14	0 00
24 Mar 05								
18 Mar 05	Average Book Cost Adjustment EUR		-184,505 42	184,919 12	0 00	0 00	413 70	0 00
18 Mar 05								
24 Jan 05	Average Book Cost Adjustment EUR		137,784 11	-138,532 26	0 00	0 00	-748 15	0 00
24 Jan 05								
18 Jan 05	Average Book Cost Adjustment EUR		1,282 18	-1,280 80	0 00	0 00	1 38	0 00
18 Jan 05								
22 Jul 05	Average Book Cost Adjustment EUR		125,739 07	-125,572 52	0 00	0 00	166 55	0 00
22 Jul 05								
10 Jan 05	Average Book Cost Adjustment EUR		1,300,835 67	-1,301,207 70	0 00	0 00	-372 03	0 00
10 Jan 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss						
Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market			Total
					Short Term	Long Term	Translation	
<i>Gain/Loss on Cash Disbursements</i>								
<b>Gain/loss on cash disbursements</b>								
<b>Gain/loss on cash disbursements</b>								
<b>Euro</b>								
04 Apr 05	Average Book Cost Adjustment EUR		-795,754 52	795,413 64	0 00	0 00	-340 88	0 00
04 Apr 05								
25 Apr 05	Average Book Cost Adjustment EUR		-56,246 15	56,244 81	0 00	0 00	-1 34	0 00
25 Apr 05								
13 Dec 04	Average Book Cost Adjustment EUR		-124,291 51	124,712 34	0 00	0 00	420 83	0 00
13 Dec 04								
25 Jan 05	Average Book Cost Adjustment EUR		1,771,153 66	-1,765,785 34	0 00	0 00	5,368 32	0 00
25 Jan 05								
01 Jul 05	Average Book Cost Adjustment EUR		1,140,566 99	-1,135,387 34	0 00	0 00	5,179 65	0 00
01 Jul 05								
13 May 05	Average Book Cost Adjustment EUR		-467,910 61	468,364 78	0 00	0 00	454 17	0 00
13 May 05								
20 Jun 05	Average Book Cost Adjustment EUR		-1,594,857 12	1,594,857 13	0 00	0 00	0 01	0 00
20 Jun 05								
18 Jan 05	Average Book Cost Adjustment EUR		176 62	-176 44	0 00	0 00	0 18	0 00
18 Jan 05								

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Gain/Loss on Cash Disbursements

#### Gain/loss on cash disbursements

#### Gain/loss on cash disbursements

<b>Euro</b>								
04 Apr 05	Average Book Cost Adjustment EUR		792,574 49	-795,575 46	0 00	0 00	-3,000 97	0 00
04 Apr 05								
26 Jan 05	Average Book Cost Adjustment EUR		155 47	-156 53	0 00	0 00	-1 06	0 00
26 Jan 05								
25 Apr 05	Average Book Cost Adjustment EUR		-800,526 57	800,507 48	0 00	0 00	-19 11	0 00
25 Apr 05								
10 Feb 05	Average Book Cost Adjustment EUR		1,154,891 84	-1,155,031 86	0 00	0 00	-140 02	0 00
10 Feb 05								
13 May 05	Average Book Cost Adjustment EUR		459,684 21	-466,949 61	0 00	0 00	-7,265 40	0 00
13 May 05								
27 Jan 05	Average Book Cost Adjustment EUR		470 57	-469 58	0 00	0 00	0 99	0 00
27 Jan 05								
21 Apr 05	Average Book Cost Adjustment EUR		-506,618 89	506,757 04	0 00	0 00	138 15	0 00
21 Apr 05								
07 Feb 05	Average Book Cost Adjustment EUR		51 76	-52 17	0 00	0 00	-0 41	0 00
07 Feb 05								

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Gain/Loss on Cash Disbursements

#### Gain/loss on cash disbursements

#### Gain/loss on cash disbursements

<b>Euro</b>								
22 Feb 05	Average Book Cost Adjustment EUR		715,845 06	-705,259 00	0 00	0 00	10,586 06	0 00
22 Feb 05								
25 Apr 05	Average Book Cost Adjustment EUR		-1,013,738 71	1,013,714 51	0 00	0 00	-24 20	0 00
25 Apr 05								
10 Feb 05	Average Book Cost Adjustment EUR		122,779 20	-122,794 08	0 00	0 00	-14 88	0 00
10 Feb 05								
18 Apr 05	Average Book Cost Adjustment EUR		-1,660,276 20	1,660,359 43	0 00	0 00	83 23	0 00
18 Apr 05								
08 Sep 05	Average Book Cost Adjustment EUR		93,115 34	-93,099 65	0 00	0 00	15 69	0 00
08 Sep 05								
21 Apr 05	Average Book Cost Adjustment EUR		513,276 95	-507,328 46	0 00	0 00	5,948 49	0 00
21 Apr 05								
17 Feb 05	Average Book Cost Adjustment EUR		1,758,101 35	-1,757,932 19	0 00	0 00	169 16	0 00
17 Feb 05								
10 Feb 05	Average Book Cost Adjustment EUR		500,069 45	-500,130 07	0 00	0 00	-60 62	0 00
10 Feb 05								

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
<b>Gain/Loss on Cash Disbursements</b>												
<b>Gain/loss on cash disbursements</b>												
<b>Gain/loss on cash disbursements</b>												
<b>Euro</b>												
23 Aug 05	Average Book Cost Adjustment	EUR		8,844.10	-8,985.52		0.00	-141.42		0.00	-141.42	0.00
23 Aug 05												
08 Feb 05	Average Book Cost Adjustment	EUR		12,831.50	-13,038.82		0.00	-207.32		0.00	-207.32	0.00
08 Feb 05												
<b>Total Euro</b>				<b>8,704,777.66</b>	<b>-8,682,163.61</b>		<b>0.00</b>	<b>22,614.05</b>		<b>0.00</b>	<b>22,614.05</b>	<b>0.00</b>
<b>Japanese yen</b>												
27 Jan 05	Average Book Cost Adjustment	JPY		934,577.44	-934,577.45		0.00	-0.01		0.00	-0.01	0.00
27 Jan 05												
12 Aug 05	Average Book Cost Adjustment	JPY		1,261,463.59	-1,261,463.58		0.00	0.01		0.00	0.01	0.00
12 Aug 05												
13 Jun 05	Average Book Cost Adjustment	JPY		1,260,235.93	-1,260,235.94		0.00	-0.01		0.00	-0.01	0.00
13 Jun 05												
<b>Total Japanese yen</b>				<b>3,456,276.96</b>	<b>-3,456,276.97</b>		<b>0.00</b>	<b>-0.01</b>		<b>0.00</b>	<b>-0.01</b>	<b>0.00</b>
<b>Mexican peso</b>												
11 Aug 05	Average Book Cost Adjustment	MXN		17,474.84	-17,447.07		0.00	27.77		0.00	27.77	0.00
11 Aug 05												
<b>Total Mexican peso</b>				<b>17,474.84</b>	<b>-17,447.07</b>		<b>0.00</b>	<b>27.77</b>		<b>0.00</b>	<b>27.77</b>	<b>0.00</b>

