



Northern Trust

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

ID #13-7043679

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

**DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876-4128**

ID NUMBER ~~XX-XXX~~3679

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

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

I N C O M E

U.S. GOVERNMENT INTEREST	2,099,435.
FOREIGN INTEREST INCOME	19,357.
OTHER INTEREST INCOME	78,237.
DIVIDEND INCOME:	
QUALIFIED	NONE
TOTAL FOR YEAR	25,584.

D E D U C T I O N S

INTEREST EXPENSE **4.**

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

COUNTRY	FOREIGN INCOME	TAXES	DATE PAID
-----	-----	-----	-----
OTHER COUNTRIES	19,357.	NONE	12/31/2005

Report the amounts listed above on your **2005** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow

STMT 15K

TAXABLE YEAR ENDING 12/31/05

The following amounts represent the total short and long-term realized gains and losses for the year ending December 31, 2005

Short-term Realized gains/losses (including translation)	900,928.15
Long-term Realized gains/losses (including translation)	1,108,887.32

TRANSLATION GAIN/LOSS BREAKDOWN

Translation gain/loss due to sales	-41,839.14
Translation gain/loss due to capital structures	
Translation gain/loss due to foreign exchange contracts	55,939.36
Translation gain/loss due to cash disbursements	(24,670.27)
Translation gain/loss due to Maturities	-
Translation gain/loss due to Amortization	-
TOTAL TRANSLATION GAIN/LOSS	<hr/> (10,570.05)

STMT/SA

Global Tax

01 Jan 05 - 31 Dec 05

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Account number DDF04

DD-PIMCO REAL RETURN

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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	Translation	Total
Purchases										
Fixed income										
Fixed income derivatives - options										
United States										
20 May 05		OPF CALL JUN 05 T-NT OPT 113	5 00		0 00	606 25	606 25	0 00	0 00	606 25
20 May 05	05-20-2005	SEDOL 914526U								
	18 Apr 05		2 00		0 00	242 50	242 50	0 00	0 00	242 50
	02 May 05		3 00		0 00	363 75	363 75	0 00	0 00	363 75
20 May 05		OPF CALL JUN 05 T-NT OPT 113	5 00		0 00	762 50	762 50	0 00	0 00	762 50
20 May 05	05-20-2005	SEDOL 914526U								
	02 Mar 05		5 00		0 00	762 50	762 50	0 00	0 00	762 50
20 May 05		OPF CALL JUN 05 T-NT OPT 113	3 00		0 00	457 50	457 50	0 00	0 00	457 50
20 May 05	05-20-2005	SEDOL 914526U								
	03 Mar 05		3 00		0 00	457 50	457 50	0 00	0 00	457 50
20 May 05		OPF CALL JUN 05 T-NT OPT 113	5 00		0 00	668 75	668 75	0 00	0 00	668 75
20 May 05	05-20-2005	SEDOL 914526U								
	03 Mar 05		2 00		0 00	305 00	305 00	0 00	0 00	305 00
	18 Apr 05		3 00		0 00	363 75	363 75	0 00	0 00	363 75
20 May 05		OPF JUN05 T-NT 107 05-20-2005	5 00		0 00	1,325 01	1,325 01	0 00	0 00	1,325 01
20 May 05	05-20-2005	SEDOL 914276U								
	02 Mar 05		2 00		0 00	586 26	586 26	0 00	0 00	586 26
	03 Mar 05		3 00		0 00	738 75	738 75	0 00	0 00	738 75
20 May 05		OPF JUN05 T-NT 107 05-20-2005	3 00		0 00	879 39	879 39	0 00	0 00	879 39
20 May 05	05-20-2005	SEDOL 914276U								

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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	
Purchases											
Fixed income											
Fixed income derivatives - options											
United States											
02 Mar 05			3 00	0 00	879 39	879 39	0 00	0 00	0 00	879 39	0 00
20 May 05	OPF JUN05 T-NT 107 05-20-2005		5 00	0 00	1,155 41	1,155 41	0 00	0 00	0 00	1,155 41	0 00
20 May 05	SEDOL 914276U										
03 Mar 05			2 00	0 00	492 50	492 50	0 00	0 00	0 00	492 50	0 00
08 Mar 05			3 00	0 00	662 91	662 91	0 00	0 00	0 00	662 91	0 00
20 May 05	OPF JUN05 T-NT 107 05-20-2005		6 00	0 00	1,325 82	1,325 82	0 00	0 00	0 00	1,325 82	0 00
20 May 05	SEDOL 914276U										
08 Mar 05			6 00	0 00	1,325 82	1,325 82	0 00	0 00	0 00	1,325 82	0 00
20 May 05	OPF JUN05 T-NT 107 05-20-2005		12 00	0 00	3,819 81	3,819 81	0 00	0 00	0 00	3,819 81	0 00
20 May 05	SEDOL 914276U										
08 Mar 05			3 00	0 00	662 91	662 91	0 00	0 00	0 00	662 91	0 00
09 Mar 05			6 00	0 00	2,071 26	2,071 26	0 00	0 00	0 00	2,071 26	0 00
10 Mar 05			3 00	0 00	1,085 64	1,085 64	0 00	0 00	0 00	1,085 64	0 00
20 May 05	OPF PUT JUN 05 05-20-2005 T-NT		5 00	0 00	450 01	450 01	0 00	0 00	0 00	450 01	0 00
20 May 05	OPT 109 SEDOL 914898U										
18 Apr 05			2 00	0 00	273 76	273 76	0 00	0 00	0 00	273 76	0 00
02 May 05			3 00	0 00	176 25	176 25	0 00	0 00	0 00	176 25	0 00
20 May 05	OPF PUT JUN 05 05-20-2005 T-NT		3 00	0 00	410 64	410 64	0 00	0 00	0 00	410 64	0 00
20 May 05	OPT 109 SEDOL 914898U										
18 Apr 05			3 00	0 00	410 64	410 64	0 00	0 00	0 00	410 64	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	
Purchases											
Fixed income											
Fixed income derivatives - options											
Total United States						11,861.09	0.00	0.00	0.00	11,861.09	0.00
Government mortgage backed securities											
United States											
18 Oct 05	FNMA POOL #824002 5 5% 05-01-2035		200,019 19	-198,479 98	198,769 07	289 09	0 00	0 00	289 09	0 00	
14 Nov 05	BEO CUSIP 31406YNT3										
14 Oct 05			200,019 19	-198,479 98	198,769 07	289 09	0 00	0 00	289 09	0 00	
Total United States						289.09	0.00	0.00	289.09	0.00	
Total ST 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						210,630.16	0.00	0.00	12,150.18	12,150.18	
Other assets											
Swaps											
United States											
20 Jan 05	COMM SWAP TBL-DJAIGCTR 20/1/05		1,000,000 00	-17,710 03	0 00	-17,710 03	0 00	0 00	-17,710 03	0 00	
24 Jan 05	0 01-20-2005 SEDOL 914462L										
06 Jun 05	IRS USD P 5 0-3 MO LIB 15-6-15		2,400,000 00	-118,680 00	63,168 00	-55,512 00	0 00	0 00	-55,512 00	0 00	
08 Jun 05	LEHMAN SWP023518 5 0%										
	15-06-2015 SEDOL 914234L										

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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							
Purchases								
Other assets								
Swaps								
United States								
02 Dec 05	IRS USD P 5 0-3ML 15/12/15 GLM	1,800,000 00	0 00	86,911 64	86,911 64	0 00	86,911 64	0 00
07 Dec 05	SWP027295 SEDOL 916984L							
21 Jun 05	IRS USD P 5 0-3ML 15/12/15 GLM	1,500,000 00	-54,000 00	72,426 36	18,426 36	0 00	18,426 36	0 00
23 Jun 05	SWP027295 SEDOL 916984L							
22 Jun 05	IRS USD P 5 0-3ML 15/12/15 LEHMAN	500,000 00	-21,235 00	21,410 00	175 00	0 00	175 00	0 00
29 Jun 05	SWP027394 SEDOL 917161L							
02 Dec 05	IRS USD P 5 0-3ML 15/12/15 LEHMAN	1,900,000 00	0 00	81,358 00	81,358 00	0 00	81,358 00	0 00
06 Dec 05	SWP027394 SEDOL 917161L							
07 Apr 05	IRS USD P 5 0-3ML 15/6/15 5%	2,600,000 00	-15,860 00	46,108 24	30,248 24	0 00	30,248 24	0 00
11 Apr 05	06-15-2015 SEDOL 914160L							
07 Apr 05	IRS USD P 5 0-3ML 15/6/15 5%	200,000 00	-848 00	3,546 79	2,698 79	0 00	2,698 79	0 00
11 Apr 05	06-15-2015 SEDOL 914160L							
06 Jun 05	IRS USD P 5 0-3ML 15/6/15 5%	500,000 00	-24,725 00	8,866 97	-15,858 03	0 00	-15,858 03	0 00
09 Jun 05	06-15-2015 SEDOL 914160L							
13 Jun 05	IRS USD R 3ML-4 15/6/07 4	100,000 00	-84 00	103 00	19 00	0 00	19 00	0 00
15 Jun 05	06-15-2007 SEDOL 914344L							

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	Realized gain/loss
						Short Term	Long Term			
<i>Purchases</i>										
<i>Other assets</i>										
<i>Swaps</i>										
<i>United States</i>										
13 Jun 05	IRS USD R 3ML-4 15/6/07 4		100,000 00	-84 00	129 57	45 57	0 00	0 00	45 57	0 00
16 Jun 05	06-15-2007 SEDOL 914258L									
Total United States				-253,226.03	384,028.57	130,802.54	0.00	0.00	130,802.54	0.00
<i>Liabilities</i>										
<i>Other liabilities</i>										
<i>United States</i>										
22 Apr 05	COMM SWAP TBL-DJAIGCITR		970,000 00	-22,243 99	0 00	-22,243 99	0 00	0 00	-22,243 99	0 00
26 Apr 05	22/04/05 MORGAN SWP025679 SEDOL 915643L									
Total S/T translation gain/loss for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total L/T translation gain/loss for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total realized gains for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total realized losses for other assets				-253,226.03	384,028.57	130,802.54	0.00	0.00	130,802.54	0.00
Total Other Assets				-253,226.03	384,028.57	130,802.54	0.00	0.00	130,802.54	0.00
<i>Liabilities</i>										
<i>Other liabilities</i>										
<i>United States</i>										
23 May 05	COMM SWAP TBL-DJAIGCITR		980,000 00	-62,903 76	0 00	-62,903 76	0 00	0 00	-62,903 76	0 00
25 May 05	23/05/05 MYC SWP026461 SEDOL 916048L									
Total S/T translation gain/loss for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total L/T translation gain/loss for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total realized gains for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total realized losses for other assets				-62,903.76	0.00	-62,903.76	0.00	0.00	-62,903.76	0.00
Total Other Assets				-62,903.76	0.00	-62,903.76	0.00	0.00	-62,903.76	0.00
<i>Liabilities</i>										
<i>Other liabilities</i>										
<i>United States</i>										
28 Mar 05	IRS USD		750,000 00	-17,175 00	0 00	-17,175 00	0 00	0 00	-17,175 00	0 00
31 Mar 05	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300L									
Total S/T translation gain/loss for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total L/T translation gain/loss for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total realized gains for other assets				0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total realized losses for other assets				-17,175.00	0.00	-17,175.00	0.00	0.00	-17,175.00	0.00
Total Other Assets				-17,175.00	0.00	-17,175.00	0.00	0.00	-17,175.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Settle Date	Acquisition Date							Total	
Purchases									
18 Jan 05	IRS USD P	600,000 00	-18,090 00	0 00	-18,090 00	0 00	0 00	-18,090 00	0 00
20 Jan 05	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300L								
11 Jan 05	IRS USD P	1,300,000 00	-27,989 00	0 00	-27,989 00	0 00	0 00	-27,989 00	0 00
13 Jan 05	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300L								
12 Dec 05	IRS USD 4 0-3ML	10,000,000 00	-170,000 00	40,000 00	-130,000 00	0 00	0 00	-130,000 00	0 00
14 Dec 05	15/12/07 BARCLAYS SWP027864 SEDOL 917485L								
06 Dec 05	IRS USD P 5 0-3ML	300,000 00	0 00	11,067 00	11,067 00	0 00	0 00	11,067 00	0 00
08 Dec 05	15/12/12 GSC SWP028095 SEDOL 917523L								
29 Jul 05	IRS USD P 5 0-3ML	500,000 00	-9,745 00	15,550 00	5,805 00	0 00	0 00	5,805 00	0 00
02 Aug 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194L								
05 Aug 05	IRS USD P 5 0-3ML	1,100,000 00	-10,562 06	34,210 00	23,647 94	0 00	0 00	23,647 94	0 00
09 Aug 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194L								

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	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
					Short Term	Long Term			Short Term	Long Term
Purchases										
Liabilities										
Other liabilities										
United States										
02 Dec 05	IRS USD P 5 0-3ML	4,300,000 00	0 00	133,730 00	133,730 00	0 00	0 00	0 00	133,730 00	0 00
06 Dec 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194L									
02 Dec 05	IRS USD P 5 0-3ML	1,500,000 00	0 00	73,920 00	73,920 00	0 00	0 00	0 00	73,920 00	0 00
06 Dec 05	15/12/15 BOA SWP027238 SEDOL 916980L									
02 Dec 05	IRS USD P 5 0-3ML	600,000 00	0 00	29,556 00	29,556 00	0 00	0 00	0 00	29,556 00	0 00
06 Dec 05	15/12/15 JPM SWP027253 SEDOL 916985L									
02 Jun 05	IRS USD P 5 0-3ML 15/6/15	2,800,000 00	-156,240 00	76,520 51	-79,719 49	0 00	0 00	0 00	-79,719 49	0 00
07 Jun 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L									
01 Jun 05	IRS USD P 5 0-3ML 15/6/15	1,000,000 00	-50,400 00	27,328 76	-23,071 24	0 00	0 00	0 00	-23,071 24	0 00
03 Jun 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L									
23 May 05	IRS USD P 5 0-3ML 15/6/15	1,000,000 00	-34,860 00	27,328 76	-7,531 24	0 00	0 00	0 00	-7,531 24	0 00
25 May 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L									
02 Jun 05	IRS USD P 5 0-3ML 15/6/15	600,000 00	-33,480 00	12,396 00	-21,084 00	0 00	0 00	0 00	-21,084 00	0 00
07 Jun 05	JPM SWP023641 5 0% 15/06/2015 SEDOL 914285L									

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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	
Purchases										
Liabilities										
Other liabilities										
United States										
02 Jun 05	IRS USD P 5 0-3ML 15/6/15 BOA		1,500,000.00	-83,700.00	21,010.59	-62,689.41	0.00	0.00	-62,689.41	0.00
07 Jun 05	SWP023385 5 0% 15/06/2015 SEDOL 914259L									
06 Apr 05	IRS USD P 5 0-3ML 15/6/15 BOA		1,900,000.00	-5,833.00	26,613.41	20,780.41	0.00	0.00	20,780.41	0.00
08 Apr 05	SWP023385 5 0% 15/06/2015 SEDOL 914259L									
12 Jul 05	IRS USD P 6 0-3ML 18/12/33		4,500,000.00	-344,700.00	0.00	-344,700.00	0.00	0.00	-344,700.00	0.00
14 Jul 05	UBS SWP039142 SEDOL 911636L									
12 Dec 05	IRS USD R 3ML-4 0		200,000.00	-3,430.00	800.00	-2,630.00	0.00	0.00	-2,630.00	0.00
15 Dec 05	15/12/07 GOLDMAN SWP027949 SEDOL 917480L									
12 Dec 05	IRS USD R 3ML-4 0		100,000.00	-1,715.00	400.00	-1,315.00	0.00	0.00	-1,315.00	0.00
14 Dec 05	15/12/07 UBS SWP027998 SEDOL 917504L									
13 Jun 05	IRS USD R 3ML-4 0 15/6/07		10,000,000.00	-8,500.01	11,000.00	2,499.99	0.00	0.00	2,499.99	0.00
15 Jun 05	BARCLAYS SWP023567 4 0% 15/06/2007 SEDOL 914256L									
13 Jun 05	IRS USD R 3ML-4 0 15/6/07		100,000.00	-84.00	20.46	-63.54	0.00	0.00	-63.54	0.00
15 Jun 05	UBS SWP023708 4 0% 15/06/2007 SEDOL 914321L									

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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	Total			Short Term	Long Term
<i>Purchases</i>												
				-1,061,650.82	541,451.49	-520,199.33	0.00	0.00	0.00	-520,199.33	0.00	0.00
<i>Liabilities</i>												
<i>Other liabilities</i>												
Total United States												
						-520,199.33	0.00	0.00	0.00	-520,199.33	0.00	0.00
<i>Total S/T translation gain/loss for liabilities</i>												
							0.00	0.00	0.00			
<i>Total LT translation gain/loss for liabilities</i>												
						301,006.34	0.00	0.00	0.00	301,006.34	0.00	0.00
<i>Total realized gains for liabilities</i>												
						-821,205.67	0.00	0.00	0.00	-821,205.67	0.00	0.00
<i>Total realized losses for liabilities</i>												
						-520,199.33	0.00	0.00	0.00	-520,199.33	0.00	0.00
<i>Total Liabilities</i>												
						-377,246.61	0.00	0.00	0.00	-377,246.61	0.00	0.00
<i>Total Purchases</i>												
						1,136,110.22	0.00	0.00	0.00	1,136,110.22	0.00	0.00
<i>Sales</i>												
<i>Fixed income</i>												
<i>Fixed income derivatives - options</i>												
United States												
23 Nov 05	FUT CALL DEC 05 T-NOTE OPTION		5 00	0 00	2,905 15	2,905 15	0 00	0 00	0 00	2,905 15	0 00	0 00
23 Nov 05	110 CUSIP 9999990A8											
			5 00	0 00	2,905 15	2,905 15	0 00	0 00	0 00	2,905 15	0 00	0 00
<i>United States</i>												
23 Nov 05	FUT CALL DEC 05 T-NOTE OPTION		7 00	0 00	633 50	633 50	0 00	0 00	0 00	633 50	0 00	0 00
23 Nov 05	110 CUSIP 9999990A8											
			7 00	0 00	633 50	633 50	0 00	0 00	0 00	633 50	0 00	0 00
<i>United States</i>												
26 Oct 05			7 00	0 00	633 50	633 50	0 00	0 00	0 00	633 50	0 00	0 00
<i>United States</i>												
23 Jun 05	FUT CALL DEC 05 T-NOTE OPTION		-5 00	2,905 15	-2,905 15	0 00	0 00	0 00	0 00	0 00	0 00	0 00
23 Jun 05	110 CUSIP 9999990A8											

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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
Sales										
Fixed income										
Fixed income derivatives - options										
United States										
26 Oct 05	FUT CALL DEC 05 T-NOTE OPTION		-7.00	633.50	-633.50	0.00	0.00	0.00	0.00	0.00
26 Oct 05	110 CUSIP 999999OAB									
23 Nov 05	FUT CALL DEC 05 T-NOTE OPTION		18.00	0.00	3,597.84	3,597.84	0.00	0.00	3,597.84	0.00
23 Nov 05	114 CUSIP 999999OAB									
13 Sep 05	FUT CALL DEC 05 T-NOTE OPTION		18.00	0.00	3,597.84	3,597.84	0.00	0.00	3,597.84	0.00
13 Sep 05	114 CUSIP 999999OAB									
09 Dec 05	FUT CALL FEB 06 T-NOTE OPTION		-17.00	3,132.25	-3,132.25	0.00	0.00	0.00	0.00	0.00
09 Dec 05	110 CUSIP 999999OAB									
14 Nov 05	FUT CALL JAN 06 T-NOTE OPTION		-3.00	740.25	-740.25	0.00	0.00	0.00	0.00	0.00
14 Nov 05	109 CUSIP 999999OAB									
23 Dec 05	FUT CALL JAN 06 T-NOTE OPTION		5.00	0.00	1,753.30	1,753.30	0.00	0.00	1,753.30	0.00
23 Dec 05	109 CUSIP 999999OAB									
02 Nov 05			5.00	0.00	1,753.30	1,753.30	0.00	0.00	1,753.30	0.00
23 Dec 05	FUT CALL JAN 06 T-NOTE OPTION		3.00	0.00	740.25	740.25	0.00	0.00	740.25	0.00
23 Dec 05	109 CUSIP 999999OAB									
14 Nov 05			3.00	0.00	740.25	740.25	0.00	0.00	740.25	0.00

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

Sales

Fixed income

Fixed income derivatives - options

United States

02 Nov 05	02 Nov 05	FUT CALL JAN 06 T-NOTE OPTION 109 CUSIP 999999OAB	-5.00	1,753.30	-1,753.30	0.00	0.00	0.00	0.00
23 May 05	23 May 05	FUT CALL JUN 05 T-NOTE OPTION 112 CUSIP 999999OAB	3.00	0.00	457.50	0.00	0.00	457.50	0.00
09 Mar 05			3.00	0.00	457.50	0.00	0.00	457.50	0.00
23 May 05	23 May 05	FUT CALL JUN 05 T-NOTE OPTION 112 CUSIP 999999OAB	12.00	0.00	2,654.40	0.00	0.00	2,654.40	0.00
08 Mar 05			12.00	0.00	2,654.40	0.00	0.00	2,654.40	0.00
08 Mar 05	08 Mar 05	FUT CALL JUN 05 T-NOTE OPTION 112 CUSIP 999999OAB	-12.00	2,654.40	-2,654.40	0.00	0.00	0.00	0.00
23 May 05	23 May 05	FUT CALL JUN 05 T-NOTE OPTION 112 CUSIP 999999OAB	6.00	0.00	915.00	0.00	0.00	915.00	0.00
09 Mar 05	10 Mar 05		3.00	0.00	457.50	0.00	0.00	457.50	0.00
10 Mar 05	10 Mar 05	FUT CALL JUN 05 T-NOTE OPTION 112 CUSIP 999999OAB	-3.00	457.50	-457.50	0.00	0.00	0.00	0.00
09 Mar 05	09 Mar 05	FUT CALL JUN 05 T-NOTE OPTION 112 CUSIP 999999OAB	-6.00	915.00	-915.00	0.00	0.00	0.00	0.00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total		
						Short Term	Long Term			Short Term	Long Term	
Sales												
Fixed income												
Fixed income derivatives - options												
United States												
15 Dec 05	FUT CALL MAR 06 T-NOTE OPTION		-6.00	918.00	-918.00	0.00	0.00	0.00	0.00	0.00	0.00	
15 Dec 05	111 CUSIP 999999OAB											
01 Dec 05	FUT CALL MAR 06 T-NOTE OPTION		-10.00	2,311.30	-2,311.30	0.00	0.00	0.00	0.00	0.00	0.00	
01 Dec 05	111 CUSIP 999999OAB											
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION		5.00	0.00	968.15	968.15	0.00	0.00	0.00	968.15	0.00	
29 Aug 05	115 CUSIP 999999OAB											
01 Jul 05			4.00	0.00	674.52	674.52	0.00	0.00	0.00	674.52	0.00	
01 Jul 05			1.00	0.00	293.63	293.63	0.00	0.00	0.00	293.63	0.00	
01 Jul 05	FUT CALL SEP 05 T-NOTE OPTION		-2.00	587.26	-587.26	0.00	0.00	0.00	0.00	0.00	0.00	
01 Jul 05	115 CUSIP 999999OAB											
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION		2.00	0.00	540.38	540.38	0.00	0.00	0.00	540.38	0.00	
29 Aug 05	115 CUSIP 999999OAB											
01 Jul 05			1.00	0.00	293.63	293.63	0.00	0.00	0.00	293.63	0.00	
07 Jul 05			1.00	0.00	246.75	246.75	0.00	0.00	0.00	246.75	0.00	
01 Jul 05	FUT CALL SEP 05 T-NOTE OPTION		-4.00	674.52	-674.52	0.00	0.00	0.00	0.00	0.00	0.00	
01 Jul 05	115 CUSIP 999999OAB											
23 Jun 05	FUT CALL SEP 05 T-NOTE OPTION		-5.00	1,936.90	-1,936.90	0.00	0.00	0.00	0.00	0.00	0.00	
23 Jun 05	115 CUSIP 999999OAB											

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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	
Sales											
Fixed income											
Fixed income derivatives - options											
United States											
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION		4 00	0 00	987 00	987 00	0 00	0 00	0 00	987 00	0 00
29 Aug 05	115 CUSIP 999999OAB										
07 Jul 05			4 00	0 00	987 00	987 00	0 00	0 00	0 00	987 00	0 00
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION		5 00	0 00	1,936 90	1,936 90	0 00	0 00	0 00	1,936 90	0 00
29 Aug 05	115 CUSIP 999999OAB										
23 Jun 05			5 00	0 00	1,936 90	1,936 90	0 00	0 00	0 00	1,936 90	0 00
07 Jul 05	FUT CALL SEP 05 T-NOTE OPTION		-5 00	1,233 75	-1,233 75	0 00	0 00	0 00	0 00	0 00	0 00
07 Jul 05	115 CUSIP 999999OAB										
16 Sep 05	FUT CALL SEP 05 T-NOTE OPTION		8 00	0 00	2,005 20	2,005 20	0 00	0 00	0 00	2,005 20	0 00
16 Sep 05	116 CUSIP 999999OAB										
27 Jun 05			8 00	0 00	2,005 20	2,005 20	0 00	0 00	0 00	2,005 20	0 00
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION		3 00	0 00	693 39	693 39	0 00	0 00	0 00	693 39	0 00
29 Aug 05	116 CUSIP 999999OAB										
24 Jun 05			3 00	0 00	693 39	693 39	0 00	0 00	0 00	693 39	0 00
24 Jun 05	FUT CALL SEP 05 T-NOTE OPTION		-3 00	693 39	-693 39	0 00	0 00	0 00	0 00	0 00	0 00
24 Jun 05	116 CUSIP 999999OAB										
10 Jun 05	FUT CALL SEP 05 T-NOTE OPTION		-6 00	1,199 28	-1,199 28	0 00	0 00	0 00	0 00	0 00	0 00
10 Jun 05	116 CUSIP 999999OAB										

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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										
Sales											
Fixed income											
Fixed income derivatives - options											
United States											
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION	6.00	0.00	1,199.28	1,199.28	0.00	0.00	1,199.28	0.00	1,199.28	0.00
29 Aug 05	116 CUSIP 9999990A8										
10 Jun 05		6.00	0.00	1,199.28	1,199.28	0.00	0.00	1,199.28	0.00	1,199.28	0.00
27 Jun 05	FUT CALL SEP 05 T-NOTE OPTION	-8.00	2,005.20	-2,005.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00
27 Jun 05	116 CUSIP 9999990A8										
27 Jun 05	FUT CALL SEP 05 U S T-BONDS 111	-8.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
27 Jun 05	CUSIP 9999990A8										
27 Jun 05	FUT CALL SEP 05 U S T-BONDS 116	-8.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
27 Jun 05	CUSIP 9999990A8										
23 Nov 05	FUT PUT DEC 05 T-NOTE OPTION 107	7.00	0.00	1,180.41	1,180.41	0.00	0.00	1,180.41	0.00	1,180.41	0.00
23 Nov 05	CUSIP 9999990A8										
26 Oct 05		7.00	0.00	1,180.41	1,180.41	0.00	0.00	1,180.41	0.00	1,180.41	0.00
26 Oct 05	FUT PUT DEC 05 T-NOTE OPTION 107	-7.00	1,180.41	-1,180.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Oct 05	CUSIP 9999990A8										
13 Sep 05	FUT PUT DEC 05 T-NOTE OPTION 109	-18.00	3,662.46	-3,662.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Sep 05	CUSIP 9999990A8										
23 Nov 05	FUT PUT DEC 05 T-NOTE OPTION 109	18.00	0.00	3,662.46	3,662.46	0.00	0.00	3,662.46	0.00	3,662.46	0.00
23 Nov 05	CUSIP 9999990A8										

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term
13 Sep 05				18 00	0 00	3,662 46	3,662 46	0 00	0 00	3,662 46	0 00
23 Nov 05	FUT PUT DEC 05 T-NOTE OPTION 110			3 00	0 00	1,584 00	1,584 00	0 00	0 00	1,584 00	0 00
23 Nov 05	CUSIP 9999990A8										
24 Jun 05				3 00	0 00	1,584 00	1,584 00	0 00	0 00	1,584 00	0 00
24 Jun 05	FUT PUT DEC 05 T-NOTE OPTION 110			-3 00	1,584 00	-1,584 00	0 00	0 00	0 00	0 00	0 00
24 Jun 05	CUSIP 9999990A8										
09 Dec 05	FUT PUT FEB 06 T-NOTE OPTION 107			-17 00	3,663 50	-3,663 50	0 00	0 00	0 00	0 00	0 00
09 Dec 05	CUSIP 9999990A8										
14 Nov 05	FUT PUT JAN 06 T-NOTE OPTION 107			-3 00	1,351 86	-1,351 86	0 00	0 00	0 00	0 00	0 00
14 Nov 05	CUSIP 9999990A8										
23 Dec 05	FUT PUT JAN 06 T-NOTE OPTION 107			5 00	0 00	2,171 25	2,171 25	0 00	0 00	2,171 25	0 00
23 Dec 05	CUSIP 9999990A8										
02 Nov 05				5 00	0 00	2,171 25	2,171 25	0 00	0 00	2,171 25	0 00
02 Nov 05	FUT PUT JAN 06 T-NOTE OPTION 107			-5 00	2,171 25	-2,171 25	0 00	0 00	0 00	0 00	0 00
02 Nov 05	CUSIP 9999990A8										
23 Dec 05	FUT PUT JAN 06 T-NOTE OPTION 107			3 00	0 00	1,351 86	1,351 86	0 00	0 00	1,351 86	0 00
23 Dec 05	CUSIP 9999990A8										

Sales

Fixed income

Fixed income derivatives - options

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	Long Term
Settle Date	Acquisition Date						

Sales

Fixed income

Fixed income derivatives - options

United States

14 Nov 05		3.00	0.00	1,351.86	1,351.86	0.00	1,351.86	0.00
15 Dec 05	FUT PUT MAR 06 T-NOTE OPTION 107	-6.00	1,855.50	-1,855.50	0.00	0.00	0.00	0.00
15 Dec 05	CUSIP 999999OAO8							
01 Dec 05	FUT PUT MAR 06 T-NOTE OPTION 107	-10.00	4,483.10	-4,483.10	0.00	0.00	0.00	0.00
01 Dec 05	CUSIP 999999OAO8							
07 Jul 05	FUT PUT SEP 05 T-NOTE OPTION 110	-5.00	843.15	-843.15	0.00	0.00	0.00	0.00
07 Jul 05	CUSIP 999999OAO8							
10 Jun 05	FUT PUT SEP 05 T-NOTE OPTION 110	-6.00	1,199.28	-1,199.28	0.00	0.00	0.00	0.00
10 Jun 05	CUSIP 999999OAO8							
01 Jul 05	FUT PUT SEP 05 T-NOTE OPTION 110	-4.00	737.00	-737.00	0.00	0.00	0.00	0.00
01 Jul 05	CUSIP 999999OAO8							
29 Aug 05	FUT PUT SEP 05 T-NOTE OPTION 110	4.00	0.00	674.52	674.52	0.00	674.52	0.00
29 Aug 05	CUSIP 999999OAO8							
07 Jul 05		4.00	0.00	674.52	674.52	0.00	674.52	0.00
29 Aug 05	FUT PUT SEP 05 T-NOTE OPTION 110	6.00	0.00	1,105.51	1,105.51	0.00	1,105.51	0.00
29 Aug 05	CUSIP 999999OAO8							
10 Jun 05		1.00	0.00	199.88	199.88	0.00	199.88	0.00
01 Jul 05		4.00	0.00	737.00	737.00	0.00	737.00	0.00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss			
						Short Term	Long Term	Total	Short Term	Long Term	Total	
Sales												
Fixed income												
Fixed income derivatives - options												
United States												
10 Mar 05	OPF JUN05 T-NT 107 05-20-2005		-3 00	1,085 64	-1,085 64	0 00	0 00	0 00	0 00	0 00	0 00	0 00
10 Mar 05	SEDOL 914276U											
09 Mar 05	OPF JUN05 T-NT 107 05-20-2005		-6 00	2,071 26	-2,071 26	0 00	0 00	0 00	0 00	0 00	0 00	0 00
09 Mar 05	SEDOL 914276U											
18 Apr 05	OPF PUT JUN 05 05-20-2005 T-NT		-5 00	684 40	-684 40	0 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Apr 05	OPT 109 SEDOL 914898U											
02 May 05	OPF PUT JUN 05 05-20-2005 T-NT		-3 00	176 25	-176 25	0 00	0 00	0 00	0 00	0 00	0 00	0 00
02 May 05	OPT 109 SEDOL 914898U											
27 Jun 05	OPF PUT SEP 05 T-NT OPT 111		-8 00	1,349 04	-1 349 04	0 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 05	08-26-2005 SEDOL 914882U											
16 Sep 05	OPF PUT SEP 05 T-NT OPT 111		16 00	0 00	2,760 58	2,760 58	0 00	0 00	0 00	2,760 58	0 00	0 00
16 Sep 05	08-26-2005 SEDOL 914882U											
27 Jun 05			8 00	0 00	1,349 04	1,349 04	0 00	0 00	0 00	1,349 04	0 00	0 00
27 Jun 05			6 00	0 00	1,011 78	1,011 78	0 00	0 00	0 00	1,011 78	0 00	0 00
01 Jul 05			2 00	0 00	399 76	399 76	0 00	0 00	0 00	399 76	0 00	0 00
29 Aug 05	OPF PUT SEP 05 T-NT OPT 111		2 00	0 00	337 26	337 26	0 00	0 00	0 00	337 26	0 00	0 00
29 Aug 05	08-26-2005 SEDOL 914882U											

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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
Sales										
Fixed income										
Fixed income derivatives - options										
United States										
07 Jul 05			1 00	0 00	168 63	168 63	0 00	0 00	168 63	0 00
29 Aug 05	FUT PUT SEP 05 T-NOTE OPTION 110		5 00	0 00	999 40	999 40	0 00	0 00	999 40	0 00
29 Aug 05	CUSIP 999999OAB									
10 Jun 05			5 00	0 00	999 40	999 40	0 00	0 00	999 40	0 00
18 Apr 05	OPF CALL JUN 05 T-NT OPT 113		-5 00	606 25	-606 25	0 00	0 00	0 00	0 00	0 00
18 Apr 05	05-20-2005 SEDOL 914526U									
02 Mar 05	OPF CALL JUN 05 T-NT OPT 113		-5 00	762 50	-762 50	0 00	0 00	0 00	0 00	0 00
02 Mar 05	05-20-2005 SEDOL 914526U									
03 Mar 05	OPF CALL JUN 05 T-NT OPT 113		-5 00	762 50	-762 50	0 00	0 00	0 00	0 00	0 00
03 Mar 05	05-20-2005 SEDOL 914526U									
02 May 05	OPF CALL JUN 05 T-NT OPT 113		-3 00	363 75	-363 75	0 00	0 00	0 00	0 00	0 00
02 May 05	05-20-2005 SEDOL 914526U									
02 Mar 05	OPF JUN05 T-NT 107 05-20-2005		-5 00	1,465 65	-1,465 65	0 00	0 00	0 00	0 00	0 00
02 Mar 05	SEDOL 914276U									
08 Mar 05	OPF JUN05 T-NT 107 05-20-2005		-12 00	2,651 64	-2,651 64	0 00	0 00	0 00	0 00	0 00
08 Mar 05	SEDOL 914276U									
03 Mar 05	OPF JUN05 T-NT 107 05-20-2005		-5 00	1,231 25	-1,231 25	0 00	0 00	0 00	0 00	0 00
03 Mar 05	SEDOL 914276U									

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
						Short Term	Long Term	Translation	Short Term	
Sales										
Fixed income										
Fixed income derivatives - options										
United States										
27 Jun 05			2.00	0.00	337.26	0.00	0.00	0.00	337.26	0.00
01 Jul 05	OPF PUT SEP 05 T-NT OPT 111									
01 Jul 05	08-26-2005 SEDOL 914882U		-2.00	399.76	-399.76	0.00	0.00	0.00	0.00	0.00
27 Jun 05	OPF PUT SEP 05 T-NT OPT 111			1,349.04	-1,349.04	0.00	0.00	0.00	0.00	0.00
27 Jun 05	08-26-2005 SEDOL 914882U		-8.00							
Total United States						-28,224.74	0.00	0.00	37,814.49	0.00
Government bonds										
France										
27 May 05	FRANCE(GOVT OF) 5.75% OAT			163,924.53	-165,107.14	7,333.18	0.00	-8,515.79	-1,182.61	0.00
03 Jun 05	25/10/32 EUR1 SEDOL 7234200		-100,000.00							
23 Mar 05				163,924.53	-165,107.14	7,333.18	0.00	-8,515.79	-1,182.61	0.00
Total France						-165,107.14	0.00	-8,515.79	-1,182.61	0.00
Germany										
23 Nov 05	GERMANY(FED REP) 6.25% BDS			161,646.43	-177,177.53	1,547.88	0.00	-17,078.98	-15,531.10	0.00
30 Nov 05	4/1/2030 EURO 01 SER '00' SEDOL 5880508		-100,000.00							
18 Feb 05				161,646.43	-177,177.53	1,547.88	0.00	-17,078.98	-15,531.10	0.00
Total Germany						-177,177.53	0.00	-17,078.98	-15,531.10	0.00

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		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date							
Sales								
Fixed income								
Government bonds								
Spain								
23 Nov 05	SPAIN(KINGDOM OF) 5 75% BDS	-100,000 00	154,475 32	-168,519 14	2,200 55	0 00	-16,244 37	-14,043 82
30 Nov 05	30/7/32 EUR1000 SEDOL 7040582							0 00
16 Feb 05		-100,000 00	154,475 32	-168,519 14	2,200 55	0 00	-16,244 37	-14,043 82
			154,475.32	-168,519.14	2,200.55	0.00	-16,244.37	-14,043.82
	Total Spain							0.00
United States								
06 Apr 05	UNITED STATES TREAS NTS DTD	-1,900,000 00	1,833,203 13	-1,833,188 40	14 73	0 00	0 00	14 73
07 Apr 05	00084 4% DUE02-15-2015 REG SEDOL B067BC3							0 00
06 Apr 05		-1,900,000 00	1,833,203 13	-1,833,188 40	14 73	0 00	0 00	14 73
07 Apr 05	UNITED STATES TREAS NTS DTD	-2,700,000 00	2,613,093 75	-2,610,810 90	2,282 85	0 00	0 00	2,282 85
08 Apr 05	00084 4% DUE02-15-2015 REG SEDOL B067BC3							0 00
07 Apr 05		-2,700,000 00	2,613,093 75	-2,610,810 90	2,282 85	0 00	0 00	2,282 85
31 May 05	UNITED STATES TREAS NTS DTD	-200,000 00	201,937 50	-200,721 28	1,216 22	0 00	0 00	1,216 22
01 Jun 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644							0 00
26 May 05		-100,000 00	100,968 75	-100,363 28	605 47	0 00	0 00	605 47
27 May 05		-100,000 00	100,968 75	-100,358 00	610 75	0 00	0 00	610 75
29 Jun 05	UNITED STATES TREAS NTS DTD	-800,000 00	809,749 99	-800,535 72	9,214 27	0 00	0 00	9,214 27
30 Jun 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644							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
Sales										
Fixed income										
Government bonds										
United States										
14 Jun 05			-800,000 00	809,749 99	-800,535 72	9,214 27	0 00	0 00	9,214 27	0 00
26 Jul 05	UNITED STATES TREAS NTS DTD		-800,000 00	792,500 01	-798,043 77	-3,543 76	0 00	0 00	-3,543 76	0 00
28 Jul 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644		-800,000 00	792,500 01	-798,043 77	-3,543 76	0 00	0 00	-3,543 76	0 00
14 Jul 05			-800,000 00	796,500 01	-809,354 41	-12,854 40	0 00	0 00	-12,854 40	0 00
14 Jul 05	UNITED STATES TREAS NTS DTD		-800,000 00	796,500 01	-809,354 41	-12,854 40	0 00	0 00	-12,854 40	0 00
15 Jul 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644		-800,000 00	796,500 01	-809,354 41	-12,854 40	0 00	0 00	-12,854 40	0 00
29 Jun 05			-800,000 00	775,750 00	-768,243 72	7,506 28	0 00	0 00	7,506 28	0 00
06 Dec 05	UNITED STATES TREAS NTS DTD		-800,000 00	775,750 00	-768,243 72	7,506 28	0 00	0 00	7,506 28	0 00
07 Dec 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644		-800,000 00	775,750 00	-768,243 72	7,506 28	0 00	0 00	7,506 28	0 00
14 Nov 05			-800,000 00	768,500 00	-766,369 02	2,130 98	0 00	0 00	2,130 98	0 00
14 Nov 05	UNITED STATES TREAS NTS DTD		-800,000 00	768,500 00	-766,369 02	2,130 98	0 00	0 00	2,130 98	0 00
15 Nov 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644		-800,000 00	768,500 00	-766,369 02	2,130 98	0 00	0 00	2,130 98	0 00
03 Nov 05			-800,000 00	794,000 00	-789,363 10	4,636 90	0 00	0 00	4,636 90	0 00
24 Aug 05	UNITED STATES TREAS NTS DTD		-800,000 00	794,000 00	-789,363 10	4,636 90	0 00	0 00	4,636 90	0 00
25 Aug 05	00092 4 125%DUE 05-15-2015 REG SEDOL B08T644		-800,000 00	794,000 00	-789,363 10	4,636 90	0 00	0 00	4,636 90	0 00
12 Aug 05			-800,000 00	794,000 00	-789,363 10	4,636 90	0 00	0 00	4,636 90	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
Sales								
Fixed income								
Government bonds								
United States								
14 Sep 05		UNITED STATES TREAS NTS DTD						
15 Sep 05		00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-800,000 00	797,000 00	-793,559 83	3,440 17	0 00	3,440 17
		24 Aug 05	-800,000 00	797,000 00	-793,559 83	3,440 17	0 00	3,440 17
14 Jun 05		UNITED STATES TREAS NTS DTD						
15 Jun 05		00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-800,000 00	801,000 02	-803,885 66	-2,885 64	0 00	-2,885 64
		31 May 05	-200,000 00	200,250 01	-201,776 28	-1,526 27	0 00	-1,526 27
		13 Jun 05	-600,000 00	600,750 01	-602,109 38	-1,359 37	0 00	-1,359 37
12 Aug 05		UNITED STATES TREAS NTS DTD						
15 Aug 05		00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-800,000 00	789,750 00	-791,872 81	-2,122 81	0 00	-2,122 81
		26 Jul 05	-800,000 00	789,750 00	-791,872 81	-2,122 81	0 00	-2,122 81
03 Nov 05		UNITED STATES TREAS NTS DTD						
04 Nov 05		00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-800,000 00	766,500 00	-777,220 34	-10,720 34	0 00	-10,720 34
		19 Oct 05	-800,000 00	766,500 00	-777,220 34	-10,720 34	0 00	-10,720 34
19 Oct 05		UNITED STATES TREAS NTS DTD						
20 Oct 05		00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-800,000 00	777,500 00	-796,655 84	-19,155 84	0 00	-19,155 84
		14 Sep 05	-800,000 00	777,500 00	-796,655 84	-19,155 84	0 00	-19,155 84

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
14 Dec 05	UNITED STATES TREAS NTS DTD	-2,100,000 00	2,143,312 50	-2,186,296 88	-42,984 38	0 00	0 00	-42,984 38	0 00
15 Dec 05	06/15/2004 4 75% DUE 05-15-2014 REG SEDOL B0122X1	-2,100,000 00	2,143,312 50	-2,186,296 88	-42,984 38	0 00	0 00	-42,984 38	0 00
Total United States				15,460,296.91	-15,524,121.68	0.00	0.00	-63,824.77	0.00

Government mortgage backed securities

United States									
08 Sep 05	FNMA 30 YEAR PASS-THROUGHS	-3,000,000 00	3,024,023 43	-3,011,718 75	12,304 68	0 00	0 00	12,304 68	0 00
14 Sep 05	5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-3,000,000 00	3,024,023 43	-3,011,718 75	12,304 68	0 00	0 00	12,304 68	0 00
08 Sep 05	FNMA 30 YEAR PASS-THROUGHS	-300,000 00	302,349 60	-303,421 87	-1,072 27	0 00	0 00	-1,072 27	0 00
14 Sep 05	5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-300,000 00	302,349 60	-303,421 87	-1,072 27	0 00	0 00	-1,072 27	0 00
08 Nov 05	FNMA 30 YR 5 5 SETTLES NOV	-2,200,000 00	2,162,015 62	-2,193,812 50	-31,796 88	0 00	0 00	-31,796 88	0 00
14 Nov 05	CUSIP 01F0526B3	-2,200,000 00	2,162,015 62	-2,193,812 50	-31,796 88	0 00	0 00	-31,796 88	0 00
08 Oct 05	FNMA 30 YR 5 5 SETTLES NOV	-300,000 00	298,125 00	-299,144 53	-1,019 53	0 00	0 00	-1,019 53	0 00
14 Oct 05	FNMA POOL #256022 5 5% 12-01-2035	-300,000 00	298,125 00	-299,144 53	-1,019 53	0 00	0 00	-1,019 53	0 00
14 Nov 05	BEO CUSIP 31371MLB1	-300,000 00	298,125 00	-299,144 53	-1,019 53	0 00	0 00	-1,019 53	0 00

STMT ISK

◆ 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	
Sales										
Fixed income										
Government mortgage backed securities										
United States										
06 Oct 05			-300,000 00	298,125 00	-299,144 53	-1,019 53	0 00	0 00	0 00	-1,019 53
14 Oct 05	FNMA POOL #357797 5 5% 06-01-2035		-604,205 83	600,429 54	-602,506 50	-2,076 96	0 00	0 00	0 00	-2,076 96
14 Nov 05	BEO CUSIP 31376KNN2									
06 Oct 05			-604,205 83	600,429 54	-602,506 50	-2,076 96	0 00	0 00	0 00	-2,076 96
14 Oct 05	FNMA POOL #819174 5 5% 04-01-2035		-195,823 09	194,599 20	-195,272 34	-673 14	0 00	0 00	0 00	-673 14
14 Nov 05	BEO CUSIP 31406TCK5									
06 Oct 05			-195,823 09	194,599 20	-195,272 34	-673 14	0 00	0 00	0 00	-673 14
14 Oct 05	FNMA POOL #824002 5 5% 05-01-2035		-200,019 19	198,769 07	-198,769 07	0 00	0 00	0 00	0 00	0 00
14 Nov 05	BEO CUSIP 31406YNT3									
07 Dec 05	FNMA SINGLE FAMILY MORTGAGE		-2,200,000 00	2,164,765 62	-2,159,093 75	5,671 87	0 00	0 00	0 00	5,671 87
13 Dec 05	5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4									
08 Nov 05			-2,200,000 00	2,164,765 62	-2,159,093 75	5,671 87	0 00	0 00	0 00	5,671 87
07 Dec 05	FNMA SINGLE FAMILY MORTGAGE		-600,000 00	590,390 62	-593,250 00	-2,859 38	0 00	0 00	0 00	-2,859 38
13 Dec 05	5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4									
23 Nov 05			-600,000 00	590,390 62	-593,250 00	-2,859 38	0 00	0 00	0 00	-2,859 38
06 Oct 05	FNMA SINGLE FAMILY MORTGAGE		-3,000,000 00	2,995,429 68	-3,020,156 25	-24,726 57	0 00	0 00	0 00	-24,726 57
13 Oct 05	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7									

STMT LSA

◆ 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	
Sales										
Fixed income										
Government mortgage backed securities										
United States										
08 Sep 05			-3,000,000.00	2,995,429.88	-3,020,156.25	-24,726.57	0.00	0.00	-24,726.57	0.00
06 Oct 05	FNMA SINGLE FAMILY MORTGAGE		-300,000.00	299,531.25	-301,968.75	-2,437.50	0.00	0.00	-2,437.50	0.00
13 Oct 05	5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7		-300,000.00	299,531.25	-301,968.75	-2,437.50	0.00	0.00	-2,437.50	0.00
	Total United States			12,830,428.63	-12,879,114.31	-48,685.68	0.00	0.00	-48,685.68	0.00
Index linked government bonds										
United States										
28 Apr 05	UNITED STATES TREAS BDS		-100,000.00	161,965.75	-144,405.85	0.00	17,559.90	0.00	0.00	17,559.90
29 Apr 05	INFLATION INDEX LINKED 3 875% 04-15-2029 SEDOL 2407096		-100,000.00	161,965.75	-144,405.85	0.00	17,559.90	0.00	0.00	17,559.90
12 May 05	UNITED STATES TREAS BDS		-700,000.00	1,138,397.26	-1,010,840.97	0.00	127,556.29	0.00	0.00	127,556.29
13 May 05	INFLATION INDEX LINKED 3 875% 04-15-2029 SEDOL 2407096		-700,000.00	1,138,397.26	-1,010,840.97	0.00	127,556.29	0.00	0.00	127,556.29
03 Jun 05	UNITED STATES TREAS BDS		-3,000,000.00	5,033,462.59	-4,332,175.58	0.00	701,287.01	0.00	0.00	701,287.01
08 Jun 05	INFLATION INDEX LINKED 3 875% 04-15-2029 SEDOL 2407096		-3,000,000.00	5,033,462.59	-4,332,175.58	0.00	701,287.01	0.00	0.00	701,287.01
	Total United States			5,033,462.59	-4,332,175.58	0.00	701,287.01	0.00	0.00	701,287.01

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total
Sales							
Fixed income							
Index linked government bonds							
United States							
21 Sep 05	UNITED STATES TREAS NTS DTD						
22 Sep 05	00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5	-500,000 00	510,921 53	-495,436 67	15,484 86	0 00	15,484 86
11 Aug 05		-500,000 00	510,921 53	-495,436 67	15,484 86	0 00	15,484 86
02 Sep 05	UNITED STATES TREAS NTS						
06 Sep 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6	-2,000,000 00	2,145,309 60	-2,116,983 10	28,326 50	0 00	28,326 50
08 Feb 05		-200,000 00	214,530 96	-210,622 21	3,908 75	0 00	3,908 75
28 Feb 05		-100,000 00	107,265 48	-104,490 50	2,774 98	0 00	2,774 98
01 Mar 05		-300,000 00	321,796 44	-312,330 62	9,465 82	0 00	9,465 82
18 Mar 05		-100,000 00	107,265 48	-103,621 35	3,644 13	0 00	3,644 13
03 Jun 05		-1,300,000 00	1,394,451 24	-1,385,918 42	8,532 82	0 00	8,532 82
21 Sep 05	UNITED STATES TREAS NTS						
22 Sep 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6	-5,000,000 00	5,336,080 95	-5,330,455 46	5,625 49	0 00	5,625 49
03 Jun 05		-5,000,000 00	5,336,080 95	-5,330,455 46	5,625 49	0 00	5,625 49
07 Sep 05	UNITED STATES TREAS NTS						
08 Sep 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6	-1,000,000 00	1,062,980 40	-1,066,091 09	-3,110 69	0 00	-3,110 69
03 Jun 05		-1,000,000 00	1,062,980 40	-1,066,091 09	-3,110 69	0 00	-3,110 69