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Gain/Loss on Cash Disbursements

#### Gain/loss on cash disbursements

#### Gain/loss on cash disbursements

#### South Korean won

27 Jul 05	Average Book Cost Adjustment	KRW		11,424.12	-11,424.13	0.00	0.00	0.00	-0.01	0.00
27 Jul 05										

#### Total South Korean won

				11,424.12	-11,424.13	0.00	0.00	0.00	-0.01	0.00
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#### Total S/T translation gain/loss for gain/loss on cash disbur

#### Total L/T translation gain/loss for gain/loss on cash disbur

#### Total realized gains for gain/loss on cash disbursements

#### Total realized losses for gain/loss on cash disbursements

#### Total Gain/Loss on Cash Disbursements

									21,727.42	
									0.00	
						0.00	0.00	0.00	44,302.73	0.00
						0.00	0.00	0.00	-22,575.31	0.00
				12,277,004.71	-12,255,277.29	0.00	0.00	0.00	21,727.42	0.00
				12,277,004.71	-12,255,277.29	0.00	0.00	0.00	21,727.42	0.00

### Maturities

#### Cash and cash equivalents

#### Bank deposits

#### United States

09 Mar 05	BANK AMER N A INSTL CTF DEP		-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00
09 Mar 05	PROGRAM BOOKENTRY DTD									
	11-16-2004 0 C/D 03-09-2005 CUSIP									
	06050GGS3									
	12 Nov 04		-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<b>Maturities</b>											
<b>Cash and cash equivalents</b>											
<b>Bank deposits</b>											
<b>United States</b>											
18 Jan 05	BK AMER N A INSTL CTF DEP		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Jan 05	PROGRAM BOOK DTD 10-15-2004										
	1 995 C/D 01-18-2005 CUSIP										
	06050GGE4										
14 Oct 04			-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Jun 05	CITIBANK N A Y BRH INSTL CTF		-1,800,000 00	1,800,000 00	-1,800,000 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Jun 05	DEP PROGRD TD 03-22-2005 2 985										
	C/D 06-22-2005 CUSIP 17304TSL8										
21 Mar 05			-1,800,000 00	1,800,000 00	-1,800,000 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Feb 05	CITIBANK N A Y BRH INSTL CTF		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Feb 05	DEP PROGRD TD 11-19-2004 0 C/D										
	02-18-2005 CUSIP 17304TML4										
17 Nov 04			-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
09 Aug 05	HSBC BK USA INSTL CTF DEP		-1,800,000 00	1,800,030 67	-1,800,000 00	30 67	0 00	0 00	30 67	0 00	0 00
09 Aug 05	PROGRAM BOOK EDTD 04-07-2005										
	3 135 C/D 08-09-2005 CUSIP										
	40428AKE6										
06 Apr 05			-1,800,000 00	1,800,030 67	-1,800,000 00	30 67	0 00	0 00	30 67	0 00	0 00
24 Mar 05	HSBC BK USA INSTL CTF DEP		-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Mar 05	PROGRAM BOOK ENTRY DTD										
	11-24-2004 2 35 C/D 03-24-2005										
	CUSIP 40428AHB6										
22 Nov 04			-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss
						Short Term	Long Term	Total	
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Bank deposits</b>									
<b>United States</b>									
07 Mar 05	NORDEA BK FINLAND PLC N Y BRH		-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00
07 Mar 05	INSTL CTF DTD 12-03-2004 0 C/D 03-07-2005 CUSIP 65556ESZ4		-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00
21 Apr 05	WELLS FARGO BK N A SAN FRAN		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
21 Apr 05	CAL DTD 4-8-05 2 77 CTF OF DEP DUE 04-21-2005 CUSIP 9497P2KH9		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
07 Apr 05	WELLS FARGO BK N A SAN FRAN		-1,500,000.00	1,500,000.00	-1,500,000.00	0.00	0.00	0.00	0.00
15 Feb 05	WELLS FARGO BK N A SAN FRAN		-1,500,000.00	1,500,000.00	-1,500,000.00	0.00	0.00	0.00	0.00
15 Feb 05	CAL I DTD 01-25-2005 2 42 C/D 02-15-2005 CUSIP 9497P17M5		-1,500,000.00	1,500,000.00	-1,500,000.00	0.00	0.00	0.00	0.00
24 Jan 05	WELLS FARGO BK N A SAN FRAN		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
07 Apr 05	WELLS FARGO BK N A SAN FRAN		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
07 Apr 05	CAL I DTD 03-24-2005 2 79 C/D 04-07-2005 CUSIP 9497P2FL6		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
24 Mar 05	WELLS FARGO BK N A SAN FRAN		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
12 May 05	WELLS FARGO BK N A SAN FRAN		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
12 May 05	CAL I DTD 04-22-2005 0 C/D 05-12-2005 CUSIP 9497P2KX4		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
21 Apr 05	WELLS FARGO BK N A SAN FRAN		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00
<b>Total United States</b>				<b>15,300,030.67</b>	<b>-15,300,000.00</b>	<b>30.67</b>	<b>0.00</b>	<b>0.00</b>	<b>30.67</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Translation	Realized gain/loss	
							Short Term	Long Term	Total			
<b>Maturities</b>												
<b>Cash and cash equivalents</b>												
<b>Commercial paper</b>												
<b>United Kingdom</b>												
22 Feb 05	HBOS TREAS SVCS PLC DISC COML											
22 Feb 05	PAPER 3/A3YRS 1&2 02-22-2005			-100,000.00	100,000.00	-100,000.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP 40410RPN4											
26 Oct 04				-100,000.00	100,000.00	-100,000.00	0.00	0.00	0.00	0.00	0.00	0.00
17 May 05	HBOS TREAS SVCS PLC DISC COML											
17 May 05	PAPER 3/A3YRS 1&2 05-17-2005			-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP 40410RSH4											
14 Apr 05				-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Jun 05	HBOS TREAS SVCS PLC DISC COML											
16 Jun 05	PAPER 3/A3YRS 1&2 06-16-2005			-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP 40410RTG5											
17 Mar 05				-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Jul 05	HBOS TREAS SVCS PLC DISC COML											
28 Jul 05	PAPER 3/A3YRS 1&2 07-28-2005			-200,000.00	200,000.00	-200,000.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP 40410RUU2											
27 Apr 05				-200,000.00	200,000.00	-200,000.00	0.00	0.00	0.00	0.00	0.00	0.00
05 Oct 05	HBOS TREAS SVCS PLC DISC COML											
05 Oct 05	PAPER 3/A3YRS 1&2 10-05-2005			-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP 40410RX54											
05 Jul 05				-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total United Kingdom</b>					<b>1,800,000.00</b>	<b>-1,800,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