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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										
Sales											
Fixed income											
Index linked government bonds											
United States											
26 Oct 05	UNITED STATES TREAS NTS	-5,000,000 00	5,200,469 98	-5,341,301 28	-140,831 30	0 00	0 00	0 00	-140,831 30	0 00	0 00
27 Oct 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6										
02 Sep 05		-200,000 00	208,018 80	-214,760 44	-6,741 64	0 00	0 00	0 00	-6,741 64	0 00	0 00
07 Sep 05		-1,000,000 00	1,040,094 00	-1,084,007 77	-23,913 77	0 00	0 00	0 00	-23,913 77	0 00	0 00
21 Sep 05		-3,800,000 00	3,952,357 18	-4,062,533 07	-110,175 89	0 00	0 00	0 00	-110,175 89	0 00	0 00
23 May 05	UNITED STATES TREAS NTS	-1,000,000 00	1,056,771 43	-1,053,603 09	3,168 34	0 00	0 00	0 00	3,168 34	0 00	0 00
24 May 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6										
08 Feb 05		-100,000 00	105,677 14	-105,311 11	366 03	0 00	0 00	0 00	366 03	0 00	0 00
08 Feb 05		-900,000 00	951,094 29	-948,291 98	2,802 31	0 00	0 00	0 00	2,802 31	0 00	0 00
14 Nov 05	UNITED STATES TREAS NTS	-2,500,000 00	2,590,203 66	-2,667,390 08	-77,186 42	0 00	0 00	0 00	-77,186 42	0 00	0 00
15 Nov 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6										
21 Sep 05		-1,200,000 00	1,243,297 76	-1,282,905 18	-39,607 42	0 00	0 00	0 00	-39,607 42	0 00	0 00
28 Sep 05		-1,300,000 00	1,346,905 90	-1,384,484 90	-37,579 00	0 00	0 00	0 00	-37,579 00	0 00	0 00
08 Feb 05	UNITED STATES TREAS NTS	-1,300,000 00	1,368,697 20	-1,340,886 67	27,810 53	0 00	0 00	0 00	27,810 53	0 00	0 00
08 Feb 05	INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6										
07 Oct 04		-600,000 00	631,706 40	-609,154 23	22,552 17	0 00	0 00	0 00	22,552 17	0 00	0 00
27 Jan 05		-300,000 00	315,853 20	-312,654 44	3,198 76	0 00	0 00	0 00	3,198 76	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	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
Sales											
Fixed income											
Index linked government bonds											
United States											
28 Jan 05		-400,000 00	421,137 60	-419,078 00	2,059 60	0 00	0 00	2,059 60	0 00	2,059 60	0 00
13 Dec 05	UNITED STATES TREAS NTS										
14 Dec 05	INFLATION INDEXED 2 10826%	-1,000,000 00	1,044,169 85	-1,064,988 39	-20,818 54	0 00	0 00	-20,818 54	0 00	-20,818 54	0 00
	DUE 07-15-2014 REG SEDOL										
	B01VPK6										
28 Sep 05		-1,000,000 00	1,044,169 85	-1,064,988 39	-20,818 54	0 00	0 00	-20,818 54	0 00	-20,818 54	0 00
07 Jul 05	UNITED STATES TREAS NTS										
08 Jul 05	INFLATION INDEXED 2 10826%	-1,000,000 00	1,055,927 60	-1,053,111 05	2,816 55	0 00	0 00	2,816 55	0 00	2,816 55	0 00
	DUE 07-15-2014 REG SEDOL										
	B01VPK6										
08 Feb 05		-1,000,000 00	1,055,927 60	-1,053,111 05	2,816 55	0 00	0 00	2,816 55	0 00	2,816 55	0 00
28 Sep 05	UNITED STATES TREAS NTS										
29 Sep 05	INFLATION INDEXED 2 10826%	-3,500,000 00	3,722,260 06	-3,745,198 84	-22,938 78	0 00	0 00	-22,938 78	0 00	-22,938 78	0 00
	DUE 07-15-2014 REG SEDOL										
	B01VPK6										
03 Jun 05		-1,700,000 00	1,807,954 89	-1,812,354 85	-4,399 96	0 00	0 00	-4,399 96	0 00	-4,399 96	0 00
02 Sep 05		-1,800,000 00	1,914,305 17	-1,932,843 99	-18,538 82	0 00	0 00	-18,538 82	0 00	-18,538 82	0 00
14 Dec 05	UNITED STATES TREAS NTS										
15 Dec 05	INFLATION INDEXED 2 10826%	-2,000,000 00	2,095,405 70	-2,110,896 09	-15,490 39	0 00	0 00	-15,490 39	0 00	-15,490 39	0 00
	DUE 07-15-2014 REG SEDOL										
	B01VPK6										
28 Sep 05		-1,200,000 00	1,257,243 42	-1,277,986 06	-20,742 64	0 00	0 00	-20,742 64	0 00	-20,742 64	0 00
28 Oct 05		-800,000 00	838,162 28	-832,910 03	5,252 25	0 00	0 00	5,252 25	0 00	5,252 25	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	Total
Settle Date	Acquisition Date				Short Term	Long Term	Long Term		Short Term
Sales									
Fixed income									
Index linked government bonds									
United States									
25 May 05	UNITED STATES TREAS NTS	-1,000,000 00	998,761 98	-995,617 82	3,144 16	0 00	0 00	0 00	3,144 16
26 May 05	INFLATION 875 DUE 04-15-2010 REG SEDOL B03L3D3								
03 Feb 05		-100,000 00	99,876 20	-99,001 59	874 61	0 00	0 00	0 00	874 61
26 Apr 05		-900,000 00	898,885 78	-896,616 23	2,269 55	0 00	0 00	0 00	2,269 55
15 Apr 05	UNITED STATES TREAS NTS	-200,000 00	198,541 99	-198,003 17	538 82	0 00	0 00	0 00	538 82
18 Apr 05	INFLATION 875 DUE 04-15-2010 REG SEDOL B03L3D3								
03 Feb 05		-200,000 00	198,541 99	-198,003 17	538 82	0 00	0 00	0 00	538 82
05 Jul 05	UNITED STATES TREAS NTS	-500,000 00	503,116 44	-495,102 44	8,014 00	0 00	0 00	0 00	8,014 00
06 Jul 05	INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93								
14 Apr 05		-500,000 00	503,116 44	-495,102 44	8,014 00	0 00	0 00	0 00	8,014 00
07 Jul 05	UNITED STATES TREAS NTS	-2,000,000 00	2,016,148 38	-2,008,514 41	7,633 97	0 00	0 00	0 00	7,633 97
08 Jul 05	INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93								
14 Apr 05		-200,000 00	201,614 84	-198,040 98	3,573 86	0 00	0 00	0 00	3,573 86
05 May 05		-1,800,000 00	1,814,533 54	-1,810,473 43	4,060 11	0 00	0 00	0 00	4,060 11
26 Apr 05	US TREAS BDS INFLATION INDEXED	-100,000 00	157,450 23	-156,596 58	853 65	0 00	0 00	0 00	853 65
27 Apr 05	3 625 DUE4-15-2028 REG SEDOL 2235037								
18 Feb 05		-100,000 00	157,450 23	-156,596 58	853 65	0 00	0 00	0 00	853 65

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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							
Sales								
Fixed income								
Index linked government bonds								
United States								
24 Mar 05	US TREAS BDS INFLATION INDEXED	-800,000 00	1,221,458 96	-1,220,831 83	627 13	0 00	627 13	0 00
28 Mar 05	3 625 DJE4-15-2028 REG SEDOL 2235037							
30 Jul 04		-100,000 00	152,682 37	-141,080 94	11,601 43	0 00	11,601 43	0 00
24 Sep 04		-200,000 00	305,364 74	-296,768 00	8,596 74	0 00	8,596 74	0 00
18 Feb 05		-500,000 00	763,411 85	-782,982 89	-19,571 04	0 00	-19,571 04	0 00
25 Apr 05	US TREAS INFL INDEXED BONDS	-100,000 00	111,026 32	-98,758 00	12,268 32	0 00	12,268 32	0 00
26 Apr 05	2 375 DUE 01-15-2025 BEO SEDOL B021PJ4							
27 Jul 04		-100,000 00	111,026 32	-98,758 00	12,268 32	0 00	12,268 32	0 00
23 Aug 05	US TREAS NTS DTD 01/18/2000	-600,000 00	771,238 15	-766 409 49	0 00	4,828 66	0 00	4,828 66
24 Aug 05	INFLATION INDEXED 4 25 DUE 01-15-2010 REG SEDOL 2536547							
26 Apr 04		-600,000 00	771,238 15	-766,409 49	0 00	4,828 66	0 00	4,828 66
05 May 05	US TREAS NTS DTD 01/18/2000	-5,500,000 00	7,167,618 98	-7,025,420 32	0 00	142,198 66	0 00	142,198 66
06 May 05	INFLATION INDEXED 4 25 DUE 01-15-2010 REG SEDOL 2536547							
26 Apr 04		-5,500,000 00	7,167,618 98	-7,025,420 32	0 00	142,198 66	0 00	142,198 66
21 Mar 05	US TREAS NTS DTD 01/18/2000	-200,000 00	258,432 58	-255,469 83	2,962 75	0 00	2,962 75	0 00
22 Mar 05	INFLATION INDEXED 4 25 DUE 01-15-2010 REG SEDOL 2536547							
26 Apr 04		-200,000 00	258,432 58	-255,469 83	2,962 75	0 00	2,962 75	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short_Term	Long_Term	Short_Term	Long_Term
Sales									
Fixed income									
Index linked government bonds									
United States									
01 Mar 05	US TREAS NTS DTD 01/18/2000		-500,000 00	649,179 79	-638,674 58	10,505 21	0 00	0 00	10,505 21
02 Mar 05	INFLATION INDEXED 4 25 DUE 01-15-2010 REG SEDOL 2536547		-500,000 00	649,179 79	-638,674 58	10,505 21	0 00	0 00	10,505 21
26 Apr 04			-100,000 00	127,763 18	-127,211 77	551 41	0 00	0 00	551 41
14 Feb 05	US TREAS NTS INFLATION INDEX		-100,000 00	127,763 18	-127,211 77	551 41	0 00	0 00	551 41
15 Feb 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601		-100,000 00	127,763 18	-127,211 77	551 41	0 00	0 00	551 41
27 Apr 04			-100,000 00	127,713 53	-127,211 77	0 00	501 76	0 00	501 76
17 Oct 05	US TREAS NTS INFLATION INDEX		-100,000 00	127,713 53	-127,211 77	0 00	501 76	0 00	501 76
18 Oct 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601		-100,000 00	127,713 53	-127,211 77	0 00	501 76	0 00	501 76
27 Apr 04			-200,000 00	254,225 58	-254,423 54	-197 96	0 00	0 00	-197 96
18 Mar 05	US TREAS NTS INFLATION INDEX		-200,000 00	254,225 58	-254,423 54	-197 96	0 00	0 00	-197 96
21 Mar 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601		-200,000 00	254,225 58	-254,423 54	-197 96	0 00	0 00	-197 96
27 Apr 04			-100,000 00	127,252 69	-127,211 77	40 92	0 00	0 00	40 92
01 Mar 05	US TREAS NTS INFLATION INDEX		-100,000 00	127,252 69	-127,211 77	40 92	0 00	0 00	40 92
02 Mar 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601		-100,000 00	127,252 69	-127,211 77	40 92	0 00	0 00	40 92
28 Feb 05	US TREAS NTS INFLATION INDEX		-200,000 00	254,598 53	-254,423 54	174 99	0 00	0 00	174 99
01 Mar 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601		-200,000 00	254,598 53	-254,423 54	174 99	0 00	0 00	174 99

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		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
<i>Sales</i>							
Fixed income							
Index linked government bonds							
United States							
27 Apr 04		-200,000 00	254,598 53	-254,423 54	174 99	0 00	174 99
21 Mar 05	US TREAS NTS INFLATION INDEX						
22 Mar 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601	-200,000 00	254,095 37	-254,423 54	-328 17	0 00	-328 17
27 Apr 04		-200,000 00	254,095 37	-254,423 54	-328 17	0 00	-328 17
16 Mar 05	US TREAS NTS INFLATION INDEX						
17 Mar 05	3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601	-100,000 00	127,059 88	-127,211 77	-151 89	0 00	-151 89
27 Apr 04		-100,000 00	127,059 88	-127,211 77	-151 89	0 00	-151 89
26 Sep 05	US TREAS NTS INFLATION INDEX						
27 Sep 05	3 875 DUE 01-15-2009 REG SEDOL 2372086	-1,000,000 00	1,292,872 31	-1,288,073 16	4,799 15	0 00	4,799 15
07 Jul 05		-1,000,000 00	1,292,872 31	-1,288,073 16	4,799 15	0 00	4,799 15
05 Oct 05	US TREAS NTS INFLATION INDEX						
06 Oct 05	3 875 DUE 01-15-2009 REG SEDOL 2372086	-1,000,000 00	1,289,895 52	-1,288,073 15	1,822 37	0 00	1,822 37
07 Jul 05		-1,000,000 00	1,289,895 52	-1,288,073 15	1,822 37	0 00	1,822 37
07 Nov 05	US TREAS NTS INFLATION INDEXED						
08 Nov 05	3 375 DUE01-15-2007 REG SEDOL 2894944	-3,900,000 00	4,957,790 07	-4,980,441 53	-22,651 46	0 00	-22,651 46
02 Sep 05		-900,000 00	1,144,105 40	-1,149,432 57	-5,327 17	0 00	-5,327 17

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		Realized gain/loss				Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term
Settle Date	Acquisition Date				Short Term	Long Term	Long Term
Sales							
Fixed income							
Index linked government bonds							
United States							
07 Sep 05		-1,000,000 00	1,271,228 22	-1,276,091 75	-4,863 53	0 00	0 00
21 Sep 05		-2,000,000 00	2,542,456 45	-2,554,917 21	-12,460 76	0 00	0 00
07 Nov 05	US TREAS NTS INFLATION INDEXED	-600,000 00	762,795 21	-766,288 38	-3,493 17	0 00	0 00
08 Nov 05	3 375 DUE01-15-2007 REG SEDOL 2894944						
02 Sep 05		-600,000 00	762,795 21	-766,288 38	-3,493 17	0 00	0 00
18 Oct 05	US TREAS NTS INFLATION INDEXED	-600,000 00	765,143 26	-759,247 23	5,896 03	0 00	0 00
19 Oct 05	3 375 DUE01-15-2007 REG SEDOL 2894944						
03 Feb 05		-400,000 00	510,095 51	-505,899 26	4,196 25	0 00	0 00
14 Feb 05		-200,000 00	255,047 75	-253,347 97	1,699 78	0 00	0 00
20 May 05	US TREAS NTS INFLATION INDEXED	-100,000 00	127,189 87	-126,474 81	715 06	0 00	0 00
23 May 05	3 375 DUE01-15-2007 REG SEDOL 2894944						
03 Feb 05		-100,000 00	127,189 87	-126,474 81	715 06	0 00	0 00
22 Apr 05	US TREAS NTS INFLATION INDEXED	-100,000 00	127,230 51	-126,474 81	755 70	0 00	0 00
25 Apr 05	3 375 DUE01-15-2007 REG SEDOL 2894944						
03 Feb 05		-100,000 00	127,230 51	-126,474 81	755 70	0 00	0 00
02 Mar 05	US TREAS NTS INFLATION INDEXED	-100,000 00	126,415 95	-126,474 81	-58 86	0 00	0 00
03 Mar 05	3 375 DUE01-15-2007 REG SEDOL 2894944						

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Sales											
Fixed income											
Index linked government bonds											
United States											
03 Feb 05			-100,000 00	126,415 95	-126,474 81	-58 86	0 00	0 00	0 00	-58 86	0 00
16 May 05	US TREAS NTS INFLATION INDEXED		-100,000 00	126,978 63	-126,474 82	503 81	0 00	0 00	0 00	503 81	0 00
17 May 05	3 375 DUE01-15-2007 REG SEDOL 2894944										
03 Feb 05			-100,000 00	126,978 63	-126,474 82	503 81	0 00	0 00	0 00	503 81	0 00
20 Apr 05	US TREAS NTS INFLATION INDEXED		-100,000 00	127,094 90	-126,474 81	620 09	0 00	0 00	0 00	620 09	0 00
21 Apr 05	3 375 DUE01-15-2007 REG SEDOL 2894944										
03 Feb 05			-100,000 00	127,094 90	-126,474 81	620 09	0 00	0 00	0 00	620 09	0 00
16 Nov 05	US TREAS NTS INFLATION INDEXED		-200,000 00	253,595 03	-255,491 72	-1,896 69	0 00	0 00	0 00	-1,896 69	0 00
17 Nov 05	3 375 DUE01-15-2007 REG SEDOL 2894944										
21 Sep 05			-200,000 00	253,595 03	-255,491 72	-1,896 69	0 00	0 00	0 00	-1,896 69	0 00
17 May 05	US TREAS NTS INFLATION-INDEXED		-100,000 00	124,032 70	-124,032 66	0 04	0 00	0 00	0 00	0 04	0 00
18 May 05	NT 3 5 DUE 01-15-2011 BEO SEDOL 2710794										
09 Nov 04			-100,000 00	124,032 70	-124,032 66	0 04	0 00	0 00	0 00	0 04	0 00
03 Feb 05	US TREAS NTS TREAS INFL		-1,000,000 00	1,062,997 09	-1,001,697 29	61,299 80	0 00	0 00	0 00	61,299 80	0 00
04 Feb 05	INDEXED NOTES 2 DUE 01-15-2014 REG SEDOL 2308315										
23 Apr 04			-1,000,000 00	1,062,997 09	-1,001,697 29	61,299 80	0 00	0 00	0 00	61,299 80	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Short Term	Long Term		
Sales										
Fixed income										
Index linked government bonds										
United States										
09 Feb 05	US TREAS NTS TREAS INFL									
10 Feb 05	INDEXED NOTES 2 DUE 01-15-2014 REG SEDOL 2308315	-7,900,000 00	8,515,991 84	-7,913,408 62	602,583 22	0 00	602,583 22	0 00	0 00	
	23 Apr 04	-7,900,000 00	8,515,991 84	-7,913,408 62	602,583 22	0 00	602,583 22	0 00	0 00	
18 Feb 05	US TREAS NTS TREAS INFL									
22 Feb 05	INDEXED NOTES 2 DUE 01-15-2014 REG SEDOL 2308315	-10,000,000 00	10,664,868 07	-10,016,972 93	647,895 14	0 00	647,895 14	0 00	0 00	
	23 Apr 04	-10,000,000 00	10,664,868 07	-10,016,972 93	647,895 14	0 00	647,895 14	0 00	0 00	
08 Feb 05	US TREAS NTS TREAS INFL									
09 Feb 05	INDEXED NOTES 2 DUE 01-15-2014 REG SEDOL 2308315	-900,000 00	967,975 07	-901,527 56	66,447 51	0 00	66,447 51	0 00	0 00	
	23 Apr 04	-900,000 00	967,975 07	-901,527 56	66,447 51	0 00	66,447 51	0 00	0 00	
Total United States					80,141,572.15	-77,932,908.67	1,214,731.20	993,932.28	1,214,731.20	993,932.28
Total S/T translation gain/loss for fixed income										
Total L/T translation gain/loss for fixed income										
Total realized gains for fixed income										
Total realized losses for fixed income										
Total Fixed Income					108,978,383.20	-106,875,173.21	1,151,116.85	993,932.28	1,109,277.71	993,932.28
Other assets										
Swaps										
Total S/T translation gain/loss for fixed income										
Total L/T translation gain/loss for fixed income										
Total realized gains for fixed income										
Total realized losses for fixed income										
Total Fixed Income					108,978,383.20	-106,875,173.21	1,151,116.85	993,932.28	1,109,277.71	993,932.28

Other assets

Swaps

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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
Sales								
Other assets								
Swaps								
Europe Region								
07 Oct 05	IRS EUR2 1025R/FRCP 10-15-2010	-500,000 00	418 61	-418 61	0 00	0 00	0 00	0 00
14 Oct 05	SEDOL 920797L							
13 Sep 05	IRSEUR2 1455R/6ML 10-15-2010	-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00
13 Sep 05	SEDOL 920494L							
Total Europe Region			418.61	-418.61	0.00	0.00	0.00	0.00
United States								
22 Mar 05	COMM SWAP							
24 Mar 05	TBL-DJAIGCTR 22/3/05 MORGAN SWP024730 SEDOL 915112U	-980,000 00	53,821 80	0 00	53,821 80	0 00	53,821 80	0 00
22 Feb 05	COMM SWAP TBL-DJAIGCTR							
24 Feb 05	22/02/05 MORGAN SWP024334 SEDOL 914694U	-980,000 00	45,549 95	0 00	45,549 95	0 00	45,549 95	0 00
22 Apr 05	COMM SWAP TBL-DJAIGCTR							
26 Apr 05	22/04/05 MORGAN SWP025679 SEDOL 915643U	-970,000 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Jun 05	COMM SWAP TBL-DJAIGCTR							
20 Jun 05	23/06/05 MORGAN SWP027030 SEDOL 917855U	-980,000 00	65,179 00	0 00	65,179 00	0 00	65,179 00	0 00
20 Jan 05	COMM SWAP TBL-DJAIGCTR 0							
20 Jan 05	02-22-2005 SEDOL 914694L	-980,000 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	Short Term	Long Term	Total	Realized gain/loss
						Short Term	Long Term					
Sales												
Other assets												
Swaps												
United States												
20 Jan 05	COMM SWAP TBL-DJAIGCITR	20/1/05	-1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Jan 05	MORGAN SWP023823 0 0%	20/01/2005 SEDOL 914462U										
23 May 05	COMM SWAP TBL-DJAIGCITR		-980,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25 May 05	23/05/05 MYC SWP026461 SEDOL 916048U											
12 Jul 05	IRS USD		-4,500,000.00	0.00	-159,750.00	-159,750.00	0.00	0.00	-159,750.00	0.00	-159,750.00	0.00
14 Jul 05	6 0-3ML 18/12/33 UBS SWP039142 SEDOL 911636U											
18 Jan 05	IRS USD		-600,000.00	0.00	-17,247.17	-17,247.17	0.00	0.00	-17,247.17	0.00	-17,247.17	0.00
20 Jan 05	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300U											
11 Jan 05	IRS USD		-1,300,000.00	0.00	-37,368.87	-37,368.87	0.00	0.00	-37,368.87	0.00	-37,368.87	0.00
13 Jan 05	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300U											
28 Mar 05	IRS USD		-750,000.00	0.00	-21,558.96	-21,558.96	0.00	0.00	-21,558.96	0.00	-21,558.96	0.00
31 Mar 05	6 -3ML 18/12/33 BOA SWP038540 SEDOL 911300U											

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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										
Sales											
Other assets											
Swaps											
United States											
12 Dec 05	IRS USD 4 0-3ML	-10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
14 Dec 05	15/12/07 BARCLAYS SWP027964 SEDOL 917485U										
02 Dec 05	IRS USD 5 3ML 21/06/16 BARCLAYS SWP047152 SEDOL 922585L	-4,300,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
02 Dec 05	IRS USD P 5 3ML 21/06/16 BOA SWP047822 SEDOL 922541L	-1,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
02 Dec 05	IRS USD P 5 3ML 6/21/16 LEHMAN SWP048143 SEDOL 922589L	-1,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
04 Mar 05	IRS USD P 5 0-3 MO LIB 15-6-15 LEHMAN SWP023518 5 0% 15-06-2015 SEDOL 914234L	-1,200,000.00	15,864.00	-15,864.00	0.00	0.00	0.00	0.00	0.00	0.00	
09 Feb 05	IRS USD P 5 0-3 MO LIB 15-6-15 LEHMAN SWP023518 5 0% 15-06-2015 SEDOL 914234L	-1,200,000.00	47,304.00	-47,304.00	0.00	0.00	0.00	0.00	0.00	0.00	
06 Dec 05	IRS USD P 5 0-3ML 15/12/12 GSC SWP028095 SEDOL 917523U	-300,000.00	60.00	0.00	60.00	0.00	0.00	60.00	0.00	0.00	

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
						Short Term	Long Term	Translation	Short Term	
Sales										
Other assets										
Swaps										
United States										
02 Dec 05	IRS USD P 5 0-3ML									
06 Dec 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194U		-4,300,000.00	33,110.00	0.00	33,110.00	0.00	0.00	33,110.00	0.00
05 Aug 05	IRS USD P 5 0-3ML									
09 Aug 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194U		-1,100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Jul 05	IRS USD P 5 0-3ML									
02 Aug 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194U		-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Dec 05	IRS USD P 5 0-3ML									
06 Dec 05	15/12/15 BOA SWP027238 SEDOL 916980U		-1,500,000.00	11,490.00	0.00	11,490.00	0.00	0.00	11,490.00	0.00
21 Jun 05	IRS USD P 5 0-3ML									
23 Jun 05	15/12/15 GLM SWP027295 SEDOL 916984U		-1,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Dec 05	IRS USD P 5 0-3ML									
07 Dec 05	15/12/15 GLM SWP027295 SEDOL 916984U		-1,800,000.00	13,788.00	0.00	13,788.00	0.00	0.00	13,788.00	0.00
02 Dec 05	IRS USD P 5 0-3ML									
08 Dec 05	15/12/15 JPM SWP027253 SEDOL 916985U		-600,000.00	4,596.00	0.00	4,596.00	0.00	0.00	4,596.00	0.00

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		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Settle Date	Acquisition Date										
Sales											
Other assets											
Swaps											
United States											
02 Dec 05	IRS USD P 5 0-3ML										
06 Dec 05	15/12/15 LEHMAN SWP027394 SEDOL 917161U	-1,900,000.00	14,554.00	0.00	14,554.00	0.00	0.00	14,554.00	0.00	14,554.00	0.00
22 Jun 05	IRS USD P 5 0-3ML										
29 Jun 05	15/12/15 LEHMAN SWP027394 SEDOL 917161U	-500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Jun 05	IRS USD P 5 0-3ML										
07 Jun 05	BOA SWP023385 5 0% 15/06/2015 SEDOL 914259U	-1,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Apr 05	IRS USD P 5 0-3ML										
08 Apr 05	BOA SWP023385 5 0% 15/06/2015 SEDOL 914259U	-1,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Jun 05	IRS USD P 5 0-3ML 15/12/15 GLM										
09 Jun 05	SWP027295 SEDOL 916984L	-500,000.00	21,410.00	-21,410.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Jun 05	IRS USD P 5 0-3ML 15/12/15 GLM										
07 Jun 05	SWP027295 SEDOL 916984L	-2,800,000.00	137,928.00	-137,928.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Jun 05	IRS USD P 5 0-3ML 15/12/15 LEHMAN										
08 Jun 05	SWP027394 SEDOL 917161L	-2,400,000.00	102,768.00	-102,768.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Realized gain/loss

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

Other assets

Swaps

United States

23 May 05	IRS USD P 5 0-3ML 15/6/15											
24 May 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208U		-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

01 Jun 05	IRS USD P 5 0-3ML 15/6/15											
03 Jun 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208U		-1,000,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

02 Jun 05	IRS USD P 5 0-3ML 15/6/15											
07 Jun 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208U		-2,800,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

02 Jun 05	IRS USD P 5 0-3ML 15/6/15											
07 Jun 05	JPM SWP023641 5 0% 15/06/2015 SEDOL 914285U		-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

07 Apr 05	IRS USD P 5 0-3ML 15/6/15											
11 Apr 05	MORGAN SWP023310 5 0% 15/06/2015 SEDOL 914160U		-2,600,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

06 Jun 05	IRS USD P 5 0-3ML 15/6/15											
09 Jun 05	MORGAN SWP023310 5 0% 15/06/2015 SEDOL 914160U		-500,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

07 Apr 05	IRS USD P 5 0-3ML 15/6/15											
11 Apr 05	MORGAN SWP023310 5 0% 15/06/2015 SEDOL 914160U		-200,000 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Total
Sales									
Other assets									
Swaps									
United States									
16 Feb 05	06-15-2015	IRS USD P 5 0-3ML 15/6/15 5% SEDOL 914160L	-600,000 00	21,122 00	-21,122 00	0 00	0 00	0 00	0 00
08 Jun 05	15-08-2015	IRS USD P 5 0-3ML 15-6-15 LEHMAN SWP023518 5 0% 15-08-2015 SEDOL 914234U	-2,400,000 00	0 00	0 00	0 00	0 00	0 00	0 00
02 Dec 05	21/06/16	IRS USD P 5 0-3ML 21/06/16 GSC SWP048002 SEDOL 922596L	-1,800,000 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 05	21/06/13	IRS USD P 5 0-3ML BARCLAYS SWP048184 SEDOL 922726L	-300,000 00	0 00	0 00	0 00	0 00	0 00	0 00
20 Apr 05	06-15-2007	IRS USD R 3ML-4 15/6/07 4 SEDOL 914258L	-100,000 00	129 57	-129 57	0 00	0 00	0 00	0 00
20 May 05	06-15-2007	IRS USD R 3ML-4 15/6/07 4 SEDOL 914344L	-100,000 00	103 00	-103 00	0 00	0 00	0 00	0 00
12 Dec 05	15/12/07	IRS USD R 3ML-4 0 GOLDMAN SWP027949 SEDOL 917480U	-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	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Sales							
Other assets							
Swaps							
United States							
12 Dec 05	IRS USD R 3ML-4 0	-100,000 00	0 00	0 00	0 00	0 00	0 00
14 Dec 05	15/12/07 UBS SWP027998 SEDOL 917504U						
13 Jun 05	IRS USD R 3ML-4 0 15/6/07	-10,000,000 00	0 00	0 00	0 00	0 00	0 00
15 Jun 05	BARCLAYS SWP023567 4 0% 15/06/2007 SEDOL 914256U						
13 Jun 05	IRS USD R 3ML-4 0 15/6/07	-100,000 00	0 00	0 00	0 00	0 00	0 00
16 Jun 05	BOA SWP023575 4 0% 15/06/2007 SEDOL 914258U						
13 Jun 05	IRS USD R 3ML-4 0 15/6/07	-100,000 00	0 00	0 00	0 00	0 00	0 00
15 Jun 05	GSC SWP023716 4 0% 15/06/2007 SEDOL 914344U						
13 Jun 05	IRS USD R 3ML-4 0 15/6/07	-100,000 00	0 00	0 00	0 00	0 00	0 00
15 Jun 05	UBS SWP023708 4 0% 15/06/2007 SEDOL 914321U						
12 Dec 05	IRS USD R 3ML-5 BARCLAYS	-10,000,000 00	0 00	0 00	0 00	0 00	0 00
14 Dec 05	21/JUN/06 SWP048408 SEDOL 922869L						
12 Dec 05	IRS USD R 3ML-5 GOLDMAN	-200,000 00	0 00	0 00	0 00	0 00	0 00
15 Dec 05	21/JUN/08 SWP045958 SEDOL 922977L						

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		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Sales							
Other assets							
Swaps							
United States							
12 Dec 05	IRS USD R 3ML-5 UBS 21/JUN/06	-100,000 00	0 00	0 00	0 00	0 00	0 00
14 Dec 05	SWP045974 SEDOL 922929L						
Total United States			588,777.32	-582,553.57	6,223.75	0.00	6,223.75
Liabilities							
Other liabilities							
Europe Region							
05 Aug 05	IRSEUR4 5% P/6ML	-900,000 00	101,612 35	-101,612 35	0 00	0 00	0 00
12 Aug 05	IRS EUR 6ML GLM 17/06/2015 SEDOL 915901L						
Total Europe Region			101,612.35	-101,612.35	0.00	0.00	0.00
United States							
22 Feb 05	COMM SWAP	-980,000 00	0 00	0 00	0 00	0 00	0 00
22 Feb 05	TBL-DJAIGCITR 22/3/05 MORGAN SWP024730 SEDOL 915112L						
Total United States			0 00	0 00	0 00	0 00	0 00
Total Other Assets			589,195.93	-582,972.18	6,223.75	0.00	6,223.75
Total S/T translation gain/loss for other assets					0.00	0.00	0.00
Total L/T translation gain/loss for other assets					0.00	0.00	0.00
Total realized gains for other assets					242,148.75	0.00	242,148.75
Total realized losses for other assets					-235,925.00	0.00	-235,925.00
Total Other Assets			589,195.93	-582,972.18	6,223.75	0.00	6,223.75

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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

Sales

Liabilities

Other liabilities

United States

22 Mar 05	COMM SWAP TBL-DJAIGCITR	-970,000 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Mar 05	22/04/05 MORGAN SWP025679 SEDOL 915643L							
22 Apr 05	COMM SWAP TBL-DJAIGCITR	-980,000 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Apr 05	23/05/05 MYC SWP026461 SEDOL 918048L							
23 May 05	COMM SWAP TBL-DJAIGCITR	-980,000 00	0 00	0 00	0 00	0 00	0 00	0 00
23 May 05	23/06/05 MORGAN SWP027030 SEDOL 917855L							
13 Jun 05	IRS USD 4 0-3ML	-10,000,000 00	40,000 00	-40,000 00	0 00	0 00	0 00	0 00
15 Jun 05	15/12/07 BARCLAYS SWP027964 SEDOL 917485L							
02 Dec 05	IRS USD P 5 0-3ML	-600,000 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Dec 05	21/06/16 JP MORGAN SWP048028 SEDOL 922587L							
02 Sep 05	IRS USD P 5 0-3ML	-300,000 00	11,067 00	-11,067 00	0 00	0 00	0 00	0 00
08 Sep 05	15/12/12 GSC SWP028095 SEDOL 917523L							
12 Jul 05	IRS USD P 5 0-3ML	-5,900,000 00	183,490 00	-183,490 00	0 00	0 00	0 00	0 00
14 Jul 05	15/12/15 BARCLAYS SWP027378 SEDOL 917194L							

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss
					Short Term	Long Term		
					Short Term	Long Term	Short Term	Long Term
Sales								
Liabilities								
Other liabilities								
United States								
02 Jun 05	IRS USD P 5 0-3ML	-1,500,000 00	73,920 00	-73,920 00	0 00	0 00	0 00	0 00
06 Jun 05	15/12/15 BOA SWP027238 SEDOL 916980L							
02 Jun 05	IRS USD P 5 0-3ML	-600,000 00	29,556 00	-29,556 00	0 00	0 00	0 00	0 00
07 Jun 05	15/12/15 JPM SWP027253 SEDOL 916985L							
20 May 05	IRS USD P 5 0-3ML 15/6/15	-2,500,000 00	83,275 03	-83,275 03	0 00	0 00	0 00	0 00
25 May 05	GSC SWP023401 5 0% 15/08/2015 SEDOL 914208L							
23 Feb 05	IRS USD P 5 0-3ML 15/6/15	-600,000 00	14,226 00	-14,226 00	0 00	0 00	0 00	0 00
28 Feb 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L							
11 Feb 05	IRS USD P 5 0-3ML 15/6/15	-500,000 00	17,897 00	-17,897 00	0 00	0 00	0 00	0 00
16 Feb 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L							
28 Feb 05	IRS USD P 5 0-3ML 15/6/15	-200,000 00	3,980 00	-3,980 00	0 00	0 00	0 00	0 00
03 Mar 05	GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L							
18 Jan 05	IRS USD P 5 0-3ML 15/6/15	-600,000 00	12,396 00	-12,396 00	0 00	0 00	0 00	0 00
20 Jan 05	JPM SWP023641 5 0% 15/06/2015 SEDOL 914285L							

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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
Sales												
Liabilities												
Other liabilities												
United States												
11 Jan 05	IRS USD P 5 0-3ML 15/6/15 BOA			-1,400,000.00	24,024.00	-24,024.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Jan 05	SWP023385 5 0% 15/06/2015 SEDOL 914259L											
13 Jun 05	IRS USD R 3ML-4 0			-100,000.00	400.00	-400.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Jun 05	15/12/07 GOLDMAN SWP027949 SEDOL 917480L											
13 Jun 05	IRS USD R 3ML-4 0			-100,000.00	400.00	-400.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Jun 05	15/12/07 GOLDMAN SWP027949 SEDOL 917480L											
13 Jun 05	IRS USD R 3ML-4 0			-100,000.00	400.00	-400.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Jun 05	15/12/07 UBS SWP027998 SEDOL 917504L											
20 May 05	IRS USD R 3ML-4 0 15/6/07			-10,000,000.00	11,000.00	-11,000.00	0.00	0.00	0.00	0.00	0.00	0.00
24 May 05	BARCLAYS SWP023567 4 0% 15/06/2007 SEDOL 914256L											
16 May 05	IRS USD R 3ML-4 0 15/6/07			-100,000.00	20.46	-20.46	0.00	0.00	0.00	0.00	0.00	0.00
18 May 05	UBS SWP023708 4 0% 15/06/2007 SEDOL 914321L											
Total United States					506,051.49	-506,051.49	0.00	0.00	0.00	0.00	0.00	0.00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
						Short Term	Long Term	Short Term	Long Term	
Sales										
	Total ST translation gain/loss for liabilities							0.00		0.00
	Total LT translation gain/loss for liabilities							0.00		0.00
	Total realized gains for liabilities					0.00	0.00	0.00		0.00
	Total realized losses for liabilities					0.00	0.00	0.00		0.00
	Total Liabilities			607,663.84	-607,663.84	0.00	0.00	0.00		0.00
Cash and cash equivalents										
Commercial paper										
New Zealand										
24 Feb 05	WESTPACTRUST SECS NZ LTD		-1,400,000 00	1,391,134 88	-1,390,967 66	167 22	0 00	0 00		167 22
24 Feb 05	LONDON BRH 05-17-2005 CUSIP 9612A0SH5									
22 Feb 05			-1,400,000 00	1,391,134 88	-1,390,967 66	167 22	0 00	0 00		167 22
	Total New Zealand			1,391,134.88	-1,390,967.66	167.22	0.00	0.00		167.22
Sweden										
15 Jul 05	SWEDBANK		-200,000 00	198,681 33	-197,811 92	869 41	0 00	0 00		869 41
15 Jul 05	FORENINGSSPARBANKEN AB DISC COML PAPER 3/A3 YRS 1&2 09-22-2005 CUSIP 87019RWN2									
24 May 05			-200,000 00	198,681 33	-197,811 92	869 41	0 00	0 00		869 41
08 Jul 05	SWEDBANK		-500,000 00	496,432 22	-494,529 79	1,902 43	0 00	0 00		1,902 43
08 Jul 05	FORENINGSSPARBANKEN AB DISC COML PAPER 3/A3 YRS 1&2 09-22-2005 CUSIP 87019RWN2									
24 May 05			-500,000 00	496,432 22	-494,529 79	1,902 43	0 00	0 00		1,902 43
	Total Sweden			695,113.55	-692,341.71	2,771.84	0.00	0.00		2,771.84

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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
Sales										
Cash and cash equivalents										
Commercial paper										
United Kingdom										
04 Feb 05	HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 1&2 02-22-2005 CUSIP 40410RPN4	-500,000 00	499,382 50	-496,578 75	2,803 75	0 00	0 00	2,803 75	0 00	2,803 75
26 Oct 04		-500,000 00	499,382 50	-496,578 75	2,803 75	0 00	0 00	2,803 75	0 00	2,803 75
29 Apr 05	HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 1&2 05-11-2005 CUSIP 40410RSB7	-1,100,000 00	1,098,903 67	-1,092,643 91	6,259 76	0 00	0 00	6,259 76	0 00	6,259 76
11 Feb 05		-1,100,000 00	1,098,903 67	-1,092,643 91	6,259 76	0 00	0 00	6,259 76	0 00	6,259 76
Total United Kingdom			1,598,286.17	-1,589,222.66	9,063.51	0.00	0.00	9,063.51	0.00	9,063.51
United States										
12 Aug 05	BARCLAYS U S FDG LLC DISC COML PAPER 3/A3 YRS 1&2 10-03-2005 CUSIP 06737HX38	-200,000 00	198,974 44	-198,211 39	763 05	0 00	0 00	763 05	0 00	763 05
01 Jul 05		-200,000 00	198,974 44	-198,211 39	763 05	0 00	0 00	763 05	0 00	763 05
15 Jul 05	BARCLAYS U S FDG LLC DISC COML PAPER 3/A3 YRS 1&2 10-03-2005 CUSIP 06737HX38	-800,000 00	793,831 11	-792,845 55	985 56	0 00	0 00	985 56	0 00	985 56
01 Jul 05		-800,000 00	793,831 11	-792,845 55	985 56	0 00	0 00	985 56	0 00	985 56
08 Jul 05	DANSKE CORP DISC COML PAPER 3/A3 SER A YRS 1&2 08-08-2005 CUSIP 23636JV82	-2,000,000 00	1,994,402 78	-1,984,726 67	9,676 11	0 00	0 00	9,676 11	0 00	9,676 11
13 May 05		-2,000,000 00	1,994,402 78	-1,984,726 67	9,676 11	0 00	0 00	9,676 11	0 00	9,676 11

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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										
Sales											
Cash and cash equivalents											
Commercial paper											
United States											
27 Oct 05	DANSKE CORP DISC COML PAPER	-500,000 00	494,092 50	-493,003 47	1,089 03	0 00	0 00	1,089 03	0 00	1,089 03	0 00
27 Oct 05	3/A3 SER A YRS 3&4 02-06-2006 CUSIP 23636KB65										
04 Oct 05		-500,000 00	494,092 50	-493,003 47	1,089 03	0 00	0 00	1,089 03	0 00	1,089 03	0 00
08 Jul 05	DEXIA DEL L L C DISC COML PAPER	-1,000,000 00	993,146 11	-988,819 44	4,326 67	0 00	0 00	4,326 67	0 00	4,326 67	0 00
08 Jul 05	3/A3 YRS1&2 09-19-2005 CUSIP 2521E0WK9										
17 May 05		-1,000,000 00	993,146 11	-988,819 44	4,326 67	0 00	0 00	4,326 67	0 00	4,326 67	0 00
12 Aug 05	DNB NOR BK ASA DISC COML	-300,000 00	297,339 25	-296,357 50	981 75	0 00	0 00	981 75	0 00	981 75	0 00
12 Aug 05	PAPER 3/A3 YRS 1&2 11-07-2005 CUSIP 23325EY78										
06 Jul 05		-300,000 00	297,339 25	-296,357 50	981 75	0 00	0 00	981 75	0 00	981 75	0 00
29 Jul 05	DNB NOR BK ASA DISC COML	-200,000 00	197,571 66	-197,571 67	-0 01	0 00	0 00	-0 01	0 00	-0 01	0 00
29 Jul 05	PAPER 3/A3 YRS 1&2 11-07-2005 CUSIP 23325EY78										
06 Jul 05		-200,000 00	197,571 66	-197,571 67	-0 01	0 00	0 00	-0 01	0 00	-0 01	0 00
12 Aug 05	DNB NOR BK ASA DISC COML	-500,000 00	494,977 50	-493,916 94	1,060 56	0 00	0 00	1,060 56	0 00	1,060 56	0 00
12 Aug 05	PAPER 3/A3 YRS 1&2 11-18-2005 CUSIP 23325EYJ2										
19 Jul 05		-500,000 00	494,977 50	-493,916 94	1,060 56	0 00	0 00	1,060 56	0 00	1,060 56	0 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Sales									
Cash and cash equivalents									
Commercial paper									
United States									
20 Oct 05			-800,000 00	792,198 89	-791,668 89	530 00	0 00	0 00	530 00
08 Jul 05	ROYAL BK SCOTLAND PLC DISC		-300,000 00	298,473 75	-297,577 50	896 25	0 00	0 00	896 25
08 Jul 05	COML PAPER 3/A3 YRS 1&2								
	09-01-2005 CUSIP 78009RW11								
03 Jun 05			-300,000 00	298,473 75	-297,577 50	896 25	0 00	0 00	896 25
22 Sep 05	SOCIETE GENERALE NORTH AMER		-800,000 00	791,658 00	-789,388 00	2,270 00	0 00	0 00	2,270 00
22 Sep 05	INC DISC COML PAPER 3/A3 YRS								
	1&2 12-28-2005 CUSIP 83365RZU2								
24 Aug 05			-800,000 00	791,658 00	-789,388 00	2,270 00	0 00	0 00	2,270 00
27 Oct 05	SWEDBANK		-1,200,000 00	1,188,436 00	-1,187,310 00	1,126 00	0 00	0 00	1,126 00
27 Oct 05	FORENINGSSPARBANKEN AB DISC								
	COML PAPER 3/A3 YRS 3&4								
	01-19-2006 CUSIP 87019SAK0								
17 Oct 05			-1,200,000 00	1,188,436 00	-1,187,310 00	1,126 00	0 00	0 00	1,126 00
04 Feb 05	UBS FIN DEL LLC 02-22-2005 CUSIP		-200,000 00	199,753 00	-198,579 00	1,174 00	0 00	0 00	1,174 00
04 Feb 05	90262CPN1								
19 Oct 04			-200,000 00	199,753 00	-198,579 00	1,174 00	0 00	0 00	1,174 00
04 Feb 05	UBS FIN DEL LLC DISC COML		-100,000 00	99,175 00	-99,110 00	65 00	0 00	0 00	65 00
04 Feb 05	PAPER 3/A3 YRS1&2 05-25-2005								
	CUSIP 90262CSR9								
25 Jan 05			-100,000 00	99,175 00	-99,110 00	65 00	0 00	0 00	65 00

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Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
Sales											
Cash and cash equivalents											
Commercial paper											
United States											
22 Sep 05	DNB NOR BK ASA DISC COML		-200,000 00	198,806 17	-197,566 78	1,239 39	0 00	0 00	0 00	1,239 39	0 00
22 Sep 05	PAPER 3/A3 YRS 1&2 11-18-2005 CUSIP 23325EYJ2										
19 Jul 05			-200,000 00	198,806 17	-197,566 78	1,239 39	0 00	0 00	0 00	1,239 39	0 00
01 Dec 05	DNB NOR BK ASA DISC COML		-1,000,000 00	988,333 05	-985,816 66	2,516 39	0 00	0 00	0 00	2,516 39	0 00
01 Dec 05	PAPER 3/A3 YRS 3&4 03-08-2006 CUSIP 23325FC87										
08 Nov 05			-1,000,000 00	988,333 05	-985,816 66	2,516 39	0 00	0 00	0 00	2,516 39	0 00
15 Nov 05	DNB NOR BK ASA DISC COML		-1,000,000 00	986,534 17	-985,816 67	717 50	0 00	0 00	0 00	717 50	0 00
15 Nov 05	PAPER 3/A3 YRS 3&4 03-08-2006 CUSIP 23325FC87										
08 Nov 05			-1,000,000 00	986,534 17	-985,816 67	717 50	0 00	0 00	0 00	717 50	0 00
08 Jul 05	ING U S FDG LLC DISC COML		-400,000 00	399,604 00	-396,926 22	2,677 78	0 00	0 00	0 00	2,677 78	0 00
08 Jul 05	PAPER 3/A3 YRS1&2 07-19-2005 CUSIP 4497W0UK2										
19 Apr 05			-400,000 00	399,604 00	-396,926 22	2,677 78	0 00	0 00	0 00	2,677 78	0 00
29 Jul 05	ING U S FDG LLC DISC COML		-800,000 00	793,592 00	-792,824 00	768 00	0 00	0 00	0 00	768 00	0 00
29 Jul 05	PAPER 3/A3 YRS1&2 10-18-2005 CUSIP 4497W0XJ2										
18 Jul 05			-800,000 00	793,592 00	-792,824 00	768 00	0 00	0 00	0 00	768 00	0 00
27 Oct 05	NORDEA NORTH AMER INC DISC		-800,000 00	792,198 89	-791,668 89	530 00	0 00	0 00	0 00	530 00	0 00
27 Oct 05	COML PAPER 3/A3 YRS 3&4 01-20-2006 CUSIP 6555P1AL1										

STMT/SLK

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			
						Short Term	Long Term	Total	
Sales									
Cash and cash equivalents									
Commercial paper									
United States									
15 Apr 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 04-28-2005 CUSIP 90262CRU3		-100,000 00	99,899 61	-99,760 18	139 43	0 00	139 43	0 00
28 Mar 05			-100,000 00	99,899 61	-99,760 18	139 43	0 00	139 43	0 00
13 Jun 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 06-22-2005 CUSIP 90262CTN7		-1,000,000 00	999,252 50	-990,550 00	8,702 50	0 00	8,702 50	0 00
22 Feb 05			-1,000,000 00	999,252 50	-990,550 00	8,702 50	0 00	8,702 50	0 00
27 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 02-22-2006 CUSIP 90262DBN4		-1,100,000 00	1,084,856 67	-1,084,176 50	680 17	0 00	680 17	0 00
19 Oct 05			-1,100,000 00	1,084,856 67	-1,084,176 50	680 17	0 00	680 17	0 00
14 Nov 05	UNICREDIT DEL INC DISC COML PAPER 3/A3 YRS 3&4 02-08-2006 CUSIP 9046P1B86		-1,000,000 00	989,918 89	-989,241 11	677 78	0 00	677 78	0 00
08 Nov 05			-1,000,000 00	989,918 89	-989,241 11	677 78	0 00	677 78	0 00
15 Nov 05	UNICREDIT DEL INC DISC COML PAPER 3/A3 YRS 3&4 02-08-2006 CUSIP 9046P1B86		-600,000 00	593,993 33	-593,544 67	448 66	0 00	448 66	0 00
08 Nov 05			-600,000 00	593,993 33	-593,544 67	448 66	0 00	448 66	0 00
Total United States						43,511.57	0.00	43,511.57	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							

Sales

Cash and cash equivalents

Repurchase agreements

United States

02 Mar 05	REPO W/CREDIT SUISSE F 2 39%	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00
03 Mar 05	DTD 03-02-2005 03-03-2005 03-02-2005 CUSIP 77799MAR5							

10 May 05	REPO W/CREDIT SUISSE F 2 85%	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
11 May 05	DTD 05-10-2005 05-11-2005 05-10-2005 CUSIP 77799MAY0							

10 Feb 05	REPO W/LEHMAN BROTHERS 2 44%	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00
11 Feb 05	DTD 02-10-2005 02-11-2005 02-10-2005 CUSIP 77799FEB1							

09 May 05	REPO W/LEHMAN BROTHERS 2 89%	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
10 May 05	DTD 05-09-2005 05-10-2005 05-09-2005 CUSIP 77799MAY0							

06 May 05	REPO W/LEHMAN BROTHERS 2 93%	-1,700,000 00	1,700,000 00	-1,700,000 00	0 00	0 00	0 00	0 00
09 May 05	DTD 05-06-2005 05-09-2005 05-06-2005 CUSIP 77799MAY0							

21 Jun 05	REPO W/LEHMAN BROTHERS 2 93%	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00
22 Jun 05	DTD 06-21-2005 06-22-2005 06-21-2005 CUSIP 77799JUN9							

29 Jun 05	REPO W/LEHMAN BROTHERS 3 13%	-200,000 00	200,000 00	-200,000 00	0 00	0 00	0 00	0 00
30 Jun 05	DTD 06-29-2005 06-30-2005 06-29-2005 CUSIP 77799JUN9							

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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	Total
Settle Date	Acquisition Date											
Sales												
Cash and cash equivalents												
Repurchase agreements												
United States												
Total United States					5,900,000.00	-5,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Short term bills and notes												
United States												
31 Jan 05	FHLMC 06-13-2005 SEDOL B06WXV1	-700,000 00	692,575 92	-692,575 92	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
31 Jan 05												
21 Jan 05		-700,000 00	692,575 92	-692,575 92	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05	FHLMC 08-09-2005 CUSIP 313397KE0	-2,100,000 00	2,084,138 00	-2,084,138 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05												
13 May 05		-2,100,000 00	2,084,138 00	-2,084,138 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
13 Jun 05	FHLMC DISC NT 08-23-2005 CUSIP 313397KU4	-200,000 00	198,422 67	-198,422 67	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
13 Jun 05												
24 May 05		-200,000 00	198,422 67	-198,422 67	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05	FHLMC DISC NT 08-23-2005 CUSIP 313397KU4	-400,000 00	396,845 33	-396,845 33	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05												
24 May 05		-400,000 00	396,845 33	-396,845 33	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05	FNMA 08-03-2005 SEDOL B098J29	-200,000 00	198,682 44	-198,682 44	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
06 Jun 05												
18 May 05		-200,000 00	198,682 44	-198,682 44	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Settle Date	Acquisition Date				Short Term	Long Term	
Sales							
Cash and cash equivalents							
Short term bills and notes							
United States							
31 Jan 05	FNMA DISC NT 02-23-2005 SEDOL	-900,000.00	895,098.00	-895,098.00	0.00	0.00	0.00
31 Jan 05	B04QKX6						
29 Nov 04		-800,000.00	795,642.67	-795,642.67	0.00	0.00	0.00
29 Nov 04		-100,000.00	99,455.33	-99,455.33	0.00	0.00	0.00
24 Feb 05	FNMA DISC NT 05-11-2005 CUSIP	-300,000.00	297,990.42	-297,990.42	0.00	0.00	0.00
24 Feb 05	313589FL2						
09 Feb 05		-300,000.00	297,990.42	-297,990.42	0.00	0.00	0.00
24 Feb 05	FNMA DISC NT 06-13-2005 CUSIP	-1,100,000.00	1,090,639.00	-1,090,639.00	0.00	0.00	0.00
24 Feb 05	313589GV9						
22 Feb 05		-1,100,000.00	1,090,639.00	-1,090,639.00	0.00	0.00	0.00
15 Apr 05	FNMA DISC NT 08-22-2005 CUSIP	-800,000.00	794,362.22	-794,362.22	0.00	0.00	0.00
15 Apr 05	313589HE6						
28 Mar 05		-800,000.00	794,362.22	-794,362.22	0.00	0.00	0.00
06 Jun 05	FNMA DISC NT 07-01-2005 CUSIP	-1,100,000.00	1,096,807.71	-1,096,807.71	0.00	0.00	0.00
06 Jun 05	313589HP1						
27 May 05		-1,100,000.00	1,096,807.71	-1,096,807.71	0.00	0.00	0.00
29 Apr 05	FNMA DISC NT 07-13-2005 CUSIP	-200,000.00	198,630.50	-198,630.50	0.00	0.00	0.00
29 Apr 05	313589JB0						
21 Apr 05		-200,000.00	198,630.50	-198,630.50	0.00	0.00	0.00

Northern Trust

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

STMT 15A

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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
06 Jun 05	FNMA DISC NT 08-10-2005 CUSIP		-800,000.00	793,888.67	-793,888.67	0.00	0.00	0.00	0.00	0.00	0.00
06 Jun 05	313589KF9										
	13 May 05		-800,000.00	793,888.67	-793,888.67	0.00	0.00	0.00	0.00	0.00	0.00
Total United States				8,738,080.88	-8,738,080.88	0.00	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalents											
0.00											
Total L/T translation gain/loss for cash and cash equivalents											
0.00											
Total realized gains for cash and cash equivalents											
55,514.15											
Total realized losses for cash and cash equivalents											
-0.01											
Total Cash and Cash Equivalents											
34,291,435.86											
Total Sales											
144,466,678.83											
-142,301,730.95											
993,932.28											
-41,839.14											
1,171,015.60											
993,932.28											

Mark-to-Markets

Futures

Futures

Euro

21 Nov 05	Mark-to-Markets	EUR	0.00	8,159.43	0.00	3,263.77	4,895.66	0.00	3,263.77	4,895.66
21 Nov 05										

04 Jan 05

04 Jan 05	Mark-to-Markets	EUR	0.00	-5,330.55	0.00	-2,132.22	-3,198.33	0.00	-2,132.22	-3,198.33
04 Jan 05										

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

Euro

05 Apr 05	Mark-to-Markets	EUR		0.00	-4,771.08	0.00	-1,908.43	-2,862.65	0.00	-1,908.43	-2,862.65	-2,862.65
05 Apr 05												
12 Jul 05	Mark-to-Markets	EUR		0.00	-205.16	0.00	-82.06	-123.10	0.00	-82.06	-123.10	-123.10
12 Jul 05												
01 Apr 05	Mark-to-Markets	EUR		0.00	2,820.24	0.00	1,128.10	1,692.14	0.00	1,128.10	1,692.14	1,692.14
01 Apr 05												
30 Aug 05	Mark-to-Markets	EUR		0.00	-245.39	0.00	-98.16	-147.23	0.00	-98.16	-147.23	-147.23
30 Aug 05												
08 Feb 05	Mark-to-Markets	EUR		0.00	13,396.08	0.00	5,358.43	8,037.65	0.00	5,358.43	8,037.65	8,037.65
08 Feb 05												
14 Nov 05	Mark-to-Markets	EUR		0.00	-4,775.84	0.00	-1,910.34	-2,865.50	0.00	-1,910.34	-2,865.50	-2,865.50
14 Nov 05												
05 Oct 05	Mark-to-Markets	EUR		0.00	1,217.62	0.00	487.05	730.57	0.00	487.05	730.57	730.57
05 Oct 05												
23 Feb 05	Mark-to-Markets	EUR		0.00	-7,615.58	0.00	-3,046.23	-4,569.35	0.00	-3,046.23	-4,569.35	-4,569.35
23 Feb 05												