### Cash and cash equivalents

### Commercial paper

#### United States

16 Mar 05	ANZ DEL INC DISC 03-16-2005		-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Mar 05	CUSIP 00181RQG9											
16 Dec 04			-500,000.00	500,000.00	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Feb 05	ANZ DEL INC DISC COML PAPER		-1,600,000.00	1,600,000.00	-1,600,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Feb 05	3/A3 02-14-2005 CUSIP											
	00181RPE5											
15 Oct 04			-1,600,000.00	1,600,000.00	-1,600,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Feb 05	ANZ DEL INC DISC COML PAPER		-100,000.00	100,000.00	-100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Feb 05	3/A3 02-22-2005 CUSIP											
	00181RPN5											
20 Dec 04			-100,000.00	100,000.00	-100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Nov 05	ANZ DEL INC DISC COML PAPER		-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Nov 05	3/A3 11-14-2005 CUSIP											
	00181RYE5											
11 Aug 05			-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Sep 05	BARCLAYS U S FDG LLC DISC COML		-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Sep 05	PAPER 3/A3 YRS 1&2 09-06-2005											
	CUSIP 06737HW62											
06 Jun 05			-1,700,000.00	1,700,000.00	-1,700,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Mar 05	CBA DEL FIN INC DISC 03-07-2005		-1,800,000.00	1,800,000.00	-1,800,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Mar 05	CUSIP 12478JQ74											

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date				Market	Market		Market	Market	Total
<b>Maturities</b>										
<b>Cash and cash equivalents</b>										
<b>Commercial paper</b>										
<b>United States</b>										
09 Dec 04		-1,800,000 00	1,800,000 00	-1,800,000 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05	CBA DEL FIN INC DISC COML PAPER 3/A3 YRS1&2 06-06-2005 CUSIP 12478JL63	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Mar 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
20 Dec 05	CBA DEL FIN INC DISC COML PAPER 3/A3 YRS1&2 12-20-2005 CUSIP 12478JL3	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Sep 05		-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00
01 Apr 05	DANSKE CORP DISC 04-01-2005 CUSIP 23636JR12	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
01 Apr 05		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Aug 05	DANSKE CORP DISC COML PAPER 3/A3 SER A YRS 1&2 08-08-2005 CUSIP 23636JV82	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Aug 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Nov 05	DANSKE CORP DISC COML PAPER 3/A3 SER A YRS 1&2 11-08-2005 CUSIP 23636JY89	-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Nov 05		-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
04 Aug 05		-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Maturities

#### Cash and cash equivalents

#### Commercial paper

##### United States

09 Dec 05	DANSKE CORP DISC COML PAPER		-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00
09 Dec 05	3/A3 SER A YRS 1&2 12-09-2005 CUSIP 23636JZ96		-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00

21 Jan 05	DEXIA DEL L C DISC COML PAPER		-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
21 Jan 05	3/A3 YRS1&2 01-21-2005 CUSIP 2521E0NIM5		-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00

21 Oct 04			-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00
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18 Apr 05	DEXIA DEL L C DISC COML PAPER		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
18 Apr 05	3/A3 YRS1&2 04-18-2005 CUSIP 2521E0RJ8		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00

23 Feb 05			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
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16 May 05	DEXIA DEL L C DISC COML PAPER		-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00
16 May 05	3/A3 YRS1&2 05-16-2005 CUSIP 2521E0SG3		-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00

14 Feb 05			-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00
-----------	--	--	---------------	--------------	---------------	------	------	------	------	------

09 Aug 05	DEXIA DEL L C DISC COML PAPER		-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00
09 Aug 05	3/A3 YRS1&2 08-09-2005 CUSIP 2521E0V95		-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00

16 May 05			-1,600,000 00	1,600,000 00	-1,600,000 00	0 00	0 00	0 00	0 00	0 00
-----------	--	--	---------------	--------------	---------------	------	------	------	------	------

19 Sep 05	DEXIA DEL L C DISC COML PAPER		-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00
19 Sep 05	3/A3 YRS1&2 09-19-2005 CUSIP 2521E0WK9		-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss			
						Short Term	Long Term	Total	Short Term	Long Term	Total	
<b>Maturities</b>												
<b>Cash and cash equivalents</b>												
<b>Commercial paper</b>												
<b>United States</b>												
17 May 05			-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Jan 05	DU PONT E I DE NEMOURS & CO- DISC COML PAPER 3/A3 YRS 1&2 01-14-2005 CUSIP 26354ANE0		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
04 Jan 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Apr 05	FORD MTR CR CO DISC COML PAPER 3/A3 YRS 1&2 04-07-2005 CUSIP 34539TR72		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Sep 04			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Mar 05	GEN MTRS ACCEP CORP-DISC COML PAPER 3/A3YRS 1&2 03-22-2005 CUSIP 37042DQ6		-180,000 00	180,000 00	-180,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
04 Aug 04			-180,000 00	180,000 00	-180,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Feb 05	GENERAL ELEC CAP CORP DISC COML PAPER 3/A3 YRS 1&2 02-23-2005 CUSIP 36959HPP6		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Nov 04			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Feb 05	GENERAL ELEC CAP CORP DISC COML PAPER 3/A3 YRS 1&2 02-24-2005 CUSIP 36959HPQ4		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Feb 05			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Nov 04			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
<b>Maturities</b>										
<b>Cash and cash equivalents</b>										
<b>Commercial paper</b>										
<b>United States</b>										
24 May 05	GENERAL ELEC CAP CORP DISC		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
24 May 05	COML PAPER 3/A3 YRS 1&2									
	05-24-2005 CUSIP 36959HSQ1									
23 Feb 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
20 Jun 05	GENERAL ELEC CAP CORP DISC		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
20 Jun 05	COML PAPER 3/A3 YRS 1&2									
	08-20-2005 CUSIP 36959HTL1									
21 Mar 05			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00
22 Sep 05	GENERAL ELEC CAP CORP DISC		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
22 Sep 05	COML PAPER 3/A3 YRS 1&2									
	09-22-2005 CUSIP 36959HWN3									
25 May 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
27 Dec 05	GENERAL ELEC CAP CORP DISC		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
27 Dec 05	COML PAPER 3/A3 YRS 1&2									
	12-27-2005 CUSIP 36959HZT7									
28 Sep 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	NORDEA NORTH AMER INC		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	04-25-2005 CUSIP 6555P0RR2									
24 Jan 05			-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00
03 Aug 05	NORDEA NORTH AMER INC DISC		-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00
03 Aug 05	COML PAPER 3/A3 YRS 1&2									
	08-03-2005 CUSIP 6555P0V30									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<b>Maturities</b>												
<b>Cash and cash equivalents</b>												
<b>Commercial paper</b>												
<b>United States</b>												
03 May 05				-900,000 00	900,000 00	-900,000 00	0 00	0 00	0 00	0 00	0 00	
09 Dec 05	NORDEA NORTH AMER INC DISC			-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	
09 Dec 05	COML PAPER 3/A3 YRS 1&2											
	12-09-2005 CUSIP 6555P0Z83											
07 Sep 05				-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	
19 Aug 05	RABOBANK USA FINL CORP			-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	
19 Aug 05	08-19-2005 CUSIP 74977KVK2											
18 Aug 05				-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	
22 Aug 05	RABOBANK USA FINL CORP			-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	
22 Aug 05	08-22-2005 CUSIP 74977KVN6											
19 Aug 05				-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	
24 Jan 05	RABOBANK USA FINL CORP DISC			-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	
24 Jan 05	COML PAPER 3/A3 YRS 1&2											
	01-24-2005 CUSIP 74977KNQ8											
21 Jan 05				-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	
25 Apr 05	RABOBANK USA FINL CORP DISC			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	
25 Apr 05	COML PAPER 3/A3 YRS 1&2											
	04-25-2005 CUSIP 74977KRR2											
22 Apr 05				-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Settle Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Commercial paper</b>									
<b>United States</b>									
03 May 05		RABOBANK USA FINL CORP DISC	-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00
03 May 05		COML PAPER 3/A3 YRS 1&2 05-03-2005 CUSIP 74977KS34							
	25 Apr 05		-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00
05 Jul 05		RABOBANK USA FINL CORP DISC	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00
05 Jul 05		COML PAPER 3/A3 YRS 1&2 07-05-2005 CUSIP 74977KU56							
	01 Jul 05		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00
03 Aug 05		RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
03 Aug 05		COML PAPER 3/A3 YRS 1&2 08-03-2005 CUSIP 74977KV30							
	02 Aug 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
29 Aug 05		RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
29 Aug 05		COML PAPER 3/A3 YRS 1&2 08-29-2005 CUSIP 74977KW8							
	26 Aug 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
06 Sep 05		RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
06 Sep 05		COML PAPER 3/A3 YRS 1&2 09-06-2005 CUSIP 74977KW62							
	02 Sep 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
12 Oct 05		RABOBANK USA FINL CORP DISC	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
12 Oct 05		COML PAPER 3/A3 YRS 1&2 10-12-2005 CUSIP 74977KXC8							

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date		Shares/Par			Translation	
<b>Maturities</b>							
<b>Cash and cash equivalents</b>							
<b>Commercial paper</b>							
<b>United States</b>							
11 Oct 05		-100,000 00	100,000 00	0.00	0.00	0.00	0.00
10 Nov 05	RABOBANK USA FINL CORP DISC						
10 Nov 05	COML PAPER 3/A3 YRS 1&2	-100,000 00	100,000 00	0.00	0.00	0.00	0.00
	11-10-2005 CUSIP 74977KYA1						
09 Nov 05		-100,000 00	100,000 00	0.00	0.00	0.00	0.00
13 Dec 05	RABOBANK USA FINL CORP DISC						
13 Dec 05	COML PAPER 3/A3 YRS 1&2	-1,600,000 00	1,600,000 00	0.00	0.00	0.00	0.00
	12-13-2005 CUSIP 74977KZD4						
12 Dec 05		-1,600,000 00	1,600,000 00	0.00	0.00	0.00	0.00
20 Sep 05	UBS FIN DEL LLC DISC COML						
20 Sep 05	PAPER 3/A3 YRS1&2 CPN	-300,000 00	300,000 00	0.00	0.00	0.00	0.00
	09-20-2005 CUSIP 90262CWL7						
19 Sep 05		-300,000 00	300,000 00	0.00	0.00	0.00	0.00
27 Apr 05	UBS FIN DEL LLC DISC COML						
27 Apr 05	PAPER 3/A3 YRS1&2 04-27-2005	-1,500,000 00	1,500,000 00	0.00	0.00	0.00	0.00
	CUSIP 90262CRT6						
27 Dec 04		-1,500,000 00	1,500,000 00	0.00	0.00	0.00	0.00
02 May 05	UBS FIN DEL LLC DISC COML						
02 May 05	PAPER 3/A3 YRS1&2 05-02-2005	-700,000 00	700,000 00	0.00	0.00	0.00	0.00
	CUSIP 90262CS24						
25 Apr 05		-700,000 00	700,000 00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Maturities

#### Cash and cash equivalents

#### Commercial paper

#### United States

12 May 05	UBS FIN DEL LLC DISC COML	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
12 May 05	PAPER 3/A3 YRS1&2 05-12-2005 CUSIP 90262CSC2										
11 May 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Aug 05	UBS FIN DEL LLC DISC COML	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Aug 05	PAPER 3/A3 YRS1&2 08-31-2005 CUSIP 90262CVX2										
30 Aug 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
01 Sep 05	UBS FIN DEL LLC DISC COML	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
01 Sep 05	PAPER 3/A3 YRS1&2 09-01-2005 CUSIP 90262CW11										
31 Aug 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Sep 05	UBS FIN DEL LLC DISC COML	-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Sep 05	PAPER 3/A3 YRS1&2 09-23-2005 CUSIP 90262CWP8										
31 Aug 05		-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
23 May 05		-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Oct 05	UBS FIN DEL LLC DISC COML	-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Oct 05	PAPER 3/A3 YRS1&2 10-07-2005 CUSIP 90262CX77										
06 Oct 05		-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
12 Oct 05	UBS FIN DEL LLC DISC COML	-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
12 Oct 05	PAPER 3/A3 YRS1&2 10-12-2005 CUSIP 90262CXC6										

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## ◆ Realized Gain/Loss Detail - Taxable