STMT BSU

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
<i>Mark-to-Markets</i>			
Futures			
Futures			
Euro			
04 Feb 05	Mark-to-Markets EUR	10,259 96	15,389 95
04 Feb 05		0 00	0 00
01 Nov 05	Mark-to-Markets EUR	-570 13	-855 19
01 Nov 05		0 00	0 00
15 Feb 05	Mark-to-Markets EUR	-6,347 42	-9,521 12
15 Feb 05		0 00	0 00
16 Sep 05	Mark-to-Markets EUR	-996 94	-1,495 42
16 Sep 05		0 00	0 00
05 Jan 05	Mark-to-Markets EUR	1,169 74	1,754 61
05 Jan 05		0 00	0 00
24 Mar 05	Mark-to-Markets EUR	3,227 10	4,840 65
24 Mar 05		0 00	0 00
28 Jun 05	Mark-to-Markets EUR	-3,307 92	-4,961 89
28 Jun 05		0 00	0 00
24 Aug 05	Mark-to-Markets EUR	58 58	87 86
24 Aug 05		0 00	0 00

STMT ISU

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

Market _____ Total _____

Short Term _____ Long Term _____

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

Futures

Futures

Euro

17 Jun 05	Mark-to-Markets	EUR		0.00	3,093.63	0.00	1,237.45	1,856.18	0.00	1,237.45	1,856.18	
17 Jun 05												
25 Jan 05	Mark-to-Markets	EUR		0.00	-3,756.52	0.00	-1,502.61	-2,253.91	0.00	-1,502.61	-2,253.91	
25 Jan 05												
06 May 05	Mark-to-Markets	EUR		0.00	-22,864.98	0.00	-9,145.99	-13,718.99	0.00	-9,145.99	-13,718.99	
06 May 05												
14 Jul 05	Mark-to-Markets	EUR		0.00	-7,811.75	0.00	-3,124.70	-4,687.05	0.00	-3,124.70	-4,687.05	
14 Jul 05												
03 Aug 05	Mark-to-Markets	EUR		0.00	2,698.07	0.00	1,079.23	1,618.84	0.00	1,079.23	1,618.84	
03 Aug 05												
25 Oct 05	Mark-to-Markets	EUR		0.00	-14,051.95	0.00	-5,620.78	-8,431.17	0.00	-5,620.78	-8,431.17	
25 Oct 05												
16 Mar 05	Mark-to-Markets	EUR		0.00	17,732.25	0.00	7,092.90	10,639.35	0.00	7,092.90	10,639.35	
16 Mar 05												
29 Jul 05	Mark-to-Markets	EUR		0.00	-2,670.45	0.00	-1,068.18	-1,602.27	0.00	-1,068.18	-1,602.27	
29 Jul 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
Mark-to-Markets					
Futures					
Futures					
Euro					
27 Apr 05	Mark-to-Markets EUR	4,499 19	6,748 78	0 00	4,499 19
27 Apr 05					6,748 78
14 Oct 05	Mark-to-Markets EUR	-1,785 18	-2,677 76	0 00	-1,785 18
14 Oct 05					-2,677 76
27 Jan 05	Mark-to-Markets EUR	-5,646 89	-8,470 33	0 00	-5,646 89
27 Jan 05					-8,470 33
14 Jan 05	Mark-to-Markets EUR	1,140 70	1,711 04	0 00	1,140 70
14 Jan 05					1,711 04
30 Mar 05	Mark-to-Markets EUR	5,124 08	7,686 11	0 00	5,124 08
30 Mar 05					7,686 11
04 Jul 05	Mark-to-Markets EUR	-1,302 06	-1,953 10	0 00	-1,302 06
04 Jul 05					-1,953 10
11 Jul 05	Mark-to-Markets EUR	-3,813 94	-5,720 92	0 00	-3,813 94
11 Jul 05					-5,720 92
23 Nov 05	Mark-to-Markets EUR	1,354 54	2,031 81	0 00	1,354 54
23 Nov 05					2,031 81

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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
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Mark-to-Markets

Futures

Futures

Euro

19 Apr 05	Mark-to-Markets EUR	0.00	10,488.07	0.00	4,195.23	6,292.84	0.00	0.00	4,195.23	6,292.84
19 Apr 05										
24 Nov 05	Mark-to-Markets EUR	0.00	14,833.70	0.00	5,933.48	8,900.22	0.00	0.00	5,933.48	8,900.22
24 Nov 05										
21 Apr 05	Mark-to-Markets EUR	0.00	-15,392.92	0.00	-6,157.17	-9,235.75	0.00	0.00	-6,157.17	-9,235.75
21 Apr 05										
26 May 05	Mark-to-Markets EUR	0.00	-2,733.00	0.00	-1,093.20	-1,639.80	0.00	0.00	-1,093.20	-1,639.80
26 May 05										
21 Mar 05	Mark-to-Markets EUR	0.00	-12,543.40	0.00	-5,017.36	-7,526.04	0.00	0.00	-5,017.36	-7,526.04
21 Mar 05										
15 Jul 05	Mark-to-Markets EUR	0.00	1,851.83	0.00	740.73	1,111.10	0.00	0.00	740.73	1,111.10
15 Jul 05										
18 May 05	Mark-to-Markets EUR	0.00	7,440.54	0.00	2,976.22	4,464.32	0.00	0.00	2,976.22	4,464.32
18 May 05										
28 Nov 05	Mark-to-Markets EUR	0.00	598.35	0.00	239.34	359.01	0.00	0.00	239.34	359.01
28 Nov 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Mark-to-Markets</i>									
Futures									
Futures									
Euro									
29 Apr 05	29 Apr 05	Mark-to-Markets EUR	0.00	-5,605.32	0.00	-2,242.13	-3,363.19	-2,242.13	-3,363.19
20 May 05	20 May 05	Mark-to-Markets EUR	0.00	-7,432.88	0.00	-2,973.15	-4,459.73	-2,973.15	-4,459.73
14 Feb 05	14 Feb 05	Mark-to-Markets EUR	0.00	-7,880.41	0.00	-3,152.16	-4,728.25	-3,152.16	-4,728.25
04 Aug 05	04 Aug 05	Mark-to-Markets EUR	0.00	-4,187.60	0.00	-1,675.04	-2,512.56	-1,675.04	-2,512.56
19 May 05	19 May 05	Mark-to-Markets EUR	0.00	-8,227.01	0.00	-3,290.80	-4,936.21	-3,290.80	-4,936.21
30 Jun 05	30 Jun 05	Mark-to-Markets EUR	0.00	9,437.56	0.00	3,775.02	5,662.54	3,775.02	5,662.54
14 Mar 05	14 Mar 05	Mark-to-Markets EUR	0.00	484.55	0.00	193.82	290.73	193.82	290.73
18 Aug 05	18 Aug 05	Mark-to-Markets EUR	0.00	312.65	0.00	125.06	187.59	125.06	187.59

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

Euro

16 Nov 05	Mark-to-Markets	EUR	0.00	13,296.11	0.00	0.00	5,318.44	7,977.67	0.00	5,318.44	7,977.67
16 Nov 05											
08 Apr 05	Mark-to-Markets	EUR	0.00	-1,200.02	0.00	0.00	-480.01	-720.01	0.00	-480.01	-720.01
08 Apr 05											
21 Feb 05	Mark-to-Markets	EUR	0.00	-7,055.36	0.00	0.00	-2,822.14	-4,233.22	0.00	-2,822.14	-4,233.22
21 Feb 05											
21 Sep 05	Mark-to-Markets	EUR	0.00	11,174.35	0.00	0.00	4,469.74	6,704.61	0.00	4,469.74	6,704.61
21 Sep 05											
16 Aug 05	Mark-to-Markets	EUR	0.00	9,039.54	0.00	0.00	3,615.82	5,423.72	0.00	3,615.82	5,423.72
16 Aug 05											
11 Feb 05	Mark-to-Markets	EUR	0.00	-2,784.77	0.00	0.00	-1,113.91	-1,670.86	0.00	-1,113.91	-1,670.86
11 Feb 05											
15 Sep 05	Mark-to-Markets	EUR	0.00	-6,275.29	0.00	0.00	-2,510.12	-3,765.17	0.00	-2,510.12	-3,765.17
15 Sep 05											
22 Jun 05	Mark-to-Markets	EUR	0.00	15,897.11	0.00	0.00	6,358.84	9,538.27	0.00	6,358.84	9,538.27
22 Jun 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
Euro												
03 Mar 05	Mark-to-Markets	EUR		0.00	2,518.08	0.00	1,007.23	1,510.85	0.00	1,007.23	1,510.85	1,510.85
03 Mar 05												
27 Jun 05	Mark-to-Markets	EUR		0.00	3,287.93	0.00	1,315.17	1,972.76	0.00	1,315.17	1,972.76	1,972.76
27 Jun 05												
12 Jan 05	Mark-to-Markets	EUR		0.00	-3,313.92	0.00	-1,325.57	-1,988.35	0.00	-1,325.57	-1,988.35	-1,988.35
12 Jan 05												
17 Oct 05	Mark-to-Markets	EUR		0.00	3,283.31	0.00	1,313.32	1,969.99	0.00	1,313.32	1,969.99	1,969.99
17 Oct 05												
19 Aug 05	Mark-to-Markets	EUR		0.00	-182.61	0.00	-73.04	-109.57	0.00	-73.04	-109.57	-109.57
19 Aug 05												
01 Aug 05	Mark-to-Markets	EUR		0.00	-9,292.07	0.00	-3,716.83	-5,575.24	0.00	-3,716.83	-5,575.24	-5,575.24
01 Aug 05												
13 Jun 05	Mark-to-Markets	EUR		0.00	-15,516.79	0.00	-6,206.72	-9,310.07	0.00	-6,206.72	-9,310.07	-9,310.07
13 Jun 05												
20 Jul 05	Mark-to-Markets	EUR		0.00	-3,057.57	0.00	-1,223.03	-1,834.54	0.00	-1,223.03	-1,834.54	-1,834.54
20 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
Value Date	Acquisition Date							
<i>Mark-to-Markets</i>								
Futures								
Futures								
Euro								
12 Oct 05	Mark-to-Markets EUR	0 00	-6,729 47	0 00	-2,691 79	-4,037 68	-2,691 79	-4,037 68
12 Oct 05								
08 Sep 05	Mark-to-Markets EUR	0 00	6,559 83	0 00	2,623 93	3,935 90	2,623 93	3,935 90
08 Sep 05								
07 Apr 05	Mark-to-Markets EUR	0 00	14,340 60	0 00	5,736 24	8,604 36	5,736 24	8,604 36
07 Apr 05								
20 Apr 05	Mark-to-Markets EUR	0 00	-2,424 60	0 00	-969 84	-1,454 76	-969 84	-1,454 76
20 Apr 05								
11 Jan 05	Mark-to-Markets EUR	0 00	314 29	0 00	125 72	188 57	125 72	188 57
11 Jan 05								
20 Oct 05	Mark-to-Markets EUR	0 00	-3,463 52	0 00	-1,385 41	-2,078 11	-1,385 41	-2,078 11
20 Oct 05								
03 Oct 05	Mark-to-Markets EUR	0 00	-5,943 85	0 00	-2,377 54	-3,566 31	-2,377 54	-3,566 31
03 Oct 05								
13 Apr 05	Mark-to-Markets EUR	0 00	10,783 90	0 00	4,313 56	6,470 34	4,313 56	6,470 34
13 Apr 05								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
Euro									
07 Feb 05	07 Feb 05	Mark-to-Markets EUR	0 00	6,057 08	0 00	2,422 83	3,634 25	2,422 83	3,634 25
29 Jun 05	29 Jun 05	Mark-to-Markets EUR	0 00	-3,080 27	0 00	-1,232 11	-1,848 16	-1,232 11	-1,848 16
30 Sep 05	30 Sep 05	Mark-to-Markets EUR	0 00	612 58	0 00	245 03	367 55	245 03	367 55
11 Mar 05	11 Mar 05	Mark-to-Markets EUR	0 00	-965 48	0 00	-386 19	-579 29	-386 19	-579 29
05 Sep 05	05 Sep 05	Mark-to-Markets EUR	0 00	2,133 07	0 00	853 23	1,279 84	853 23	1,279 84
04 Nov 05	04 Nov 05	Mark-to-Markets EUR	0 00	-5,714 37	0 00	-2,285 75	-3,428 62	-2,285 75	-3,428 62
30 May 05	30 May 05	Mark-to-Markets EUR	0 00	-3,612 81	0 00	-1,445 12	-2,167 69	-1,445 12	-2,167 69
04 Mar 05	04 Mar 05	Mark-to-Markets EUR	0 00	25,519 85	0 00	10,207 94	15,311 91	10,207 94	15,311 91

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>												
Futures												
Futures												
Euro												
07 Oct 05	Mark-to-Markets	EUR		0 00	3,712 85	0 00	1,485 14	2,227 71	0 00	1,485 14	2,227 71	
07 Oct 05												
28 Sep 05	Mark-to-Markets	EUR		0 00	1,428 53	0 00	571 41	857 12	0 00	571 41	857 12	
28 Sep 05												
22 Nov 05	Mark-to-Markets	EUR		0 00	-2,195 28	0 00	-878 11	-1,317 17	0 00	-878 11	-1,317 17	
22 Nov 05												
07 Jan 05	Mark-to-Markets	EUR		0 00	9,273 08	0 00	3,709 23	5,563 85	0 00	3,709 23	5,563 85	
07 Jan 05												
30 Nov 05	Mark-to-Markets	EUR		0 00	2,799 47	0 00	1,119 79	1,679 68	0 00	1,119 79	1,679 68	
30 Nov 05												
03 Mar 05	Mark-to-Markets	EUR		0 00	5,136 88	0 00	2,054 75	3,082 13	0 00	2,054 75	3,082 13	
03 Mar 05												
17 Jan 05	Mark-to-Markets	EUR		0 00	6,128 22	0 00	2,451 29	3,676 93	0 00	2,451 29	3,676 93	
17 Jan 05												
19 Aug 05	Mark-to-Markets	EUR		0 00	-24 34	0 00	-9 74	-14 60	0 00	-9 74	-14 60	
19 Aug 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
Euro									
23 Mar 05	23 Mar 05	Mark-to-Markets EUR	0.00	-22,036.64	0.00	-8,814.66	-13,221.98	-8,814.66	-13,221.98
03 Feb 05	03 Feb 05	Mark-to-Markets EUR	0.00	-2,346.03	0.00	-938.41	-1,407.62	-938.41	-1,407.62
11 Apr 05	11 Apr 05	Mark-to-Markets EUR	0.00	2,787.90	0.00	1,115.16	1,672.74	1,115.16	1,672.74
09 May 05	09 May 05	Mark-to-Markets EUR	0.00	11,548.55	0.00	4,619.42	6,929.13	4,619.42	6,929.13
25 Nov 05	25 Nov 05	Mark-to-Markets EUR	0.00	-1,803.48	0.00	-721.39	-1,082.09	-721.39	-1,082.09
17 Nov 05	17 Nov 05	Mark-to-Markets EUR	0.00	-1,189.57	0.00	-475.83	-713.74	-475.83	-713.74
20 Jan 05	20 Jan 05	Mark-to-Markets EUR	0.00	-18,768.24	0.00	-7,507.30	-11,260.94	-7,507.30	-11,260.94
11 Nov 05	11 Nov 05	Mark-to-Markets EUR	0.00	-399.38	0.00	-159.75	-239.63	-159.75	-239.63

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
							Short Term	Long Term	Short Term	Long Term	
Mark-to-Markets											
Futures											
Futures											
Euro											
25 May 05	Mark-to-Markets	EUR		0.00	-3,120.46	0.00	-1,248.18	-1,872.28	0.00	-1,248.18	-1,872.28
25 May 05											
21 Jun 05	Mark-to-Markets	EUR		0.00	26,604.30	0.00	10,641.72	15,962.58	0.00	10,641.72	15,962.58
21 Jun 05											
28 Feb 05	Mark-to-Markets	EUR		0.00	-3,798.86	0.00	-1,519.54	-2,279.32	0.00	-1,519.54	-2,279.32
28 Feb 05											
28 Jan 05	Mark-to-Markets	EUR		0.00	21,591.75	0.00	8,636.70	12,955.05	0.00	8,636.70	12,955.05
28 Jan 05											
14 Sep 05	Mark-to-Markets	EUR		0.00	834.86	0.00	333.94	500.92	0.00	333.94	500.92
14 Sep 05											
22 Sep 05	Mark-to-Markets	EUR		0.00	-415.70	0.00	-166.28	-249.42	0.00	-166.28	-249.42
22 Sep 05											
21 Jan 05	Mark-to-Markets	EUR		0.00	1,865.08	0.00	746.03	1,119.05	0.00	746.03	1,119.05
21 Jan 05											
23 Aug 05	Mark-to-Markets	EUR		0.00	-159.02	0.00	-63.61	-95.41	0.00	-63.61	-95.41
23 Aug 05											

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
Euro									
12 May 05		Mark-to-Markets EUR	0 00	-5,164 24	0 00	-2,065 70	-3,098 54	0 00	-3,098 54
12 May 05									
03 Nov 05		Mark-to-Markets EUR	0 00	-1,846 02	0 00	-738 41	-1,107 61	0 00	-1,107 61
03 Nov 05									
08 Nov 05		Mark-to-Markets EUR	0 00	7,819 75	0 00	3,127 90	4,691 85	0 00	4,691 85
08 Nov 05									
07 Sep 05		Mark-to-Markets EUR	0 00	-4,455 89	0 00	-1,782 36	-2,673 53	0 00	-2,673 53
07 Sep 05									
07 Jul 05		Mark-to-Markets EUR	0 00	8,516 23	0 00	3,406 49	5,109 74	0 00	5,109 74
07 Jul 05									
02 Jun 05		Mark-to-Markets EUR	0 00	5,886 24	0 00	2,354 50	3,531 74	0 00	3,531 74
02 Jun 05									
01 Jul 05		Mark-to-Markets EUR	0 00	-3,910 39	0 00	-1,564 16	-2,346 23	0 00	-2,346 23
01 Jul 05									
01 Sep 05		Mark-to-Markets EUR	0 00	1,660 29	0 00	664 12	996 17	0 00	996 17
01 Sep 05									

STMT ISK

◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

Euro

24 May 05	Mark-to-Markets	EUR	0.00	9,750.66	0.00	3,900.26	5,850.40	0.00	3,900.26	5,850.40
09 Aug 05	Mark-to-Markets	EUR	0.00	-1,471.49	0.00	-588.60	-882.89	0.00	-588.60	-882.89
27 Oct 05	Mark-to-Markets	EUR	0.00	-6,365.36	0.00	-2,546.14	-3,819.22	0.00	-2,546.14	-3,819.22
12 Apr 05	Mark-to-Markets	EUR	0.00	5,624.42	0.00	2,249.77	3,374.65	0.00	2,249.77	3,374.65
18 Oct 05	Mark-to-Markets	EUR	0.00	2,454.01	0.00	981.60	1,472.41	0.00	981.60	1,472.41
22 Aug 05	Mark-to-Markets	EUR	0.00	3,655.19	0.00	1,462.08	2,193.11	0.00	1,462.08	2,193.11
26 Aug 05	Mark-to-Markets	EUR	0.00	-2,605.16	0.00	-1,042.06	-1,563.10	0.00	-1,042.06	-1,563.10
20 Sep 05	Mark-to-Markets	EUR	0.00	2,271.58	0.00	908.63	1,362.95	0.00	908.63	1,362.95

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total	Realized gain/loss
Mark-to-Markets															
Futures															
Futures															
Euro															
29 Mar 05		Mark-to-Markets	EUR		0.00	3,991.40	0.00	1,596.56	2,394.84		0.00	1,596.56	2,394.84		2,394.84
29 Mar 05															
28 Feb 05		Mark-to-Markets	EUR		0.00	-5,012.38	0.00	-2,004.95	-3,007.43		0.00	-2,004.95	-3,007.43		-3,007.43
28 Feb 05															
28 Apr 05		Mark-to-Markets	EUR		0.00	10,047.09	0.00	4,018.84	6,028.25		0.00	4,018.84	6,028.25		6,028.25
28 Apr 05															
10 Feb 05		Mark-to-Markets	EUR		0.00	-5,525.06	0.00	-2,210.02	-3,315.04		0.00	-2,210.02	-3,315.04		-3,315.04
10 Feb 05															
02 Nov 05		Mark-to-Markets	EUR		0.00	-8,968.89	0.00	-3,587.56	-5,381.33		0.00	-3,587.56	-5,381.33		-5,381.33
02 Nov 05															
31 Aug 05		Mark-to-Markets	EUR		0.00	5,705.62	0.00	2,282.25	3,423.37		0.00	2,282.25	3,423.37		3,423.37
31 Aug 05															
16 Feb 05		Mark-to-Markets	EUR		0.00	-12,604.40	0.00	-5,041.76	-7,562.64		0.00	-5,041.76	-7,562.64		-7,562.64
16 Feb 05															
13 Sep 05		Mark-to-Markets	EUR		0.00	5,220.91	0.00	2,088.36	3,132.55		0.00	2,088.36	3,132.55		3,132.55
13 Sep 05															

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◆ Realized Gain/Loss Detail - Taxable

				Realized gain/loss	
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
Mark-to-Markets					
Futures					
Futures					
Euro					
02 Sep 05	Mark-to-Markets EUR	0 00	-127 16	0 00	-127 16
02 Sep 05					
18 Jul 05	Mark-to-Markets EUR	0 00	2,088 17	0 00	2,088 17
18 Jul 05					
07 Jun 05	Mark-to-Markets EUR	0 00	12,498 67	0 00	12,498 67
07 Jun 05					
23 Aug 05	Mark-to-Markets EUR	0 00	-29 35	0 00	-29 35
23 Aug 05					
08 Jul 05	Mark-to-Markets EUR	0 00	-243 81	0 00	-243 81
08 Jul 05					
03 May 05	Mark-to-Markets EUR	0 00	5,253 51	0 00	5,253 51
03 May 05					
12 Aug 05	Mark-to-Markets EUR	0 00	4,948 83	0 00	4,948 83
12 Aug 05					
11 May 05	Mark-to-Markets EUR	0 00	9,581 60	0 00	9,581 60
11 May 05					

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

Euro

29 Sep 05	Mark-to-Markets	EUR	0 00	-2,776 36	-4,164 55	-2,776 36	-4,164 55
29 Sep 05							
02 May 05	Mark-to-Markets	EUR	0 00	640 31	960 46	640 31	960 46
02 May 05							
03 Jun 05	Mark-to-Markets	EUR	0 00	-3,144 70	-4,717 05	-3,144 70	-4,717 05
03 Jun 05							
19 Jan 05	Mark-to-Markets	EUR	0 00	3,938 30	5,907 46	3,938 30	5,907 46
19 Jan 05							
15 Apr 05	Mark-to-Markets	EUR	0 00	6,352 77	9,529 15	6,352 77	9,529 15
15 Apr 05							
13 May 05	Mark-to-Markets	EUR	0 00	2,679 79	4,019 69	2,679 79	4,019 69
13 May 05							
25 Aug 05	Mark-to-Markets	EUR	0 00	1,975 26	2,962 90	1,975 26	2,962 90
25 Aug 05							
02 Aug 05	Mark-to-Markets	EUR	0 00	-2,822 60	-4,233 91	-2,822 60	-4,233 91
02 Aug 05							

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

Euro

27 Jul 05	Mark-to-Markets	EUR	1,430.67	0.00	572.27	858.40	0.00	572.27	858.40	
27 Jul 05										
22 Mar 05	Mark-to-Markets	EUR	17,928.19	0.00	7,171.28	10,756.91	0.00	7,171.28	10,756.91	
22 Mar 05										
26 Apr 05	Mark-to-Markets	EUR	-1,609.33	0.00	-643.73	-965.60	0.00	-643.73	-965.60	
26 Apr 05										
10 May 05	Mark-to-Markets	EUR	17,495.34	0.00	6,998.14	10,497.20	0.00	6,998.14	10,497.20	
10 May 05										
26 Jul 05	Mark-to-Markets	EUR	-2,461.36	0.00	-984.54	-1,476.82	0.00	-984.54	-1,476.82	
26 Jul 05										
28 Oct 05	Mark-to-Markets	EUR	-619.42	0.00	-247.77	-371.65	0.00	-247.77	-371.65	
28 Oct 05										
26 Jan 05	Mark-to-Markets	EUR	-1,865.73	0.00	-746.29	-1,119.44	0.00	-746.29	-1,119.44	
26 Jan 05										
10 Nov 05	Mark-to-Markets	EUR	797.87	0.00	319.15	478.72	0.00	319.15	478.72	
10 Nov 05										

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
Euro									
15 Jun 05	15 Jun 05	Mark-to-Markets EUR	0 00	-40,087 42	0 00	-16,034 97	-24,052 45	-16,034 97	-24,052 45
22 Aug 05	22 Aug 05	Mark-to-Markets EUR	0 00	643 60	0 00	257 44	386 16	257 44	386 16
31 Mar 05	31 Mar 05	Mark-to-Markets EUR	0 00	17,680 85	0 00	7,072 34	10,608 51	7,072 34	10,608 51
26 Oct 05	26 Oct 05	Mark-to-Markets EUR	0 00	-8,021 96	0 00	-3,208 78	-4,813 18	-3,208 78	-4,813 18
13 Jan 05	13 Jan 05	Mark-to-Markets EUR	0 00	21,044 23	0 00	8,417 69	12,626 54	8,417 69	12,626 54
26 Aug 05	26 Aug 05	Mark-to-Markets EUR	0 00	-675 86	0 00	-270 34	-405 52	-270 34	-405 52
02 Feb 05	02 Feb 05	Mark-to-Markets EUR	0 00	-8,428 21	0 00	-3,371 28	-5,056 93	-3,371 28	-5,056 93
19 Sep 05	19 Sep 05	Mark-to-Markets EUR	0 00	8,930 26	0 00	3,572 10	5,358 16	3,572 10	5,358 16