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

### Maturities

#### Cash and cash equivalents

#### Commercial paper

#### United States

11 Oct 05		-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Nov 05	UBS FIN DEL LLC DISC COML	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Nov 05	PAPER 3/A3 YRS 1&2 11-28-2005 CUSIP 90262CYU5	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Nov 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	WESTPAC CAP CORP DISC COML	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	PAPER 3/A3 YRS 1&2 04-25-2005 CUSIP 96121JRR3	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Jan 05		-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>			<b>44,480,000.00</b>	<b>-44,480,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

#### Short term bills and notes

#### United States

14 Jan 05	FEDERAL HOME LN BK CONS DISC	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Jan 05	NTS 01-14-2005 CUSIP 313385AP1									
15 Oct 04		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Oct 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
20 Oct 04		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Jan 05	FEDERAL HOME LN BK CONS DISC	-4,000,000 00	4,000,000 00	-4,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Jan 05	NTS 01-21-2005 CUSIP 313385AW6									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
22 Oct 04			-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00
22 Oct 04			-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00
20 Jan 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
28 Jan 05	FEDERAL HOME LN BK CONS DISC		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
26 Jan 05	NTS 01-26-2005 CUSIP 313385BB1		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
25 Jan 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
01 Feb 05	FEDERAL HOME LN BK CONS DISC		-5,400,000 00	5,400,000 00	-5,400,000 00	0 00	0 00	0 00	0 00
01 Feb 05	NTS 02-01-2005 CUSIP 313385BH8		-5,400,000 00	5,400,000 00	-5,400,000 00	0 00	0 00	0 00	0 00
31 Jan 05			-5,400,000 00	5,400,000 00	-5,400,000 00	0 00	0 00	0 00	0 00
09 Feb 05	FEDERAL HOME LN BK CONS DISC		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
09 Feb 05	NTS 02-09-2005 CUSIP 313385BR6		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
08 Feb 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
02 Mar 05	FEDERAL HOME LN BK CONS DISC		-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00
02 Mar 05	NTS 03-02-2005 CUSIP 313385CN4		-2,500,000 00	2,500,000 00	-2,500,000 00	0 00	0 00	0 00	0 00
01 Dec 04			-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00
03 Feb 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00

### Maturities

### Cash and cash equivalents

### Short term bills and notes

### United States

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Total
Settle Date	Acquisition Date				Short Term	Short Term	Long Term	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
04 Mar 05	FEDERAL HOME LN BK CONS DISC	-2,100,000 00	2,100,000 00	-2,100,000 00	0 00	0 00	0 00	0 00	0 00
04 Mar 05	NTS 03-04-2005 CUSIP 313385CQ7								
06 Dec 04		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00
04 Feb 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
21 Mar 05	FEDERAL HOME LN BK CONS DISC	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
21 Mar 05	NTS 03-21-2005 SEDOL B06KQZ0								
18 Mar 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
24 May 05	FEDERAL HOME LN BK CONS DISC	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00
24 May 05	NTS 05-24-2005 CUSIP 313385FZ4								
17 May 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00
31 May 05	FEDERAL HOME LN BK CONS DISC	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00
31 May 05	NTS 05-31-2005 CUSIP 313385GG5								
27 May 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00
17 Jun 05	FEDERAL HOME LN BK CONS DISC	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00
17 Jun 05	NTS 06-17-2005 CUSIP 313385GZ3								
23 May 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00

STMT 15T

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total	
Settle Date	Acquisition Date		Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<b>Maturities</b>								
<b>Cash and cash equivalents</b>								
<b>Short term bills and notes</b>								
<b>United States</b>								
08 Aug 05		FEDERAL HOME LN BK CONS DISC	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
06 Aug 05		NTS 08-08-2005 CUSIP 313385KD7			0 00	0 00	0 00	0 00
05 Aug 05			2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
09 Sep 05		FEDERAL HOME LN BK CONS DISC	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
09 Sep 05		NTS 09-09-2005 CUSIP 313385LM6			0 00	0 00	0 00	0 00
10 Jun 05			1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
30 Sep 05		FEDERAL HOME LN BK CONS DISC	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
30 Sep 05		NTS 09-30-2005 CUSIP 313385MJ2			0 00	0 00	0 00	0 00
29 Sep 05			2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
14 Nov 05		FEDERAL HOME LN BK CONS DISC	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00
14 Nov 05		NTS 11-14-2005 CUSIP 313385PF7			0 00	0 00	0 00	0 00
12 Aug 05			1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00
03 Jan 05		FHLB DISC NT 01-03-2005 CUSIP	5,600,000 00	-5,600,000 00	0 00	0 00	0 00	0 00
03 Jan 05		313385AC0			0 00	0 00	0 00	0 00
31 Dec 04			2,300,000 00	-2,300,000 00	0 00	0 00	0 00	0 00
31 Dec 04			3,300,000 00	-3,300,000 00	0 00	0 00	0 00	0 00
19 Jan 05		FHLB DISC NT 01-19-2005 CUSIP	2,200,000 00	-2,200,000 00	0 00	0 00	0 00	0 00
19 Jan 05		313385AU0			0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

#### Cash and cash equivalents

#### Short term bills and notes

#### United States

20 Jan 05	FHLB DISC NT 01-20-2005 CUSIP										
20 Jan 05	313385AV8										
21 Oct 04			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
26 Oct 04			-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Jan 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Jan 05	FHLB DISC NT 01-24-2005 CUSIP										
24 Jan 05	313385AZ9										
21 Jan 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jan 05	FHLB DISC NT 01-27-2005 CUSIP										
27 Jan 05	313385BC9										
26 Jan 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Feb 05	FHLB DISC NT 02-16-2005 CUSIP										
16 Feb 05	313385BY1										
15 Feb 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
11 Mar 05	FHLB DISC NT 03-11-2005 DISC NT										
11 Mar 05	CUSIP 313385CX2										
10 Dec 04			-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Mar 05	FHLB DISC NT 03-24-2005 CUSIP										
24 Mar 05	313385DL7										
24 Mar 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

### Maturities

#### Cash and cash equivalents

#### Short term bills and notes

#### United States

23 Mar 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Mar 05	FHLB DISC NT 03-28-2005 CUSIP	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Mar 05	313385DQ6									
24 Mar 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Apr 05	FHLB DISC NT 04-18-2005 CUSIP	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Apr 05	313385EM4									
15 Apr 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Apr 05	FHLB DISC NT 04-22-2005 CUSIP	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Apr 05	313385ER3									
21 Apr 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	FHLB DISC NT 04-25-2005 CUSIP	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	313385EU6									
22 Apr 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
02 May 05	FHLB DISC NT 05-02-2005 CUSIP	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
02 May 05	313385FB7									
29 Apr 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
13 May 05	FHLB DISC NT 05-13-2005 CUSIP	-2,400,000 00	2,400,000 00	-2,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
13 May 05	313385FN1									

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Maturities</b>								
<b>Cash and cash equivalents</b>								
<b>Short term bills and notes</b>								
<b>United States</b>								
14 Apr 05		-2,400,000 00	2,400,000 00	-2,400,000 00	0 00	0 00	0 00	0 00
16 May 05	FHLB DISC NT 05-16-2005 CUSIP 313385FR2	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
13 May 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
23 May 05	FHLB DISC NT 05-23-2005 CUSIP 313385FY7	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
16 May 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
25 May 05	FHLB DISC NT 05-25-2005 CUSIP 313385GA8	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
27 Apr 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
01 Jun 05	FHLB DISC NT 06-01-2005 CUSIP 313385GH3	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
31 May 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
23 Jun 05	FHLB DISC NT 06-23-2005 CUSIP 313385HF6	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
23 Jun 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
27 Jun 05	FHLB DISC NT 06-27-2005 CUSIP 313385HK5	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
27 Jun 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
24 Jun 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
<b>Maturities</b>								
<b>Cash and cash equivalents</b>								
<b>Short term bills and notes</b>								
<b>United States</b>								
28 Jun 05	FHLB DISC NT 06-28-2005 CUSIP 313385HL3	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
	27 Jun 05	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
13 Jul 05	FHLB DISC NT 07-13-2005 CUSIP 313385JB3	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
	13 Apr 05	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
14 Jul 05	FHLB DISC NT 07-14-2005 CUSIP 313385JC1	-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00
	13 Jul 05	-1,900,000 00	1,900,000 00	-1,900,000 00	0 00	0 00	0 00	0 00
22 Jul 05	FHLB DISC NT 07-22-2005 CUSIP 313385JL1	-1,800,000 00	1,800,000 00	-1,800,000 00	0 00	0 00	0 00	0 00
	24 May 05	-1,800,000 00	1,800,000 00	-1,800,000 00	0 00	0 00	0 00	0 00
13 Sep 05	FHLB DISC NT 09-13-2005 CUSIP 313385LR5	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
	12 Sep 05	-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
14 Sep 05	FHLB DISC NT 09-14-2005 CUSIP 313385LS3	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00
	13 Sep 05	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Cost	Proceeds	Shares/Par	Short Term	Long Term	Translation	Total
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
21 Sep 05	FHLB DISC NT 09-21-2005 CUSIP	0.00	-2,000,000.00	2,000,000.00	-2,000,000.00	0.00	0.00	0.00	0.00
21 Sep 05	313385LZ7								
20 Sep 05		0.00	-2,000,000.00	2,000,000.00	-2,000,000.00	0.00	0.00	0.00	0.00
06 Dec 05	FHLB DISC NT 12-06-2005 CUSIP	0.00	-2,000,000.00	2,000,000.00	-2,000,000.00	0.00	0.00	0.00	0.00
06 Dec 05	313385QD1								
30 Aug 05		0.00	-2,000,000.00	2,000,000.00	-2,000,000.00	0.00	0.00	0.00	0.00
15 Jun 05	FHLMC 06-15-2005 CUSIP 313397GX3	0.00	-400,000.00	400,000.00	-400,000.00	0.00	0.00	0.00	0.00
15 Jun 05									
23 Feb 05		0.00	-400,000.00	400,000.00	-400,000.00	0.00	0.00	0.00	0.00
01 Aug 05	FHLMC 08-01-2005 CUSIP	0.00	-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00
01 Aug 05	313397JW2								
15 Mar 05		0.00	-1,300,000.00	1,300,000.00	-1,300,000.00	0.00	0.00	0.00	0.00
16 Mar 05		0.00	-100,000.00	100,000.00	-100,000.00	0.00	0.00	0.00	0.00
04 Jan 05	FHLMC DISC NT 01-04-2005 CUSIP	0.00	-400,000.00	400,000.00	-400,000.00	0.00	0.00	0.00	0.00
04 Jan 05	313397AD3								
25 Oct 04		0.00	-400,000.00	400,000.00	-400,000.00	0.00	0.00	0.00	0.00
01 Feb 05	FHLMC DISC NT 02-01-2005 CUSIP	0.00	-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00
01 Feb 05	313397BH3								
01 Nov 04		0.00	-1,400,000.00	1,400,000.00	-1,400,000.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	
Settle Date	Acquisition Date										
<b>Maturities</b>											
<b>Cash and cash equivalents</b>											
<b>Short term bills and notes</b>											
<b>United States</b>											
15 Feb 05	FHLMC DISC NT 02-15-2005 SEDOL	-2,100,000 00	2,100,000 00	-2,100,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
15 Feb 05	B05HW21										
15 Nov 04		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
15 Nov 04		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
16 Nov 04		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
22 Feb 05	FHLMC DISC NT 02-22-2005 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
22 Feb 05	313397CE9										
22 Nov 04		-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
08 Mar 05	FHLMC DISC NT 03-08-2005 CUSIP	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
08 Mar 05	313397CU3										
08 Nov 04		-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
15 Mar 05	FHLMC DISC NT 03-15-2005 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
15 Mar 05	313397DB4										
14 Dec 04		-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
19 Apr 05	FHLMC DISC NT 04-19-2005 CUSIP	-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
19 Apr 05	313397EN7										
18 Jan 05		-500,000 00	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
27 May 05	FHLMC DISC NT 05-27-2005 CUSIP	-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	
27 May 05	313397GC9										
04 Feb 05		-1,400,000 00	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Market	Realized gain/loss	Short Term	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term	Translation	Short Term	Long Term	Total
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
31 May 05	FHLMC DISC NT 05-31-2005 CUSIP 313397GG0	1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
01 Mar 05		-1,400,000 00	-1,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Jun 05	FHLMC DISC NT 06-07-2005 CUSIP 313397GP0	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
08 Mar 05		-700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
26 Jul 05	FHLMC DISC NT 07-26-2005 CUSIP 313397JQ5	500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05		-500,000 00	-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Aug 05	FHLMC DISC NT 08-30-2005 CUSIP 313397LB5	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
31 May 05		-2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Sep 05	FHLMC DISC NT 09-06-2005 CUSIP 313397LJ8	700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
07 Jun 05		-700,000 00	-700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Nov 05	FHLMC DISC NT 11-15-2005 CUSIP 313397PG0	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Nov 05		-1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
22 Nov 05	FHLMC DISC NT 11-22-2005 CUSIP		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
22 Nov 05	313397PP0								
30 Aug 05			-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00
12 Dec 05	FHLMC DISC NT 12-12-2005 SEDOL		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00
12 Dec 05	B0FVF79								
20 Jul 05			-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00	0 00
24 Aug 05			-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00
15 Apr 05	FNMA 04-15-2005 CUSIP 313589EJ8		-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00
15 Apr 05									
08 Dec 04			-800,000 00	800,000 00	-800,000 00	0 00	0 00	0 00	0 00
20 Jul 05	FNMA 07-20-2005 CUSIP 313589JJ3		-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00
20 Jul 05									
20 Apr 05			-1,000,000 00	1,000,000 00	-1,000,000 00	0 00	0 00	0 00	0 00
03 Jan 05	FNMA DISC NT 01-03-2005 CUSIP		-2,300,000 00	2,300,000 00	-2,300,000 00	0 00	0 00	0 00	0 00
03 Jan 05	313589AC7								
31 Dec 04			-2,300,000 00	2,300,000 00	-2,300,000 00	0 00	0 00	0 00	0 00
04 Feb 05	FNMA DISC NT 02-04-2005 CUSIP		-100,000 00	99,565 42	-100,000 00	-434 58	0 00	0 00	-434 58
04 Feb 05	313589BL6								
26 Nov 04			-100,000 00	99,565 42	-100,000 00	-434 58	0 00	0 00	-434 58