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Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term	
Mark-to-Markets												
Futures												
Futures												
Euro												
25 Apr 05		Mark-to-Markets EUR	0.00		8,920.90	0.00	3,568.36	5,352.54	0.00	3,568.36	5,352.54	
25 Apr 05												
27 May 05		Mark-to-Markets EUR	0.00		-1,828.28	0.00	-731.31	-1,096.97	0.00	-731.31	-1,096.97	
27 May 05												
31 Aug 05		Mark-to-Markets EUR	0.00		5,071.66	0.00	2,028.66	3,043.00	0.00	2,028.66	3,043.00	
31 Aug 05												
31 Jan 05		Mark-to-Markets EUR	0.00		468.34	0.00	187.34	281.00	0.00	187.34	281.00	
31 Jan 05												
11 Oct 05		Mark-to-Markets EUR	0.00		-5,118.91	0.00	-2,047.56	-3,071.35	0.00	-2,047.56	-3,071.35	
11 Oct 05												
24 Jun 05		Mark-to-Markets EUR	0.00		4,712.13	0.00	1,884.85	2,827.28	0.00	1,884.85	2,827.28	
24 Jun 05												
06 Jun 05		Mark-to-Markets EUR	0.00		9,818.80	0.00	3,927.52	5,891.28	0.00	3,927.52	5,891.28	
06 Jun 05												
15 Mar 05		Mark-to-Markets EUR	0.00		26,473.58	0.00	10,589.43	15,884.15	0.00	10,589.43	15,884.15	
15 Mar 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
Euro									
02 Jun 05	02 Jun 05	Mark-to-Markets EUR	0.00	1,177.24	0.00	470.90	706.34	470.90	706.34
08 Aug 05	08 Aug 05	Mark-to-Markets EUR	0.00	1,887.63	0.00	755.05	1,132.58	755.05	1,132.58
15 Aug 05	15 Aug 05	Mark-to-Markets EUR	0.00	1,268.11	0.00	507.24	760.87	507.24	760.87
25 Aug 05	25 Aug 05	Mark-to-Markets EUR	0.00	1,519.43	0.00	607.77	911.66	607.77	911.66
01 Feb 05	01 Feb 05	Mark-to-Markets EUR	0.00	3,754.22	0.00	1,501.69	2,252.53	1,501.69	2,252.53
31 May 05	31 May 05	Mark-to-Markets EUR	0.00	22,753.48	0.00	9,101.39	13,652.09	9,101.39	13,652.09
21 Oct 05	21 Oct 05	Mark-to-Markets EUR	0.00	9,368.75	0.00	3,747.50	5,621.25	3,747.50	5,621.25
22 Apr 05	22 Apr 05	Mark-to-Markets EUR	0.00	9,752.72	0.00	3,901.09	5,851.63	3,901.09	5,851.63

◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Mark-to-Markets												
Futures												
Futures												
Euro												
09 Mar 05	Mark-to-Markets	EUR		0.00	-17,776.20	0.00	-7,110.48		-10,665.72	0.00	-7,110.48	-10,665.72
09 Mar 05												
06 Jul 05	Mark-to-Markets	EUR		0.00	-1,416.99	0.00	-566.80		-850.19	0.00	-566.80	-850.19
06 Jul 05												
09 Sep 05	Mark-to-Markets	EUR		0.00	3,376.19	0.00	1,350.48		2,025.71	0.00	1,350.48	2,025.71
09 Sep 05												
07 Mar 05	Mark-to-Markets	EUR		0.00	10,489.64	0.00	4,195.86		6,293.78	0.00	4,195.86	6,293.78
07 Mar 05												
10 Oct 05	Mark-to-Markets	EUR		0.00	617.89	0.00	247.16		370.73	0.00	247.16	370.73
10 Oct 05												
13 Jul 05	Mark-to-Markets	EUR		0.00	-3,316.26	0.00	-1,327.30		-1,990.96	0.00	-1,327.30	-1,990.96
13 Jul 05												
18 Aug 05	Mark-to-Markets	EUR		0.00	7,451.48	0.00	2,980.59		4,470.89	0.00	2,980.59	4,470.89
18 Aug 05												
17 May 05	Mark-to-Markets	EUR		0.00	1,565.06	0.00	626.02		939.04	0.00	626.02	939.04
17 May 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
Euro									
23 May 05		Mark-to-Markets EUR	0.00	14,778.59	0.00	5,911.44	8,867.15	5,911.44	8,867.15
23 May 05									
26 Sep 05		Mark-to-Markets EUR	0.00	-12,925.89	0.00	-5,170.36	-7,755.53	-5,170.36	-7,755.53
26 Sep 05									
05 May 05		Mark-to-Markets EUR	0.00	8,835.65	0.00	3,534.26	5,301.39	3,534.26	5,301.39
05 May 05									
31 Oct 05		Mark-to-Markets EUR	0.00	2,879.91	0.00	1,151.96	1,727.95	1,151.96	1,727.95
31 Oct 05									
24 Jan 05		Mark-to-Markets EUR	0.00	6,083.29	0.00	2,433.32	3,649.97	2,433.32	3,649.97
24 Jan 05									
06 Jan 05		Mark-to-Markets EUR	0.00	7,594.15	0.00	3,037.66	4,556.49	3,037.66	4,556.49
06 Jan 05									
14 Jun 05		Mark-to-Markets EUR	0.00	-6,933.59	0.00	-2,773.44	-4,160.15	-2,773.44	-4,160.15
14 Jun 05									
24 Oct 05		Mark-to-Markets EUR	0.00	-3,472.47	0.00	-1,388.99	-2,083.48	-1,388.99	-2,083.48
24 Oct 05									

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Mark-to-Markets</i>							
Futures							
Futures							
Euro							
16 May 05	Mark-to-Markets EUR	0 00	784 08	0 00	0 00	313 63	470 45
16 May 05							
01 Dec 05	Mark-to-Markets EUR	0 00	5,812 22	0 00	0 00	2,324 89	3,487 33
01 Dec 05							
29 Nov 05	Mark-to-Markets EUR	0 00	-8,019 58	0 00	0 00	-3,207 83	-4,811 75
29 Nov 05							
08 Mar 05	Mark-to-Markets EUR	0 00	-17,569 74	0 00	0 00	-7,027 90	-10,541 84
08 Mar 05							
15 Nov 05	Mark-to-Markets EUR	0 00	9,548 42	0 00	0 00	3,819 37	5,729 05
15 Nov 05							
01 Jun 05	Mark-to-Markets EUR	0 00	15,014 56	0 00	0 00	6,005 82	9,008 74
01 Jun 05							
23 Jun 05	Mark-to-Markets EUR	0 00	-3,506 29	0 00	0 00	-1,402 52	-2,103 77
23 Jun 05							
18 Jan 05	Mark-to-Markets EUR	0 00	471 00	0 00	0 00	188 40	282 60
18 Jan 05							

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	Total
Mark-to-Markets										
Futures										
Futures										
Euro										
21 Jul 05	21 Jul 05	Mark-to-Markets EUR	0.00	-204.22	0.00	-81.69	-122.53	0.00	0.00	-122.53
04 Apr 05	04 Apr 05	Mark-to-Markets EUR	0.00	11,249.71	0.00	4,499.88	6,749.83	0.00	0.00	6,749.83
05 Jul 05	05 Jul 05	Mark-to-Markets EUR	0.00	-8,501.24	0.00	-3,400.50	-5,100.74	0.00	0.00	-5,100.74
14 Apr 05	14 Apr 05	Mark-to-Markets EUR	0.00	-4,797.86	0.00	-1,919.14	-2,878.72	0.00	0.00	-2,878.72
13 Oct 05	13 Oct 05	Mark-to-Markets EUR	0.00	-10,224.22	0.00	-4,089.69	-6,134.53	0.00	0.00	-6,134.53
28 Jul 05	28 Jul 05	Mark-to-Markets EUR	0.00	-613.96	0.00	-245.58	-368.38	0.00	0.00	-368.38
30 Aug 05	30 Aug 05	Mark-to-Markets EUR	0.00	-805.84	0.00	-322.34	-483.50	0.00	0.00	-483.50
16 Jun 05	16 Jun 05	Mark-to-Markets EUR	0.00	5,425.05	0.00	2,170.02	3,255.03	0.00	0.00	3,255.03

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>													
Futures													
Futures													
Euro													
10 Aug 05	Mark-to-Markets	EUR		0.00	5,876.93	0.00	2,350.77	3,526.16	3,526.16	0.00	2,350.77	3,526.16	3,526.16
10 Jun 05	Mark-to-Markets	EUR		0.00	-4,681.92	0.00	-1,872.77	-2,809.15	-2,809.15	0.00	-1,872.77	-2,809.15	-2,809.15
25 Feb 05	Mark-to-Markets	EUR		0.00	8,780.72	0.00	3,512.29	5,268.43	5,268.43	0.00	3,512.29	5,268.43	5,268.43
09 Nov 05	Mark-to-Markets	EUR		0.00	-10,394.51	0.00	-4,157.80	-6,236.71	-6,236.71	0.00	-4,157.80	-6,236.71	-6,236.71
07 Nov 05	Mark-to-Markets	EUR		0.00	-1,606.63	0.00	-642.65	-963.98	-963.98	0.00	-642.65	-963.98	-963.98
25 Jul 05	Mark-to-Markets	EUR		0.00	2,471.35	0.00	988.54	1,482.81	1,482.81	0.00	988.54	1,482.81	1,482.81
18 Mar 05	Mark-to-Markets	EUR		0.00	-5,779.94	0.00	-2,311.98	-3,467.96	-3,467.96	0.00	-2,311.98	-3,467.96	-3,467.96
12 Sep 05	Mark-to-Markets	EUR		0.00	-14,578.63	0.00	-5,831.45	-8,747.18	-8,747.18	0.00	-5,831.45	-8,747.18	-8,747.18

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Value Date	Acquisition Date				Market	Translation	
Mark-to-Markets							
Futures							
Futures							
Euro							
17 Mar 05	Mark-to-Markets EUR	0.00	-6,768.46	0.00	-2,707.38	-4,061.08	-4,061.08
17 Mar 05							
29 Aug 05	Mark-to-Markets EUR	0.00	813.87	0.00	325.55	488.32	488.32
29 Aug 05							
02 Mar 05	Mark-to-Markets EUR	0.00	-7,383.87	0.00	-2,953.55	-4,430.32	-4,430.32
02 Mar 05							
20 Jun 05	Mark-to-Markets EUR	0.00	-391.37	0.00	-156.55	-234.82	-234.82
20 Jun 05							
19 Oct 05	Mark-to-Markets EUR	0.00	3,447.33	0.00	1,378.93	2,068.40	2,068.40
19 Oct 05							
06 Oct 05	Mark-to-Markets EUR	0.00	-1,016.13	0.00	-406.45	-609.68	-609.68
06 Oct 05							
09 Feb 05	Mark-to-Markets EUR	0.00	3,677.61	0.00	1,471.04	2,206.57	2,206.57
09 Feb 05							
18 Nov 05	Mark-to-Markets EUR	0.00	-16,346.74	0.00	-6,538.70	-9,808.04	-9,808.04
18 Nov 05							

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

Euro

01 Sep 05	Mark-to-Markets	EUR	0.00	6,591.99	0.00	3,955.19	2,636.80	0.00	0.00	2,636.80	3,955.19
01 Sep 05											
18 Apr 05	Mark-to-Markets	EUR	0.00	5,210.99	0.00	3,126.59	2,084.40	0.00	0.00	2,084.40	3,126.59
18 Apr 05											
03 Jan 05	Mark-to-Markets	EUR	0.00	20,932.45	0.00	12,559.47	8,372.98	0.00	0.00	8,372.98	12,559.47
03 Jan 05											
10 Mar 05	Mark-to-Markets	EUR	0.00	-4,809.77	0.00	-2,885.86	-1,923.91	0.00	0.00	-1,923.91	-2,885.86
10 Mar 05											
05 Aug 05	Mark-to-Markets	EUR	0.00	-6,939.28	0.00	-4,163.57	-2,775.71	0.00	0.00	-2,775.71	-4,163.57
05 Aug 05											
22 Feb 05	Mark-to-Markets	EUR	0.00	2,352.87	0.00	1,411.72	941.15	0.00	0.00	941.15	1,411.72
22 Feb 05											
10 Jan 05	Mark-to-Markets	EUR	0.00	8,037.25	0.00	4,822.35	3,214.90	0.00	0.00	3,214.90	4,822.35
10 Jan 05											
09 Jun 05	Mark-to-Markets	EUR	0.00	-2,367.07	0.00	-1,420.24	-946.83	0.00	0.00	-946.83	-1,420.24
09 Jun 05											

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

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
Euro													
25 Feb 05	Mark-to-Markets	EUR		0.00	39.87	0.00	15.95		23.92	0.00	15.95		23.92
25 Feb 05													
17 Aug 05	Mark-to-Markets	EUR		0.00	419.10	0.00	167.64		251.46	0.00	167.64		251.46
17 Aug 05													
17 Feb 05	Mark-to-Markets	EUR		0.00	-8,413.95	0.00	-3,365.58		-5,048.37	0.00	-3,365.58		-5,048.37
17 Feb 05													
24 Feb 05	Mark-to-Markets	EUR		0.00	-2,849.79	0.00	-1,139.92		-1,709.87	0.00	-1,139.92		-1,709.87
24 Feb 05													
23 Sep 05	Mark-to-Markets	EUR		0.00	-8,258.94	0.00	-3,303.58		-4,955.36	0.00	-3,303.58		-4,955.36
23 Sep 05													
04 Oct 05	Mark-to-Markets	EUR		0.00	-607.38	0.00	-242.95		-364.43	0.00	-242.95		-364.43
04 Oct 05													
29 Aug 05	Mark-to-Markets	EUR		0.00	369.94	0.00	147.98		221.96	0.00	147.98		221.96
29 Aug 05													
02 Mar 05	Mark-to-Markets	EUR		0.00	-8,966.13	0.00	-3,586.45		-5,379.68	0.00	-3,586.45		-5,379.68
02 Mar 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
Euro													
06 Sep 05	Mark-to-Markets	EUR		0 00	-4,681 17	0 00	-1,872 47		-2,808 70	0 00	-1,872 47	-2,808 70	
06 Sep 05													
04 May 05	Mark-to-Markets	EUR		0 00	-8,789 27	0 00	-3,515 71		-5,273 56	0 00	-3,515 71	-5,273 56	
04 May 05													
11 Aug 05	Mark-to-Markets	EUR		0 00	4,631 24	0 00	1,852 50		2,778 74	0 00	1,852 50	2,778 74	
11 Aug 05													
24 Aug 05	Mark-to-Markets	EUR		0 00	475 93	0 00	190 37		285 56	0 00	190 37	285 56	
24 Aug 05													
19 Jul 05	Mark-to-Markets	EUR		0 00	-2,254 93	0 00	-901 97		-1,352 96	0 00	-901 97	-1,352 96	
19 Jul 05													
18 Feb 05	Mark-to-Markets	EUR		0 00	-44,210 27	0 00	-17,684 11		-26,526 16	0 00	-17,684 11	-26,526 16	
18 Feb 05													
08 Jun 05	Mark-to-Markets	EUR		0 00	13,350 30	0 00	5,340 12		8,010 18	0 00	5,340 12	8,010 18	
08 Jun 05													
22 Jul 05	Mark-to-Markets	EUR		0 00	10,507 60	0 00	4,203 04		6,304 56	0 00	4,203 04	6,304 56	
22 Jul 05													

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

Total Euro 194,142.31 0.00 77,656.92 116,485.39 0.00 77,656.92 116,485.39 116,485.39

United States dollar

06 Dec 05 Mark-to-Markets USD 0.00 812.50 0.00 0.00 0.00 325.00 487.50 0.00 325.00 487.50

23 Sep 05 Mark-to-Markets USD 0.00 -5,062.50 0.00 -2,025.00 0.00 -3,037.50 -2,025.00 0.00 -3,037.50

20 Oct 05 Mark-to-Markets USD 0.00 375.00 0.00 150.00 0.00 225.00 150.00 0.00 225.00

29 Jun 05 Mark-to-Markets USD 0.00 -781.20 0.00 -312.48 0.00 -468.72 -312.48 0.00 -468.72

03 Aug 05 Mark-to-Markets USD 0.00 -2,812.56 0.00 -1,125.02 0.00 -1,687.54 -1,125.02 0.00 -1,687.54

08 Jun 05 Mark-to-Markets USD 0.00 -3,750.00 0.00 -1,500.00 0.00 -2,250.00 -1,500.00 0.00 -2,250.00

21 Sep 05 Mark-to-Markets USD 0.00 7,218.75 0.00 2,887.50 0.00 4,331.25 2,887.50 0.00 4,331.25

27 Sep 05 Mark-to-Markets USD 0.00 -375.00 0.00 -150.00 0.00 -225.00 -150.00 0.00 -225.00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

Market _____ Total _____

Short Term _____ Long Term _____

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

Futures

Futures

United States dollar

30 Mar 05	Mark-to-Markets	USD		0.00	20,390.19	0.00	8,156.08	12,234.11	0.00	8,156.08	12,234.11	
30 Mar 05												
13 Apr 05	Mark-to-Markets	USD		0.00	484.53	0.00	193.81	290.72	0.00	193.81	290.72	
13 Apr 05												
02 Dec 05	Mark-to-Markets	USD		0.00	1,050.00	0.00	420.00	630.00	0.00	420.00	630.00	
02 Dec 05												
12 Aug 05	Mark-to-Markets	USD		0.00	3,281.30	0.00	1,312.52	1,968.78	0.00	1,312.52	1,968.78	
12 Aug 05												
24 Nov 05	Mark-to-Markets	USD		0.00	-8,374.96	0.00	-3,349.98	-5,024.98	0.00	-3,349.98	-5,024.98	
24 Nov 05												
01 Aug 05	Mark-to-Markets	USD		0.00	3,562.56	0.00	1,425.02	2,137.54	0.00	1,425.02	2,137.54	
01 Aug 05												
12 May 05	Mark-to-Markets	USD		0.00	4,843.75	0.00	1,937.50	2,906.25	0.00	1,937.50	2,906.25	
12 May 05												
25 Jul 05	Mark-to-Markets	USD		0.00	-781.20	0.00	-312.48	-468.72	0.00	-312.48	-468.72	
25 Jul 05												

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

25 Jul 05	Mark-to-Markets	USD	0.00	1,687.56	0.00	675.02	1,012.54	0.00	675.02	1,012.54
25 Jul 05										
18 Aug 05	Mark-to-Markets	USD	0.00	7,218.75	0.00	2,887.50	4,331.25	0.00	2,887.50	4,331.25
18 Aug 05										
13 Jan 05	Mark-to-Markets	USD	0.00	875.00	0.00	350.00	525.00	0.00	350.00	525.00
13 Jan 05										
14 Feb 05	Mark-to-Markets	USD	0.00	6,875.00	0.00	2,750.00	4,125.00	0.00	2,750.00	4,125.00
14 Feb 05										
31 Aug 05	Mark-to-Markets	USD	0.00	9,843.75	0.00	3,937.50	5,906.25	0.00	3,937.50	5,906.25
31 Aug 05										
29 Sep 05	Mark-to-Markets	USD	0.00	2,250.00	0.00	900.00	1,350.00	0.00	900.00	1,350.00
29 Sep 05										
07 Jun 05	Mark-to-Markets	USD	0.00	350.00	0.00	140.00	210.00	0.00	140.00	210.00
07 Jun 05										
13 Dec 05	Mark-to-Markets	USD	0.00	437.50	0.00	175.00	262.50	0.00	175.00	262.50
13 Dec 05										

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Cost	Market	Translation	Short Term	Long Term	
Value Date	Acquisition Date		Short Term	Long Term			
Mark-to-Markets							
Futures							
Futures							
United States dollar							
09 Mar 05	Mark-to-Markets USD	0.00	-18,218.64	-27,327.96	-18,218.64	-27,327.96	
09 Mar 05							
31 May 05	Mark-to-Markets USD	0.00	1,125.00	1,687.50	1,125.00	1,687.50	
31 May 05							
19 Oct 05	Mark-to-Markets USD	0.00	-600.00	-900.00	-600.00	-900.00	
19 Oct 05							
09 Aug 05	Mark-to-Markets USD	0.00	625.00	937.50	625.00	937.50	
09 Aug 05							
13 Jan 05	Mark-to-Markets USD	0.00	3,881.20	5,821.79	3,881.20	5,821.79	
13 Jan 05							
09 Sep 05	Mark-to-Markets USD	0.00	1,100.00	1,650.00	1,100.00	1,650.00	
09 Sep 05							
23 Nov 05	Mark-to-Markets USD	0.00	-1,050.00	-1,575.00	-1,050.00	-1,575.00	
23 Nov 05							
28 Feb 05	Mark-to-Markets USD	0.00	-12,375.00	-18,562.50	-12,375.00	-18,562.50	
28 Feb 05							

Northern Trust

*Generated by Northern Trust from reviewed period data on 31 May 06 15:51


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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
28 Dec 05	28 Dec 05	Mark-to-Markets USD	0 00	7,500 00	0 00	3,000 00	4,500 00	3,000 00	4,500 00
15 Nov 05	15 Nov 05	Mark-to-Markets USD	0 00	-3,937 44	0 00	-1,574 98	-2,362 46	-1,574 98	-2,362 46
28 Jun 05	28 Jun 05	Mark-to-Markets USD	0 00	-312 50	0 00	-125 00	-187 50	-125 00	-187 50
03 Jun 05	03 Jun 05	Mark-to-Markets USD	0 00	-390 63	0 00	-156 25	-234 38	-156 25	-234 38
20 Jul 05	20 Jul 05	Mark-to-Markets USD	0 00	7,968 75	0 00	3,187 50	4,781 25	3,187 50	4,781 25
09 Dec 05	09 Dec 05	Mark-to-Markets USD	0 00	-5,500 00	0 00	-2,200 00	-3,300 00	-2,200 00	-3,300 00
25 Feb 05	25 Feb 05	Mark-to-Markets USD	0 00	389 55	0 00	155 82	233 73	155 82	233 73
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0 00	-6,250 00	0 00	-2,500 00	-3,750 00	-2,500 00	-3,750 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Cost	Market	Total	
Value Date	Acquisition Date	Shares/Par	Proceeds	Short Term	Long Term
				Translation	
Mark-to-Markets					
Futures					
Futures					
United States dollar					
26 Oct 05	Mark-to-Markets USD	0 00	6,000 00	2,400 00	3,600 00
26 Oct 05				0 00	3,600 00
07 Jan 05	Mark-to-Markets USD	0 00	-2,953 26	-1,181 30	-1,771 96
07 Jan 05				0 00	-1,771 96
19 Aug 05	Mark-to-Markets USD	0 00	-156 30	-62 52	-93 78
19 Aug 05				0 00	-93 78
20 Jun 05	Mark-to-Markets USD	0 00	-109 37	-43 75	-65 62
20 Jun 05				0 00	-65 62
15 Jul 05	Mark-to-Markets USD	0 00	-937 56	-375 02	-562 54
15 Jul 05				0 00	-562 54
23 Nov 05	Mark-to-Markets USD	0 00	-5,775 00	-2,310 00	-3,465 00
23 Nov 05				0 00	-3,465 00
27 Sep 05	Mark-to-Markets USD	0 00	1,125 00	450 00	675 00
27 Sep 05				0 00	675 00
02 Feb 05	Mark-to-Markets USD	0 00	-1,718 75	-687 50	-1,031 25
02 Feb 05				0 00	-1,031 25

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 BDF04

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Translation	Total
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
17 May 05	17 May 05	Mark-to-Markets USD	0.00	1,250.00	0.00	500.00	750.00	0.00	500.00
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	-787.50	0.00	-315.00	-472.50	0.00	-315.00
29 Aug 05	29 Aug 05	Mark-to-Markets USD	0.00	1,000.00	0.00	400.00	600.00	0.00	400.00
23 Aug 05	23 Aug 05	Mark-to-Markets USD	0.00	843.72	0.00	337.49	506.23	0.00	337.49
12 Aug 05	12 Aug 05	Mark-to-Markets USD	0.00	-6,562.56	0.00	-2,625.02	-3,937.54	0.00	-2,625.02
01 Apr 05	01 Apr 05	Mark-to-Markets USD	0.00	3,656.25	0.00	1,462.50	2,193.75	0.00	1,462.50
23 Nov 05	23 Nov 05	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00
12 Jul 05	12 Jul 05	Mark-to-Markets USD	0.00	3,000.00	0.00	1,200.00	1,800.00	0.00	1,200.00

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

19 May 05	Mark-to-Markets	USD	0.00	-296.88	0.00	-118.75	-178.13	0.00	-118.75	-178.13
18 Jul 05	Mark-to-Markets	USD	0.00	-1,562.50	0.00	-625.00	-937.50	0.00	-625.00	-937.50
28 Sep 05	Mark-to-Markets	USD	0.00	1,187.50	0.00	475.00	712.50	0.00	475.00	712.50
21 Jul 05	Mark-to-Markets	USD	0.00	9,562.56	0.00	3,825.02	5,737.54	0.00	3,825.02	5,737.54
16 Mar 05	Mark-to-Markets	USD	0.00	175.00	0.00	70.00	105.00	0.00	70.00	105.00
08 Jun 05	Mark-to-Markets	USD	0.00	-140.62	0.00	-56.25	-84.37	0.00	-56.25	-84.37
14 Dec 05	Mark-to-Markets	USD	0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00
30 Aug 05	Mark-to-Markets	USD	0.00	-8,437.56	0.00	-3,375.02	-5,062.54	0.00	-3,375.02	-5,062.54

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
		Cost	Proceeds	Shares/Par	
Mark-to-Markets					
Futures					
Futures					
United States dollar					
06 Dec 05	Mark-to-Markets USD	0.00	812.50	0.00	487.50
06 Dec 05					325.00
06 Jul 05	Mark-to-Markets USD	0.00	1,250.00	0.00	750.00
06 Jul 05					500.00
09 Dec 05	Mark-to-Markets USD	0.00	-1,487.50	0.00	-892.50
09 Dec 05					-595.00
02 Nov 05	Mark-to-Markets USD	0.00	-1,749.92	0.00	-1,049.95
02 Nov 05					-699.97
21 Dec 05	Mark-to-Markets USD	0.00	-612.50	0.00	-367.50
21 Dec 05					-245.00
19 Aug 05	Mark-to-Markets USD	0.00	1,312.56	0.00	787.54
19 Aug 05					525.02
04 Nov 05	Mark-to-Markets USD	0.00	-593.75	0.00	-356.25
04 Nov 05					-237.50
22 Sep 05	Mark-to-Markets USD	0.00	1,484.28	0.00	890.57
22 Sep 05					593.71

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
20 May 05	Mark-to-Markets USD	0.00	-2,421.72	0.00	-968.69	-1,453.03	0.00	-968.69	-1,453.03		
20 May 05											
22 Jul 05	Mark-to-Markets USD	0.00	1,875.00	0.00	750.00	1,125.00	0.00	750.00	1,125.00		
22 Jul 05											
14 Dec 05	Mark-to-Markets USD	0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00		
14 Dec 05											
17 Nov 05	Mark-to-Markets USD	0.00	1,718.70	0.00	687.48	1,031.22	0.00	687.48	1,031.22		
17 Nov 05											
01 Jun 05	Mark-to-Markets USD	0.00	5,625.00	0.00	2,250.00	3,375.00	0.00	2,250.00	3,375.00		
01 Jun 05											
12 Apr 05	Mark-to-Markets USD	0.00	18,406.25	0.00	7,362.50	11,043.75	0.00	7,362.50	11,043.75		
12 Apr 05											
24 Aug 05	Mark-to-Markets USD	0.00	102.27	0.00	40.91	61.36	0.00	40.91	61.36		
24 Aug 05											
22 Apr 05	Mark-to-Markets USD	0.00	8,156.25	0.00	3,262.50	4,893.75	0.00	3,262.50	4,893.75		
22 Apr 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>						
Futures						
Futures						
United States dollar						
31 Jan 05	Mark-to-Markets USD	231 32	346 99	0 00	231 32	346 99
31 Jan 05						
27 Jun 05	Mark-to-Markets USD	250 00	375 00	0 00	250 00	375 00
27 Jun 05						
07 Dec 05	Mark-to-Markets USD	-105 00	-157 50	0 00	-105 00	-157 50
07 Dec 05						
21 Nov 05	Mark-to-Markets USD	8 82	13 22	0 00	8 82	13 22
21 Nov 05						
05 Jul 05	Mark-to-Markets USD	-5,175 00	-7,762 50	0 00	-5,175 00	-7,762 50
05 Jul 05						
19 Dec 05	Mark-to-Markets USD	-500 00	-750 00	0 00	-500 00	-750 00
19 Dec 05						
18 Oct 05	Mark-to-Markets USD	475 00	712 50	0 00	475 00	712 50
18 Oct 05						
01 Jun 05	Mark-to-Markets USD	35 92	53 88	0 00	35 92	53 88
01 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
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			