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
							Short Term	Long Term	Total
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
23 Feb 05		FNMA DISC NT 02-23-2005 SEDOL		-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00
23 Feb 05		B04QX6							
			24 Nov 04	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00
01 Mar 05		FNMA DISC NT 03-01-2005 CUSIP		-3,700,000 00	3,700,000 00	-3,700,000 00	0 00	0 00	0 00
01 Mar 05		313589CM3							
			28 Feb 05	-3,700,000 00	3,700,000 00	-3,700,000 00	0 00	0 00	0 00
02 Mar 05		FNMA DISC NT 03-02-2005 SEDOL		-3,600,000 00	3,600,000 00	-3,600,000 00	0 00	0 00	0 00
02 Mar 05		B04QXH1							
			01 Dec 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00
			01 Dec 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00
			01 Dec 04	-600,000 00	600,000 00	-600,000 00	0 00	0 00	0 00
			02 Dec 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00
			02 Dec 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00
			02 Dec 04	-700,000 00	700,000 00	-700,000 00	0 00	0 00	0 00
			06 Dec 04	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00
20 Apr 05		FNMA DISC NT 04-20-2005 CUSIP		-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00
20 Apr 05		313589EP4							
			25 Jan 05	-1,500,000 00	1,500,000 00	-1,500,000 00	0 00	0 00	0 00
27 Apr 05		FNMA DISC NT 04-27-2005 CUSIP		-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00
27 Apr 05		313589EW9							
			26 Jan 05	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00

STMT 5T



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
<b>Maturities</b>										
<b>Cash and cash equivalents</b>										
<b>Short term bills and notes</b>										
<b>United States</b>										
01 Jun 05	FNMA DISC NT 06-01-2005 CUSIP 313589GH0	-3,700,000 00	3,700,000 00	-3,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
02 Mar 05		-2,000,000 00	2,000,000 00	-2,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00
03 Mar 05		-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00	0 00	0 00
13 Jun 05	FNMA DISC NT 06-13-2005 CUSIP 313589GV9	-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Feb 05		-100,000 00	100,000 00	-100,000 00	0 00	0 00	0 00	0 00	0 00	0 00
13 Jul 05	FNMA DISC NT 07-13-2005 CUSIP 313589JB0	-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Apr 05		-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jul 05	FNMA DISC NT 07-27-2005 CUSIP 313589JR5	-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Apr 05		-1,300,000 00	1,300,000 00	-1,300,000 00	0 00	0 00	0 00	0 00	0 00	0 00
05 Aug 05	FNMA DISC NT 08-05-2005 CUSIP 313589KAO	-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
04 Aug 05		-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
10 Aug 05	FNMA DISC NT 08-10-2005 CUSIP 313589KF9	-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
09 Aug 05		-1,200,000 00	1,200,000 00	-1,200,000 00	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date		Shares/Par			Translation	
<b>Maturities</b>							
<b>Cash and cash equivalents</b>							
<b>Short term bills and notes</b>							
<b>United States</b>							
31 Aug 05	FNMA DISC NT 09-31-2005 CUSIP	-3,700,000 00	3,700,000 00	0 00	0 00	0 00	0 00
31 Aug 05	313589LC5						
01 Jun 05		-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
07 Jun 05		-1,700,000 00	1,700,000 00	0 00	0 00	0 00	0 00
14 Sep 05	FNMA DISC NT 09-14-2005 CUSIP	-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
14 Sep 05	313589LS0						
13 Sep 05		-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
21 Sep 05	FNMA DISC NT 09-21-2005 CUSIP	-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
21 Sep 05	313589LZ4						
20 Sep 05		-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
30 Sep 05	FNMA DISC NT 09-30-2005 CUSIP	-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
30 Sep 05	313589MJ9						
29 Sep 05		-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
04 Oct 05	FNMA DISC NT 10-04-2005 CUSIP	-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
04 Oct 05	313589MND						
03 Oct 05		-2,000,000 00	2,000,000 00	0 00	0 00	0 00	0 00
17 Mar 05	UNITED STATES TREAS BILLS	-385,000 00	385,000 00	0 00	0 00	0 00	0 00
17 Mar 05	03-17-2005 PREASSIGN # 162						
	SEDOL B02TFD2						
13 Dec 04		-345,000 00	345,000 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

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

**Maturities**

**Cash and cash equivalents**

**Short term bills and notes**

**United States**

17 Dec 04			-40,000 00	40,000 00	-40,000 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Jun 05	UNITED STATES TREAS BILLS										
16 Jun 05	06-16-2005 PREASSIGN # 175 SEDOL B051TJ9		-385,000 00	385,000 00	-385,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Mar 05			-365,000 00	365,000 00	-365,000 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Mar 05			-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Sep 05	UNITED STATES TREAS BILLS										
15 Sep 05	09-15-2005 DTD03/17/2005 SEDOL B06LSL3		-400,000 00	400,000 00	-400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
02 May 05			-30,000 00	30,000 00	-30,000 00	0 00	0 00	0 00	0 00	0 00	0 00
14 Jun 05			-250,000 00	250,000 00	-250,000 00	0 00	0 00	0 00	0 00	0 00	0 00
24 Jun 05			-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 05			-30,000 00	30,000 00	-30,000 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Jun 05			-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
29 Jun 05			-30,000 00	30,000 00	-30,000 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Jun 05			-20,000 00	20,000 00	-20,000 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Dec 05	UNITED STATES TREAS BILLS										
15 Dec 05	12-15-2005 PREASSIGN # 00258 SEDOL B0CMCD0		-420,000 00	420,000 00	-420,000 00	0 00	0 00	0 00	0 00	0 00	0 00
12 Sep 05			-290,000 00	290,000 00	-290,000 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Sep 05			-130,000 00	130,000 00	-130,000 00	0 00	0 00	0 00	0 00	0 00	0 00
05 May 05	US TREAS BILLS 05-05-2005 SEDOL										
05 May 05	B03THJ1		-30,000 00	30,000 00	-30,000 00	0 00	0 00	0 00	0 00	0 00	0 00

STATIST

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss
					Short Term	Long Term		
<b>Maturities</b>								
<b>Cash and cash equivalents</b>								
<b>Short term bills and notes</b>								
<b>United States</b>								
14 Feb 05		-30,000.00	30,000.00	-30,000.00	0.00	0.00	0.00	0.00
<b>Total United States</b>			<b>145,419,565.42</b>	<b>-145,420,000.00</b>	<b>0.00</b>	<b>-434.58</b>	<b>0.00</b>	<b>-434.58</b>
<b>Total S/T translation gain/loss for cash and cash equivalent</b>								
<b>Total L/T translation gain/loss for cash and cash equivalent</b>								
<b>Total realized gains for cash and cash equivalents</b>								
<b>Total realized losses for cash and cash equivalents</b>								
<b>Total Cash and Cash Equivalents</b>								
			<b>206,999,596.09</b>	<b>-207,000,000.00</b>	<b>0.00</b>	<b>-403.91</b>	<b>0.00</b>	<b>-403.91</b>
<b>Total Maturities</b>								
			<b>206,999,596.09</b>	<b>-207,000,000.00</b>	<b>0.00</b>	<b>-403.91</b>	<b>0.00</b>	<b>-403.91</b>
<b>Other</b>								
<b>Amortization on assets sold</b>								
<b>Amortization on assets sold</b>								
<b>Germany</b>								
14 Feb 05	GERMANY(FED REP) 4 5% BDS	-500,000.00	0.00	0.00	0.00	0.00	209.92	209.92
14 Feb 05	4/7/2009 EURO 01 SEDOL 5726011							
21 Mar 05	GERMANY(FED REP) 4 5% BDS	-220,000.00	0.00	0.00	0.00	0.00	179.15	179.15
21 Mar 05	4/7/2009 EURO 01 SEDOL 5726011							
11 Mar 05	GERMANY(FED REP) 4 5% BDS	-300,000.00	0.00	0.00	0.00	0.00	269.91	269.91
11 Mar 05	4/7/2009 EURO 01 SEDOL 5726011							

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Activity Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss			
						Short Term	Long Term	Total	Short Term	Translation	Long Term	
<i>Other</i>												
<b>Amortization on assets sold</b>												
<b>Amortization on assets sold</b>												
<b>Germany</b>												
24 Mar 05	GERMANY(FED REP) 5 5% BDS		-500,000 00	0 00	0 00	0 00	0 00	0 00	-3 19		-3 19	0 00
24 Mar 05	4/1/2031 EURO 01 SEDOL 4644910											
24 Jun 05	GERMANY(FED REP) 5 5% BDS		-600,000 00	0 00	0 00	0 00	0 00	0 00	-134 62		-134 62	0 00
24 Jun 05	4/1/2031 EURO 01 SEDOL 4644910											
<b>Total Germany</b>						<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>521.17</b>		<b>521.17</b>	<b>0.00</b>
<b>Spain</b>												
12 Aug 05	SPAIN(KINGDOM OF) 5 75% BDS		-138,000 00	0 00	0 00	0 00	0 00	0 00	-19 62		-19 62	0 00
12 Aug 05	30/7/32 EUR1000 SEDOL 7040582											
14 Apr 05	SPAIN(KINGDOM OF) 5 75% BDS		-300,000 00	0 00	0 00	0 00	0 00	0 00	-5 50		-5 50	0 00
14 Apr 05	30/7/32 EUR1000 SEDOL 7040582											
06 May 05	SPAIN(KINGDOM OF) 5 75% BDS		-272,000 00	0 00	0 00	0 00	0 00	0 00	-5 91		-5 91	0 00
06 May 05	30/7/32 EUR1000 SEDOL 7040582											
24 Jun 05	SPAIN(KINGDOM OF) 5 75% BDS		-100,000 00	0 00	0 00	0 00	0 00	0 00	-13 42		-13 42	0 00
24 Jun 05	30/7/32 EUR1000 SEDOL 7040582											
<b>Total Spain</b>						<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-44.45</b>		<b>-44.45</b>	<b>0.00</b>

STMT 151

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## ◆ Realized Gain/Loss Detail - Taxable

Activity Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss				
						Short Term	Long Term	Translation	Short Term	Long Term	Total	
	<i>Other</i>											
	Total S/T translation gain/loss for amortization on assets s							476.72				
	Total L/T translation gain/loss for amortization on assets s							0.00				
	Total realized gains for amortization on assets sold					0.00	0.00	658.98		658.98		0.00
	Total realized losses for amortization on assets sold					0.00	0.00	-182.26		-182.26		0.00
	Total Amortization on assets sold			0.00	0.00	0.00	0.00	476.72		476.72		0.00
	<b>Total Other</b>			0.00	0.00	0.00	0.00	476.72		476.72		0.00

	Total Short Term Gain Proceeds	148,319,999.63										
	Total Short Term Loss Proceeds	101,275,790.51										
	Total Long Term Gain Proceeds	4,332,454.21										
	Total Long Term Loss Proceeds	2,341,490.22										
	Total Undetermined Tax Lot Proceeds	1,438,021,337.53										
	Additional Short Term Proceeds from Zero G/L Transactions	209,433,208.57										
	Additional Long Term Proceeds from Zero G/L Transactions	562,155.90										
	Short Term Proceeds due to REIT Re-Allocation	0.00										
	Long Term Proceeds due to REIT Re-Allocation	0.00										
	Total Short Term Proceeds	459,028,996.71										
	Total Long Term Proceeds	7,236,100.33										

	Total S/T translation gain/loss	19,749.81										
	Total L/T translation gain/loss	81,103.26										
	Total realized gains	5,200,696.42	3,294,563.38	953,706.98	6,059,760.72	3,375,666.64						
	Total realized losses	-4,945,907.58	-3,536,222.96	-852,653.91	-5,785,222.07	-3,536,222.96						
	Total realized gain/loss	1,904,286,434.57	-1,904,172,928.96	100,853.07	274,538.65	-160,556.32						

113,982.33

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