Mark-to-Markets

Futures

Futures

United States dollar

04 May 05	04 May 05	Mark-to-Markets	USD	0.00	525.00	0.00	210.00	315.00	0.00	210.00	315.00
04 Aug 05	04 Aug 05	Mark-to-Markets	USD	0.00	-2,750.00	0.00	-1,100.00	-1,650.00	0.00	-1,100.00	-1,650.00
09 May 05	09 May 05	Mark-to-Markets	USD	0.00	-2,908.25	0.00	-1,162.50	-1,743.75	0.00	-1,162.50	-1,743.75
23 Jun 05	23 Jun 05	Mark-to-Markets	USD	0.00	-93.75	0.00	-37.50	-56.25	0.00	-37.50	-56.25
14 Feb 05	14 Feb 05	Mark-to-Markets	USD	0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00
08 Dec 05	08 Dec 05	Mark-to-Markets	USD	0.00	6,825.00	0.00	2,730.00	4,095.00	0.00	2,730.00	4,095.00
02 Mar 05	02 Mar 05	Mark-to-Markets	USD	0.00	525.00	0.00	210.00	315.00	0.00	210.00	315.00
17 Nov 05	17 Nov 05	Mark-to-Markets	USD	0.00	1,828.08	0.00	731.23	1,096.85	0.00	731.23	1,096.85

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

		Realized gain/loss					
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			Total
Mark-to-Markets							
Futures							
Futures							
United States dollar							
22 Dec 05	Mark-to-Markets USD	0 00	687 50	0 00	0 00	275 00	412 50
22 Dec 05							412 50
16 Sep 05	Mark-to-Markets USD	0 00	4,125 00	0 00	0 00	1,650 00	2,475 00
16 Sep 05							2,475 00
07 Apr 05	Mark-to-Markets USD	0 00	-3,656 57	0 00	0 00	-1,462 63	-2,193 94
07 Apr 05							-2,193 94
29 Aug 05	Mark-to-Markets USD	0 00	3,437 50	0 00	0 00	1,375 00	2,062 50
29 Aug 05							2,062 50
20 Oct 05	Mark-to-Markets USD	0 00	-250 08	0 00	0 00	-100 03	-150 05
20 Oct 05							-150 05
12 Dec 05	Mark-to-Markets USD	0 00	937 50	0 00	0 00	375 00	562 50
12 Dec 05							562 50
05 Dec 05	Mark-to-Markets USD	0 00	-562 50	0 00	0 00	-225 00	-337 50
05 Dec 05							-337 50
15 Sep 05	Mark-to-Markets USD	0 00	-2,000 00	0 00	0 00	-800 00	-1,200 00
15 Sep 05							-1,200 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Shares/Par	Proceeds	Cost			
Mark-to-Markets							
Futures							
Futures							
United States dollar							
29 Nov 05	Mark-to-Markets	USD	0.00	-8,400.00	0.00	-3,360.00	-5,040.00
29 Nov 05							
13 Dec 05	Mark-to-Markets	USD	0.00	437.50	0.00	175.00	262.50
13 Dec 05							
29 Sep 05	Mark-to-Markets	USD	0.00	-2,968.75	0.00	-1,187.50	-1,781.25
29 Sep 05							
08 Jul 05	Mark-to-Markets	USD	0.00	-2,968.70	0.00	-1,187.48	-1,781.22
08 Jul 05							
01 Nov 05	Mark-to-Markets	USD	0.00	-1,484.47	0.00	-593.79	-890.68
01 Nov 05							
30 Nov 05	Mark-to-Markets	USD	0.00	78.12	0.00	31.25	46.87
30 Nov 05							
15 Aug 05	Mark-to-Markets	USD	0.00	-3,437.50	0.00	-1,375.00	-2,062.50
15 Aug 05							
10 Feb 05	Mark-to-Markets	USD	0.00	-700.00	0.00	-280.00	-420.00
10 Feb 05							

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

Realized gain/loss _____

Trade Date	Security Description	Market	Short Term	Long Term	Total
Value Date	Acquisition Date		Short Term	Long Term	Total

Mark-to-Markets

Futures

Futures

United States dollar

Trade Date	Security Description	Market	Short Term	Long Term	Total
Value Date	Acquisition Date		Short Term	Long Term	Total
06 Dec 05	Mark-to-Markets	USD	325 00	487 50	812 50
06 Dec 05			0 00	0 00	0 00
28 Jul 05	Mark-to-Markets	USD	3,987 50	5,981 25	9,968 75
28 Jul 05			0 00	0 00	0 00
26 Sep 05	Mark-to-Markets	USD	1,500 00	2,250 00	3,750 00
26 Sep 05			0 00	0 00	0 00
28 Oct 05	Mark-to-Markets	USD	-475 00	-712 50	-1,187 50
28 Oct 05			0 00	0 00	0 00
22 Dec 05	Mark-to-Markets	USD	-5,500 00	-8,250 00	-13,750 00
22 Dec 05			0 00	0 00	0 00
19 Aug 05	Mark-to-Markets	USD	13 87	20 81	34 68
19 Aug 05			0 00	0 00	0 00
01 Dec 05	Mark-to-Markets	USD	-280 00	-420 00	-700 00
01 Dec 05			0 00	0 00	0 00
17 Aug 05	Mark-to-Markets	USD	1,800 00	2,700 00	4,500 00
17 Aug 05			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	
Value Date	Acquisition Date				Short Term	Long Term	
Mark-to-Markets							
Futures							
Futures							
United States dollar							
08 Jul 05	Mark-to-Markets USD	0.00	-296.87	0.00	-118.75	-178.12	
08 Jul 05					-118.75	-178.12	
21 Nov 05	Mark-to-Markets USD	0.00	-3,375.00	0.00	-1,350.00	-2,025.00	
21 Nov 05					-1,350.00	-2,025.00	
14 Jun 05	Mark-to-Markets USD	0.00	-6,250.00	0.00	-2,500.00	-3,750.00	
14 Jun 05					-2,500.00	-3,750.00	
20 Dec 05	Mark-to-Markets USD	0.00	-3,675.00	0.00	-1,470.00	-2,205.00	
20 Dec 05					-1,470.00	-2,205.00	
23 Feb 05	Mark-to-Markets USD	0.00	3,437.50	0.00	1,375.00	2,062.50	
23 Feb 05					1,375.00	2,062.50	
09 Jun 05	Mark-to-Markets USD	0.00	-171.88	0.00	-68.75	-103.13	
09 Jun 05					-68.75	-103.13	
11 Mar 05	Mark-to-Markets USD	0.00	-875.00	0.00	-350.00	-525.00	
11 Mar 05					-350.00	-525.00	
26 Jul 05	Mark-to-Markets USD	0.00	1,062.50	0.00	425.00	637.50	
26 Jul 05					425.00	637.50	

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
25 Aug 05	25 Aug 05	Mark-to-Markets USD	0.00	656.25	0.00	262.50	393.75	262.50	393.75
15 Dec 05	15 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	-75.00	-112.50
21 Apr 05	21 Apr 05	Mark-to-Markets USD	0.00	-1,400.00	0.00	-560.00	-840.00	-560.00	-840.00
06 May 05	06 May 05	Mark-to-Markets USD	0.00	-25,187.50	0.00	-10,075.00	-15,112.50	-10,075.00	-15,112.50
15 Dec 05	15 Dec 05	Mark-to-Markets USD	0.00	-250.00	0.00	-100.00	-150.00	-100.00	-150.00
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0.00	787.50	0.00	315.00	472.50	315.00	472.50
19 Sep 05	19 Sep 05	Mark-to-Markets USD	0.00	2,375.00	0.00	950.00	1,425.00	950.00	1,425.00
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00	-250.00	0.00	-100.00	-150.00	-100.00	-150.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>													
Futures													
Futures													
United States dollar													
07 Dec 05	Mark-to-Markets	USD		0.00	-262.50	0.00	-105.00		-157.50	0.00	-105.00		-157.50
07 Dec 05													
27 Dec 05	Mark-to-Markets	USD		0.00	625.00	0.00	250.00		375.00	0.00	250.00		375.00
27 Dec 05													
02 May 05	Mark-to-Markets	USD		0.00	312.50	0.00	125.00		187.50	0.00	125.00		187.50
02 May 05													
06 Sep 05	Mark-to-Markets	USD		0.00	-4,156.25	0.00	-1,662.50		-2,493.75	0.00	-1,662.50		-2,493.75
06 Sep 05													
30 Nov 05	Mark-to-Markets	USD		0.00	-700.00	0.00	-280.00		-420.00	0.00	-280.00		-420.00
30 Nov 05													
14 Dec 05	Mark-to-Markets	USD		0.00	256.20	0.00	102.48		153.72	0.00	102.48		153.72
14 Dec 05													
24 Nov 05	Mark-to-Markets	USD		0.00	-234.40	0.00	-93.76		-140.64	0.00	-93.76		-140.64
24 Nov 05													
02 Dec 05	Mark-to-Markets	USD		0.00	-87.50	0.00	-35.00		-52.50	0.00	-35.00		-52.50
02 Dec 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	
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
24 Jan 05	Mark-to-Markets USD	0.00	-350.00	0.00	-140.00		-210.00	0.00	-140.00	-210.00	
24 Jan 05											
06 Apr 05	Mark-to-Markets USD	0.00	350.00	0.00	140.00		210.00	0.00	140.00	210.00	
06 Apr 05											
23 May 05	Mark-to-Markets USD	0.00	3,859.22	0.00	1,543.69		2,315.53	0.00	1,543.69	2,315.53	
23 May 05											
18 Mar 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00		-105.00	0.00	-70.00	-105.00	
18 Mar 05											
04 Jan 05	Mark-to-Markets USD	0.00	-12,656.25	0.00	-5,062.50		-7,593.75	0.00	-5,062.50	-7,593.75	
04 Jan 05											
21 Jul 05	Mark-to-Markets USD	0.00	-22,843.75	0.00	-9,137.50		-13,706.25	0.00	-9,137.50	-13,706.25	
21 Jul 05											
19 Dec 05	Mark-to-Markets USD	0.00	-62.50	0.00	-25.00		-37.50	0.00	-25.00	-37.50	
19 Dec 05											
29 Dec 05	Mark-to-Markets USD	0.00	-612.50	0.00	-245.00		-367.50	0.00	-245.00	-367.50	
29 Dec 05											

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

22 Dec 05	Mark-to-Markets USD	0.00	4,000.00	0.00	1,600.00	2,400.00	0.00	1,600.00	2,400.00
22 Dec 05									
11 Oct 05	Mark-to-Markets USD	0.00	1,312.56	0.00	525.02	787.54	0.00	525.02	787.54
11 Oct 05									
16 Nov 05	Mark-to-Markets USD	0.00	450.00	0.00	180.00	270.00	0.00	180.00	270.00
16 Nov 05									
31 Jan 05	Mark-to-Markets USD	0.00	148.86	0.00	59.54	89.32	0.00	59.54	89.32
31 Jan 05									
14 Dec 05	Mark-to-Markets USD	0.00	7,350.00	0.00	2,940.00	4,410.00	0.00	2,940.00	4,410.00
14 Dec 05									
27 Jan 05	Mark-to-Markets USD	0.00	-350.00	0.00	-140.00	-210.00	0.00	-140.00	-210.00
27 Jan 05									
15 Mar 05	Mark-to-Markets USD	0.00	-525.00	0.00	-210.00	-315.00	0.00	-210.00	-315.00
15 Mar 05									
07 Oct 05	Mark-to-Markets USD	0.00	500.00	0.00	200.00	300.00	0.00	200.00	300.00
07 Oct 05									

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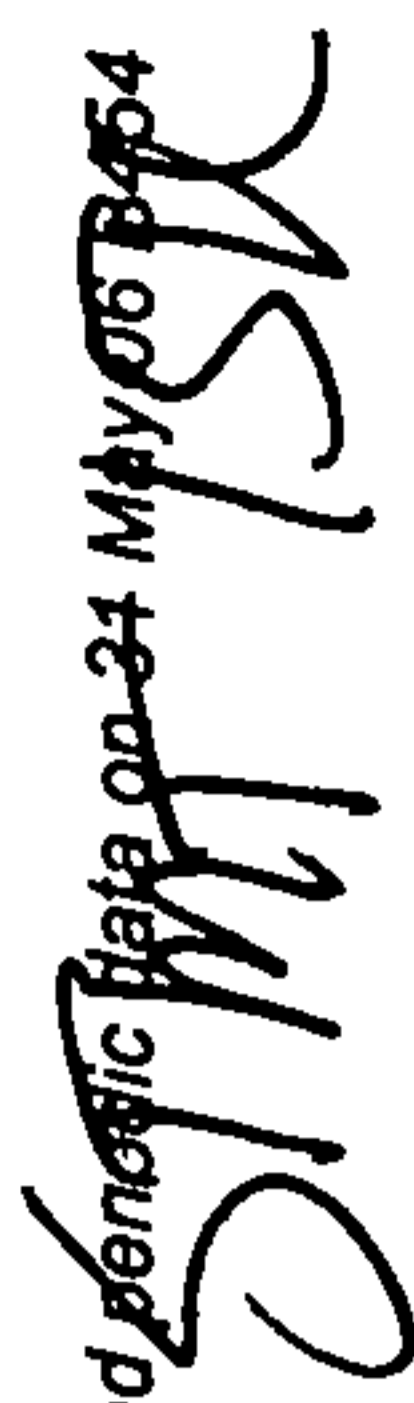
ID #13-7043679

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Translation	Total
<i>Mark-to-Markets</i>									
Futures									
Futures									
United States dollar									
15 Aug 05	15 Aug 05	Mark-to-Markets USD	0.00	-1,562.50	0.00	-625.00	-937.50	0.00	-625.00
23 Dec 05	23 Dec 05	Mark-to-Markets USD	0.00	687.50	0.00	275.00	412.50	0.00	275.00
31 May 05	31 May 05	Mark-to-Markets USD	0.00	87.50	0.00	35.00	52.50	0.00	35.00
05 Aug 05	05 Aug 05	Mark-to-Markets USD	0.00	-3,593.80	0.00	-1,437.52	-2,156.28	0.00	-1,437.52
14 Dec 05	14 Dec 05	Mark-to-Markets USD	0.00	1,662.50	0.00	665.00	997.50	0.00	665.00
30 Nov 05	30 Nov 05	Mark-to-Markets USD	0.00	-1,875.12	0.00	-750.05	-1,125.07	0.00	-750.05
19 Dec 05	19 Dec 05	Mark-to-Markets USD	0.00	-125.00	0.00	-50.00	-75.00	0.00	-50.00
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0.00	262.50	0.00	105.00	157.50	0.00	105.00



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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
21 Mar 05	Mark-to-Markets	USD		0.00	-2,796.89	0.00	-1,118.76		-1,678.13	0.00	-1,118.76		-1,678.13
21 Mar 05													
13 Dec 05	Mark-to-Markets	USD		0.00	703.15	0.00	281.26		421.89	0.00	281.26		421.89
13 Dec 05													
05 Dec 05	Mark-to-Markets	USD		0.00	-1,484.35	0.00	-593.74		-890.61	0.00	-593.74		-890.61
05 Dec 05													
25 May 05	Mark-to-Markets	USD		0.00	-156.20	0.00	-62.48		-93.72	0.00	-62.48		-93.72
25 May 05													
24 Feb 05	Mark-to-Markets	USD		0.00	39.80	0.00	15.92		23.88	0.00	15.92		23.88
24 Feb 05													
06 Dec 05	Mark-to-Markets	USD		0.00	1,137.50	0.00	455.00		682.50	0.00	455.00		682.50
06 Dec 05													
05 Oct 05	Mark-to-Markets	USD		0.00	890.72	0.00	356.29		534.43	0.00	356.29		534.43
05 Oct 05													
01 Dec 05	Mark-to-Markets	USD		0.00	-500.00	0.00	-200.00		-300.00	0.00	-200.00		-300.00
01 Dec 05													

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
12 Sep 05	Mark-to-Markets	USD		0.00	-2,500.00	0.00	-1,000.00	-1,500.00		0.00	-1,000.00	-1,500.00	
12 Sep 05													
14 Dec 05	Mark-to-Markets	USD		0.00	1,125.00	0.00	450.00	675.00		0.00	450.00	675.00	
14 Dec 05													
21 Dec 05	Mark-to-Markets	USD		0.00	-437.50	0.00	-175.00	-262.50		0.00	-175.00	-262.50	
21 Dec 05													
12 Apr 05	Mark-to-Markets	USD		0.00	8,437.50	0.00	3,375.00	5,062.50		0.00	3,375.00	5,062.50	
12 Apr 05													
16 Aug 05	Mark-to-Markets	USD		0.00	4,921.77	0.00	1,968.71	2,953.06		0.00	1,968.71	2,953.06	
16 Aug 05													
11 Oct 05	Mark-to-Markets	USD		0.00	-1,000.00	0.00	-400.00	-600.00		0.00	-400.00	-600.00	
11 Oct 05													
16 Dec 05	Mark-to-Markets	USD		0.00	175.00	0.00	70.00	105.00		0.00	70.00	105.00	
16 Dec 05													
25 May 05	Mark-to-Markets	USD		0.00	-5,000.00	0.00	-2,000.00	-3,000.00		0.00	-2,000.00	-3,000.00	
25 May 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>													
Futures													
Futures													
United States dollar													
01 Jul 05	Mark-to-Markets	USD		0.00	-16,875.00	0.00	-6,750.00	-10,125.00		0.00	-6,750.00	-10,125.00	
01 Jul 05													
22 Nov 05	Mark-to-Markets	USD		0.00	718.74	0.00	287.50	431.24		0.00	287.50	431.24	
22 Nov 05													
08 Sep 05	Mark-to-Markets	USD		0.00	-1,000.00	0.00	-400.00	-600.00		0.00	-400.00	-600.00	
08 Sep 05													
28 Jan 05	Mark-to-Markets	USD		0.00	17,921.69	0.00	7,168.68	10,753.01		0.00	7,168.68	10,753.01	
28 Jan 05													
12 May 05	Mark-to-Markets	USD		0.00	2,500.00	0.00	1,000.00	1,500.00		0.00	1,000.00	1,500.00	
12 May 05													
05 Dec 05	Mark-to-Markets	USD		0.00	-562.50	0.00	-225.00	-337.50		0.00	-225.00	-337.50	
05 Dec 05													
21 Dec 05	Mark-to-Markets	USD		0.00	-700.00	0.00	-280.00	-420.00		0.00	-280.00	-420.00	
21 Dec 05													
28 Feb 05	Mark-to-Markets	USD		0.00	-875.00	0.00	-350.00	-525.00		0.00	-350.00	-525.00	
28 Feb 05													

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term		Short Term	Total
Mark-to-Markets										
Futures										
Futures										
United States dollar										
06 Oct 05	06 Oct 05	Mark-to-Markets USD	0.00	-250.00	0.00	-100.00	-150.00	0.00	-100.00	-150.00
09 Sep 05	09 Sep 05	Mark-to-Markets USD	0.00	593.75	0.00	237.50	356.25	0.00	237.50	356.25
27 Dec 05	27 Dec 05	Mark-to-Markets USD	0.00	875.00	0.00	350.00	525.00	0.00	350.00	525.00
20 Jun 05	20 Jun 05	Mark-to-Markets USD	0.00	-3,125.00	0.00	-1,250.00	-1,875.00	0.00	-1,250.00	-1,875.00
11 Jul 05	11 Jul 05	Mark-to-Markets USD	0.00	-15.63	0.00	-6.25	-9.38	0.00	-6.25	-9.38
08 Aug 05	08 Aug 05	Mark-to-Markets USD	0.00	1,875.00	0.00	750.00	1,125.00	0.00	750.00	1,125.00
10 May 05	10 May 05	Mark-to-Markets USD	0.00	14,046.72	0.00	5,618.69	8,428.03	0.00	5,618.69	8,428.03
29 Apr 05	29 Apr 05	Mark-to-Markets USD	0.00	-1,875.00	0.00	-750.00	-1,125.00	0.00	-750.00	-1,125.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Mark-to-Markets							
Futures							
Futures							
United States dollar							
22 Apr 05	Mark-to-Markets USD	0 00	175 00	0 00	0 00	70 00	105 00
22 Apr 05							
30 Nov 05	Mark-to-Markets USD	0 00	-500 00	0 00	0 00	-200 00	-300 00
30 Nov 05							
03 May 05	Mark-to-Markets USD	0 00	-3,875 00	0 00	0 00	-1,550 00	-2,325 00
03 May 05							
12 Dec 05	Mark-to-Markets USD	0 00	-175 00	0 00	0 00	-70 00	-105 00
12 Dec 05							
14 Sep 05	Mark-to-Markets USD	0 00	-2,000 00	0 00	0 00	-800 00	-1,200 00
14 Sep 05							
01 Sep 05	Mark-to-Markets USD	0 00	3,000 00	0 00	0 00	1,200 00	1,800 00
01 Sep 05							
27 Sep 05	Mark-to-Markets USD	0 00	-1,187 50	0 00	0 00	-475 00	-712 50
27 Sep 05							
07 Jun 05	Mark-to-Markets USD	0 00	171 87	0 00	0 00	68 75	103 12
07 Jun 05							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
27 Jul 05	Mark-to-Markets	USD		0.00	-2,625.00	0.00	-1,050.00	-1,575.00	0.00	-1,050.00	-1,575.00	-1,575.00
27 Jul 05												
09 Dec 05	Mark-to-Markets	USD		0.00	-1,487.50	0.00	-595.00	-892.50	0.00	-595.00	-892.50	-892.50
09 Dec 05												
31 Mar 05	Mark-to-Markets	USD		0.00	88.11	0.00	35.24	52.87	0.00	35.24	52.87	52.87
31 Mar 05												
16 Nov 05	Mark-to-Markets	USD		0.00	93.78	0.00	37.51	56.27	0.00	37.51	56.27	56.27
16 Nov 05												
27 Oct 05	Mark-to-Markets	USD		0.00	1,749.92	0.00	699.97	1,049.95	0.00	699.97	1,049.95	1,049.95
27 Oct 05												
16 Sep 05	Mark-to-Markets	USD		0.00	-4,453.22	0.00	-1,781.29	-2,671.93	0.00	-1,781.29	-2,671.93	-2,671.93
16 Sep 05												
21 Dec 05	Mark-to-Markets	USD		0.00	-2,000.00	0.00	-800.00	-1,200.00	0.00	-800.00	-1,200.00	-1,200.00
21 Dec 05												
09 Dec 05	Mark-to-Markets	USD		0.00	-7,875.00	0.00	-3,150.00	-4,725.00	0.00	-3,150.00	-4,725.00	-4,725.00
09 Dec 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
11 Mar 05	Mark-to-Markets	USD		0.00	-34,000.00	0.00	-13,600.00	-20,400.00		0.00	-13,600.00	-20,400.00	-20,400.00
11 Mar 05													
13 Jun 05	Mark-to-Markets	USD		0.00	-5,312.50	0.00	-2,125.00	-3,187.50		0.00	-2,125.00	-3,187.50	-3,187.50
13 Jun 05													
12 Dec 05	Mark-to-Markets	USD		0.00	-262.50	0.00	-105.00	-157.50		0.00	-105.00	-157.50	-157.50
12 Dec 05													
23 Dec 05	Mark-to-Markets	USD		0.00	4,000.00	0.00	1,600.00	2,400.00		0.00	1,600.00	2,400.00	2,400.00
23 Dec 05													
20 Dec 05	Mark-to-Markets	USD		0.00	-787.50	0.00	-315.00	-472.50		0.00	-315.00	-472.50	-472.50
20 Dec 05													
25 Aug 05	Mark-to-Markets	USD		0.00	76.20	0.00	31.28	46.92		0.00	31.28	46.92	46.92
25 Aug 05													
07 Dec 05	Mark-to-Markets	USD		0.00	-1,000.00	0.00	-400.00	-600.00		0.00	-400.00	-600.00	-600.00
07 Dec 05													
11 Mar 05	Mark-to-Markets	USD		0.00	64.48	0.00	25.79	38.69		0.00	25.79	38.69	38.69
11 Mar 05													

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

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
29 Mar 05	Mark-to-Markets USD	9,787 50	14,681 25	0 00	9,787 50 14,681 25
29 Mar 05		0 00	0 00	0 00	0 00
02 Sep 05	Mark-to-Markets USD	-393 71	-590 56	0 00	-393 71 -590 56
02 Sep 05		0 00	0 00	0 00	0 00
26 Sep 05	Mark-to-Markets USD	-800 00	-1,200 00	0 00	-800 00 -1,200 00
26 Sep 05		0 00	0 00	0 00	0 00
10 Aug 05	Mark-to-Markets USD	62 48	93 72	0 00	62 48 93 72
10 Aug 05		0 00	0 00	0 00	0 00
15 Aug 05	Mark-to-Markets USD	1,050 00	1,575 00	0 00	1,050 00 1,575 00
15 Aug 05		0 00	0 00	0 00	0 00
07 Mar 05	Mark-to-Markets USD	1,375 00	2,062 50	0 00	1,375 00 2,062 50
07 Mar 05		0 00	0 00	0 00	0 00
28 Nov 05	Mark-to-Markets USD	400 00	600 00	0 00	400 00 600 00
28 Nov 05		0 00	0 00	0 00	0 00
03 May 05	Mark-to-Markets USD	-70 00	-105 00	0 00	-70 00 -105 00
03 May 05		0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

04 Mar 05	Mark-to-Markets	USD		0.00	23,202.85	0.00	9,281.14	13,921.71	0.00	9,281.14	13,921.71	
04 Mar 05												
15 Jun 05	Mark-to-Markets	USD		0.00	1,250.00	0.00	500.00	750.00	0.00	500.00	750.00	
15 Jun 05												
03 Nov 05	Mark-to-Markets	USD		0.00	-3,562.50	0.00	-1,425.00	-2,137.50	0.00	-1,425.00	-2,137.50	
03 Nov 05												
15 Apr 05	Mark-to-Markets	USD		0.00	9,281.25	0.00	3,712.50	5,568.75	0.00	3,712.50	5,568.75	
15 Apr 05												
25 Jul 05	Mark-to-Markets	USD		0.00	-4,250.00	0.00	-1,700.00	-2,550.00	0.00	-1,700.00	-2,550.00	
25 Jul 05												
02 Aug 05	Mark-to-Markets	USD		0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00	
02 Aug 05												
01 Dec 05	Mark-to-Markets	USD		0.00	-4,200.00	0.00	-1,680.00	-2,520.00	0.00	-1,680.00	-2,520.00	
01 Dec 05												
31 May 05	Mark-to-Markets	USD		0.00	1,750.00	0.00	700.00	1,050.00	0.00	700.00	1,050.00	
31 May 05												

Northern Trust

*Generated by Northern Trust from reviewed periodic data

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

Trade Date		Security Description	Realized gain/loss		Market		Total		
Value Date	Acquisition Date		Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
02 Dec 05	02 Dec 05	Mark-to-Markets USD	0.00	-62.50	0.00	-25.00	-37.50	0.00	-25.00
19 May 05	19 May 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00	-781.25	0.00	-312.50	-468.75	0.00	-312.50
01 Jul 05	01 Jul 05	Mark-to-Markets USD	0.00	-4,531.30	0.00	-1,812.52	-2,718.78	0.00	-1,812.52
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0.00	62.50	0.00	25.00	37.50	0.00	25.00
24 May 05	24 May 05	Mark-to-Markets USD	0.00	87.50	0.00	35.00	52.50	0.00	35.00
21 Oct 05	21 Oct 05	Mark-to-Markets USD	0.00	4,250.08	0.00	1,700.03	2,550.05	0.00	1,700.03
21 Sep 05	21 Sep 05	Mark-to-Markets USD	0.00	2,500.00	0.00	1,000.00	1,500.00	0.00	1,000.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Total
Value Date	Acquisition Date				Short Term	Long Term	Short Term
Mark-to-Markets							
Futures							
Futures							
United States dollar							
26 Jul 05	Mark-to-Markets USD	0 00	-328 23	0 00	-131 29	-196 94	-131 29
28 Jul 05							-196 94
04 Feb 05	Mark-to-Markets USD	0 00	34,375 00	0 00	13,750 00	20,625 00	13,750 00
04 Feb 05							20,625 00
23 Mar 05	Mark-to-Markets USD	0 00	0 44	0 00	0 18	0 26	0 18
23 Mar 05							0 26
05 Jul 05	Mark-to-Markets USD	0 00	-296 87	0 00	-118 75	-178 12	-118 75
05 Jul 05							-178 12
29 Dec 05	Mark-to-Markets USD	0 00	-249 92	0 00	-99 97	-149 95	-99 97
29 Dec 05							-149 95
14 Nov 05	Mark-to-Markets USD	0 00	-3,859 28	0 00	-1,543 71	-2,315 57	-1,543 71
14 Nov 05							-2,315 57
25 Nov 05	Mark-to-Markets USD	0 00	1,625 08	0 00	650 03	975 05	650 03
25 Nov 05							975 05
17 Jun 05	Mark-to-Markets USD	0 00	-625 00	0 00	-250 00	-375 00	-250 00
17 Jun 05							-375 00

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

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Translation	Long Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
25 May 05	Mark-to-Markets USD	0.00	8.00	0.00	4.80
25 May 05					4.80
31 Oct 05	Mark-to-Markets USD	0.00	296.97	0.00	178.18
31 Oct 05					178.18
04 May 05	Mark-to-Markets USD	0.00	-1,875.00	0.00	-1,125.00
04 May 05					-1,125.00
01 Apr 05	Mark-to-Markets USD	0.00	1,225.00	0.00	735.00
01 Apr 05					735.00
13 Apr 05	Mark-to-Markets USD	0.00	875.00	0.00	525.00
13 Apr 05					525.00
10 Jan 05	Mark-to-Markets USD	0.00	422.01	0.00	253.21
10 Jan 05					253.21
02 Nov 05	Mark-to-Markets USD	0.00	2,812.56	0.00	1,687.54
02 Nov 05					1,687.54
28 Dec 05	Mark-to-Markets USD	0.00	-437.50	0.00	-262.50
28 Dec 05					-262.50

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

30 Jun 05	Mark-to-Markets	USD	0.00	8,906.25	0.00	3,562.50	5,343.75	5,343.75
30 Jun 05								
24 Aug 05	Mark-to-Markets	USD	0.00	-2,296.98	0.00	-918.79	-1,378.19	-1,378.19
24 Aug 05								
15 Feb 05	Mark-to-Markets	USD	0.00	-8,593.75	0.00	-3,437.50	-5,156.25	-5,156.25
15 Feb 05								
13 Dec 05	Mark-to-Markets	USD	0.00	437.50	0.00	175.00	262.50	262.50
13 Dec 05								
08 Feb 05	Mark-to-Markets	USD	0.00	3,437.50	0.00	1,375.00	2,062.50	2,062.50
08 Feb 05								
29 Aug 05	Mark-to-Markets	USD	0.00	-1,687.44	0.00	-674.98	-1,012.46	-1,012.46
29 Aug 05								
07 Dec 05	Mark-to-Markets	USD	0.00	2,812.50	0.00	1,125.00	1,687.50	1,687.50
07 Dec 05								
23 Aug 05	Mark-to-Markets	USD	0.00	3,093.75	0.00	1,237.50	1,856.25	1,856.25
23 Aug 05								

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market			Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Total	Short Term	Long Term	Total
Mark-to-Markets											
Futures											
Futures											
United States dollar											
22 Jun 05		Mark-to-Markets USD	0.00	500.00	0.00	200.00	300.00		0.00	0.00	0.00
22 Jun 05											300.00
14 Jul 05		Mark-to-Markets USD	0.00	1,687.56	0.00	675.02	1,012.54		0.00	0.00	675.02
14 Jul 05											1,012.54
01 Dec 05		Mark-to-Markets USD	0.00	-500.00	0.00	-200.00	-300.00		0.00	0.00	-300.00
01 Dec 05											
02 Dec 05		Mark-to-Markets USD	0.00	500.00	0.00	200.00	300.00		0.00	0.00	200.00
02 Dec 05											300.00
15 Nov 05		Mark-to-Markets USD	0.00	2,749.92	0.00	1,099.97	1,649.95		0.00	0.00	1,099.97
15 Nov 05											1,649.95
05 Sep 05		Mark-to-Markets USD	0.00	24.66	0.00	9.86	14.80		0.00	0.00	9.86
05 Sep 05											14.80
29 Dec 05		Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00		0.00	0.00	-225.00
29 Dec 05											
15 Sep 05		Mark-to-Markets USD	0.00	-7,218.75	0.00	-2,887.50	-4,331.25		0.00	0.00	-2,887.50
15 Sep 05											-4,331.25

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Translation	Short Term	Long Term	Total
Mark-to-Markets											
Futures											
Futures											
United States dollar											
19 Dec 05	Mark-to-Markets	USD		0 00	-262 50	0 00	-105 00	0 00	-105 00	-157 50	-157 50
19 Dec 05											
19 Oct 05	Mark-to-Markets	USD		0 00	1,000 00	0 00	400 00	0 00	400 00	600 00	600 00
19 Oct 05											
19 Dec 05	Mark-to-Markets	USD		0 00	-250 08	0 00	-100 03	0 00	-100 03	-150 05	-150 05
19 Dec 05											
08 Nov 05	Mark-to-Markets	USD		0 00	5,640 53	0 00	2,256 21	0 00	2,256 21	3,384 32	3,384 32
08 Nov 05											
27 May 05	Mark-to-Markets	USD		0 00	-87 50	0 00	-35 00	0 00	-35 00	-52 50	-52 50
27 May 05											
17 Oct 05	Mark-to-Markets	USD		0 00	-296 78	0 00	-118 71	0 00	-118 71	-178 07	-178 07
17 Oct 05											
04 Oct 05	Mark-to-Markets	USD		0 00	296 78	0 00	118 71	0 00	118 71	178 07	178 07
04 Oct 05											
08 Jun 05	Mark-to-Markets	USD		0 00	-1,625 04	0 00	-650 02	0 00	-650 02	-975 02	-975 02
08 Jun 05											

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

		Realized gain/loss			
Trade Date	Security Description	Cost	Market	Total	
Value Date	Acquisition Date	Shares/Par	Proceeds	Short Term	Long Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
15 Dec 05	Mark-to-Markets USD	0.00	3,125.00	1,250.00	1,875.00
15 Dec 05				0.00	0.00
18 Nov 05	Mark-to-Markets USD	0.00	-375.00	-150.00	-225.00
18 Nov 05				0.00	0.00
11 Jan 05	Mark-to-Markets USD	0.00	-350.00	-140.00	-210.00
11 Jan 05				0.00	0.00
30 Dec 05	Mark-to-Markets USD	0.00	-750.08	-300.03	-450.05
30 Dec 05				0.00	0.00
05 May 05	Mark-to-Markets USD	0.00	7,750.00	3,100.00	4,650.00
05 May 05				0.00	0.00
16 Nov 05	Mark-to-Markets USD	0.00	5,359.47	2,143.79	3,215.68
16 Nov 05				0.00	0.00
15 Dec 05	Mark-to-Markets USD	0.00	-1,000.00	-400.00	-600.00
15 Dec 05				0.00	0.00
17 Nov 05	Mark-to-Markets USD	0.00	-2,437.44	-974.98	-1,462.46
17 Nov 05				0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

21 Apr 05	21 Apr 05	Mark-to-Markets USD	-7,593 75	0 00	0 00	-3,037 50	-4,556 25	-3,037 50	-4,556 25	
26 May 05	26 May 05	Mark-to-Markets USD	-1,546 83	0 00	0 00	-618 73	-928 10	-618 73	-928 10	
25 Nov 05	25 Nov 05	Mark-to-Markets USD	1,125 00	0 00	0 00	450 00	675 00	450 00	675 00	
12 Dec 05	12 Dec 05	Mark-to-Markets USD	-187 50	0 00	0 00	-75 00	-112 50	-75 00	-112 50	
03 Jun 05	03 Jun 05	Mark-to-Markets USD	-9,375 00	0 00	0 00	-3,750 00	-5,625 00	-3,750 00	-5,625 00	
14 Dec 05	14 Dec 05	Mark-to-Markets USD	5,249 92	0 00	0 00	2,099 97	3,149 95	2,099 97	3,149 95	
26 Aug 05	26 Aug 05	Mark-to-Markets USD	-4,921 77	0 00	0 00	-1,968 71	-2,953 06	-1,968 71	-2,953 06	
13 Oct 05	13 Oct 05	Mark-to-Markets USD	-2,000 00	0 00	0 00	-800 00	-1,200 00	-800 00	-1,200 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
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
21 Nov 05	Mark-to-Markets USD	0 00	337 50	0 00	135 00	202 50	0 00	0 00	135 00	202 50	202 50
21 Nov 05											
13 Oct 05	Mark-to-Markets USD	0 00	-1,500 00	0 00	-600 00	-900 00	0 00	0 00	-600 00	-900 00	-900 00
13 Oct 05											
30 Dec 05	Mark-to-Markets USD	0 00	-262 50	0 00	-105 00	-157 50	0 00	0 00	-105 00	-157 50	-157 50
30 Dec 05											
13 Dec 05	Mark-to-Markets USD	0 00	3,675 00	0 00	1,470 00	2,205 00	0 00	0 00	1,470 00	2,205 00	2,205 00
13 Dec 05											
28 Nov 05	Mark-to-Markets USD	0 00	703 10	0 00	281 24	421 86	0 00	0 00	281 24	421 86	421 86
28 Nov 05											
07 Oct 05	Mark-to-Markets USD	0 00	296 78	0 00	118 71	178 07	0 00	0 00	118 71	178 07	178 07
07 Oct 05											
05 Jan 05	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	0 00	-70 00	-105 00	-105 00
05 Jan 05											
06 Dec 05	Mark-to-Markets USD	0 00	1,137 50	0 00	455 00	682 50	0 00	0 00	455 00	682 50	682 50
06 Dec 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
07 Dec 05	Mark-to-Markets	USD		0.00	-187.50	0.00	-75.00	-112.50	0.00	-75.00	-112.50	-112.50
07 Dec 05												
25 Nov 05	Mark-to-Markets	USD		0.00	21.87	0.00	8.75	13.12	0.00	8.75	13.12	13.12
25 Nov 05												
02 Jun 05	Mark-to-Markets	USD		0.00	3,750.00	0.00	1,500.00	2,250.00	0.00	1,500.00	2,250.00	2,250.00
02 Jun 05												
18 Aug 05	Mark-to-Markets	USD		0.00	-7,500.00	0.00	-3,000.00	-4,500.00	0.00	-3,000.00	-4,500.00	-4,500.00
18 Aug 05												
24 Nov 05	Mark-to-Markets	USD		0.00	24.85	0.00	9.94	14.91	0.00	9.94	14.91	14.91
24 Nov 05												
28 Jul 05	Mark-to-Markets	USD		0.00	4,265.73	0.00	1,706.29	2,559.44	0.00	1,706.29	2,559.44	2,559.44
28 Jul 05												
12 Oct 05	Mark-to-Markets	USD		0.00	-3,125.00	0.00	-1,250.00	-1,875.00	0.00	-1,250.00	-1,875.00	-1,875.00
12 Oct 05												
20 May 05	Mark-to-Markets	USD		0.00	-109.37	0.00	-43.75	-65.62	0.00	-43.75	-65.62	-65.62
20 May 05												

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

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
18 Jan 05	Mark-to-Markets USD	0 00	-210 00	0 00	-140 00	-210 00
18 Jan 05						
23 Aug 05	Mark-to-Markets USD	0 00	1,575 00	0 00	1,050 00	1,575 00
23 Aug 05						
05 May 05	Mark-to-Markets USD	0 00	1,500 00	0 00	1,000 00	1,500 00
05 May 05						
02 Dec 05	Mark-to-Markets USD	0 00	-37 50	0 00	-25 00	-37 50
02 Dec 05						
09 May 05	Mark-to-Markets USD	0 00	187 50	0 00	125 00	187 50
09 May 05						
15 Jul 05	Mark-to-Markets USD	0 00	1,912 50	0 00	1,275 00	1,912 50
15 Jul 05						
22 Jul 05	Mark-to-Markets USD	0 00	7,012 50	0 00	4,675 00	7,012 50
22 Jul 05						
28 Apr 05	Mark-to-Markets USD	0 00	4,125 00	0 00	2,750 00	4,125 00
28 Apr 05						

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
20 Dec 05	Mark-to-Markets	USD		0.00	-625.00	0.00	-250.00	-375.00	0.00	-250.00	-375.00	-375.00
20 Dec 05												
06 Dec 05	Mark-to-Markets	USD		0.00	-8,437.50	0.00	-3,375.00	-5,062.50	0.00	-3,375.00	-5,062.50	-5,062.50
06 Dec 05												
14 Jul 05	Mark-to-Markets	USD		0.00	-3,187.50	0.00	-1,275.00	-1,912.50	0.00	-1,275.00	-1,912.50	-1,912.50
14 Jul 05												
30 Sep 05	Mark-to-Markets	USD		0.00	-4,750.00	0.00	-1,900.00	-2,850.00	0.00	-1,900.00	-2,850.00	-2,850.00
30 Sep 05												
14 Sep 05	Mark-to-Markets	USD		0.00	-2,375.00	0.00	-950.00	-1,425.00	0.00	-950.00	-1,425.00	-1,425.00
14 Sep 05												
30 Nov 05	Mark-to-Markets	USD		0.00	-612.50	0.00	-245.00	-367.50	0.00	-245.00	-367.50	-367.50
30 Nov 05												
06 Jun 05	Mark-to-Markets	USD		0.00	1,250.00	0.00	500.00	750.00	0.00	500.00	750.00	750.00
06 Jun 05												
31 Aug 05	Mark-to-Markets	USD		0.00	7,500.00	0.00	3,000.00	4,500.00	0.00	3,000.00	4,500.00	4,500.00
31 Aug 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
06 Apr 05	Mark-to-Markets USD	0.00	1,687.50	0.00	675.00	1,012.50
18 May 05	Mark-to-Markets USD	0.00	11,140.47	0.00	4,456.19	6,684.28
28 Dec 05	Mark-to-Markets USD	0.00	-562.50	0.00	-225.00	-337.50
13 Dec 05	Mark-to-Markets USD	0.00	612.50	0.00	245.00	367.50
25 Aug 05	Mark-to-Markets USD	0.00	-1,125.00	0.00	-450.00	-675.00
06 Jun 05	Mark-to-Markets USD	0.00	15.63	0.00	6.25	9.38
24 May 05	Mark-to-Markets USD	0.00	4,687.50	0.00	1,875.00	2,812.50
10 Jun 05	Mark-to-Markets USD	0.00	-5,000.00	0.00	-2,000.00	-3,000.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
<i>Mark-to-Markets</i>													
Futures													
Futures													
United States dollar													
16 Nov 05	Mark-to-Markets	USD		0.00	140.67	0.00	56.27	84.40	84.40	0.00	56.27	84.40	84.40
25 Aug 05	Mark-to-Markets	USD		0.00	-281.30	0.00	-112.52	-168.78	-168.78	0.00	-112.52	-168.78	-168.78
12 Jan 05	Mark-to-Markets	USD		0.00	1,687.50	0.00	675.00	1,012.50	1,012.50	0.00	675.00	1,012.50	1,012.50
03 Oct 05	Mark-to-Markets	USD		0.00	-4,156.25	0.00	-1,662.50	-2,493.75	-2,493.75	0.00	-1,662.50	-2,493.75	-2,493.75
21 Nov 05	Mark-to-Markets	USD		0.00	968.76	0.00	387.50	581.26	581.26	0.00	387.50	581.26	581.26
21 Sep 05	Mark-to-Markets	USD		0.00	-4,687.56	0.00	-1,875.02	-2,812.54	-2,812.54	0.00	-1,875.02	-2,812.54	-2,812.54
20 Jul 05	Mark-to-Markets	USD		0.00	-1,687.56	0.00	-675.02	-1,012.54	-1,012.54	0.00	-675.02	-1,012.54	-1,012.54
28 Jun 05	Mark-to-Markets	USD		0.00	-3,125.00	0.00	-1,250.00	-1,875.00	-1,875.00	0.00	-1,250.00	-1,875.00	-1,875.00

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		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
20 Jan 05	Mark-to-Markets USD	1,687 50	2,531 25	0 00	1,687 50	2,531 25
20 Jan 05						
28 Dec 05	Mark-to-Markets USD	-5,775 17	-8,662 75	0 00	-5,775 17	-8,662 75
28 Dec 05						
16 Feb 05	Mark-to-Markets USD	-9,968 64	-14,952 96	0 00	-9,968 64	-14,952 96
16 Feb 05						
20 Jun 05	Mark-to-Markets USD	-437 48	-656 22	0 00	-437 48	-656 22
20 Jun 05						
07 Dec 05	Mark-to-Markets USD	-250 00	-375 00	0 00	-250 00	-375 00
07 Dec 05						
28 Apr 05	Mark-to-Markets USD	5,812 50	8,718 75	0 00	5,812 50	8,718 75
28 Apr 05						
20 Jul 05	Mark-to-Markets USD	1,518 75	2,278 12	0 00	1,518 75	2,278 12
20 Jul 05						
24 May 05	Mark-to-Markets USD	75 00	112 50	0 00	75 00	112 50
24 May 05						

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss						
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Translation	Total	
Value Date	Acquisition Date				Short Term	Long Term	Short Term	Long Term
Mark-to-Markets								
Futures								
Futures								
United States dollar								
28 Jul 05	Mark-to-Markets USD	0.00	-5,812.56	0.00	-2,325.02	-3,487.54	0.00	-2,325.02
28 Jul 05								-3,487.54
01 Nov 05	Mark-to-Markets USD	0.00	1,125.00	0.00	450.00	675.00	0.00	450.00
01 Nov 05								675.00
20 Dec 05	Mark-to-Markets USD	0.00	-687.50	0.00	-275.00	-412.50	0.00	-275.00
20 Dec 05								-412.50
07 Dec 05	Mark-to-Markets USD	0.00	-125.00	0.00	-50.00	-75.00	0.00	-50.00
07 Dec 05								-75.00
22 Jun 05	Mark-to-Markets USD	0.00	11,875.00	0.00	4,750.00	7,125.00	0.00	4,750.00
22 Jun 05								7,125.00
27 Dec 05	Mark-to-Markets USD	0.00	11,812.92	0.00	4,725.17	7,087.75	0.00	4,725.17
27 Dec 05								7,087.75
09 Aug 05	Mark-to-Markets USD	0.00	3,437.50	0.00	1,375.00	2,062.50	0.00	1,375.00
09 Aug 05								2,062.50
28 Sep 05	Mark-to-Markets USD	0.00	1,000.00	0.00	400.00	600.00	0.00	400.00
28 Sep 05								600.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Total
Value Date	Acquisition Date				Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
30 Nov 05	Mark-to-Markets USD	0 00	-546 90	0 00	-218 76	-328 14
30 Nov 05					0 00	-328 14
02 Dec 05	Mark-to-Markets USD	0 00	2,625 00	0 00	1,050 00	1,575 00
02 Dec 05					0 00	1,050 00
08 Jun 05	Mark-to-Markets USD	0 00	-1,406 20	0 00	-562 48	-843 72
08 Jun 05					0 00	-843 72
14 Dec 05	Mark-to-Markets USD	0 00	1,575 00	0 00	630 00	945 00
14 Dec 05					0 00	630 00
18 Nov 05	Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00
18 Nov 05					0 00	-675 00
09 Nov 05	Mark-to-Markets USD	0 00	-450 00	0 00	-180 00	-270 00
09 Nov 05					0 00	-270 00
20 Dec 05	Mark-to-Markets USD	0 00	-625 00	0 00	-250 00	-375 00
20 Dec 05					0 00	-375 00
22 Dec 05	Mark-to-Markets USD	0 00	625 00	0 00	250 00	375 00
22 Dec 05					0 00	250 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
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
12 Jul 05	Mark-to-Markets USD	0 00	-156 25	0 00	-62 50	-93 75	0 00	0 00	-62 50	-93 75	-93 75
12 Jul 05											
01 Dec 05	Mark-to-Markets USD	0 00	-700 00	0 00	-280 00	-420 00	0 00	0 00	-280 00	-420 00	-420 00
01 Dec 05											
06 Dec 05	Mark-to-Markets USD	0 00	1,137 50	0 00	455 00	682 50	0 00	0 00	455 00	682 50	682 50
06 Dec 05											
13 Sep 05	Mark-to-Markets USD	0 00	3,562 50	0 00	1,425 00	2,137 50	0 00	0 00	1,425 00	2,137 50	2,137 50
13 Sep 05											
29 Jun 05	Mark-to-Markets USD	0 00	-5,156 25	0 00	-2,062 50	-3,093 75	0 00	0 00	-2,062 50	-3,093 75	-3,093 75
29 Jun 05											
01 Jun 05	Mark-to-Markets USD	0 00	87 50	0 00	35 00	52 50	0 00	0 00	35 00	52 50	52 50
01 Jun 05											
02 Jun 05	Mark-to-Markets USD	0 00	87 50	0 00	35 00	52 50	0 00	0 00	35 00	52 50	52 50
02 Jun 05											
25 Apr 05	Mark-to-Markets USD	0 00	-484 53	0 00	-193 81	-290 72	0 00	0 00	-193 81	-290 72	-290 72
25 Apr 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
Mark-to-Markets			
Futures			
Futures			
United States dollar			
04 Nov 05	Mark-to-Markets USD	-200 00	-300 00
04 Nov 05		0 00	-500 00
24 Jan 05	Mark-to-Markets USD	975 00	1,462 50
24 Jan 05		0 00	2,437 50
22 Sep 05	Mark-to-Markets USD	499 97	749 95
22 Sep 05		0 00	1,249 92
16 Dec 05	Mark-to-Markets USD	2,625 17	3,937 75
16 Dec 05		0 00	6,562 92
01 Dec 05	Mark-to-Markets USD	-200 00	-300 00
01 Dec 05		0 00	-500 00
14 Dec 05	Mark-to-Markets USD	630 00	945 00
14 Dec 05		0 00	1,575 00
13 Dec 05	Mark-to-Markets USD	3,150 00	4,725 00
13 Dec 05		0 00	7,875 00
19 Jul 05	Mark-to-Markets USD	37 50	56 25
19 Jul 05		0 00	93 75

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Translation	Long Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
22 Mar 05	Mark-to-Markets USD	0.00	-1,225.00	0.00	-735.00
22 Mar 05					
24 Nov 05	Mark-to-Markets USD	0.00	703.10	0.00	421.86
24 Nov 05					
21 Jun 05	Mark-to-Markets USD	0.00	7,500.00	0.00	4,500.00
21 Jun 05					
17 Nov 05	Mark-to-Markets USD	0.00	2,749.92	0.00	1,649.95
17 Nov 05					
14 Oct 05	Mark-to-Markets USD	0.00	937.44	0.00	562.46
14 Oct 05					
19 Sep 05	Mark-to-Markets USD	0.00	-1,875.00	0.00	-1,125.00
19 Sep 05					
12 Oct 05	Mark-to-Markets USD	0.00	4,687.44	0.00	2,812.46
12 Oct 05					
14 Sep 05	Mark-to-Markets USD	0.00	2,812.56	0.00	1,687.54
14 Sep 05					

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

18 Oct 05	Mark-to-Markets USD	0.00	1,000.00	0.00	400.00	600.00	0.00	400.00	600.00
18 Oct 05									
23 Sep 05	Mark-to-Markets USD	0.00	6,750.00	0.00	2,700.00	4,050.00	0.00	2,700.00	4,050.00
23 Sep 05									
19 Jul 05	Mark-to-Markets USD	0.00	-2,812.44	0.00	-1,124.98	-1,687.46	0.00	-1,124.98	-1,687.46
19 Jul 05									
23 Jun 05	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	0.00	-375.00	-562.50
23 Jun 05									
15 Dec 05	Mark-to-Markets USD	0.00	-2,100.00	0.00	-840.00	-1,260.00	0.00	-840.00	-1,260.00
15 Dec 05									
18 Jul 05	Mark-to-Markets USD	0.00	2,250.00	0.00	900.00	1,350.00	0.00	900.00	1,350.00
18 Jul 05									
08 Aug 05	Mark-to-Markets USD	0.00	-2,750.00	0.00	-1,100.00	-1,650.00	0.00	-1,100.00	-1,650.00
08 Aug 05									
08 Dec 05	Mark-to-Markets USD	0.00	24,937.08	0.00	9,974.83	14,962.25	0.00	9,974.83	14,962.25
08 Dec 05									

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss						
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Translation	Total	
Value Date	Acquisition Date				Short Term	Long Term	Short Term	Long Term
Mark-to-Markets								
Futures								
Futures								
United States dollar								
22 Dec 05	Mark-to-Markets USD	0.00	962.50	0.00	385.00	577.50	385.00	577.50
22 Dec 05								
27 Dec 05	Mark-to-Markets USD	0.00	-2,328.14	0.00	-931.26	-1,396.88	-931.26	-1,396.88
27 Dec 05								
10 Jan 05	Mark-to-Markets USD	0.00	-350.00	0.00	-140.00	-210.00	-140.00	-210.00
10 Jan 05								
11 Aug 05	Mark-to-Markets USD	0.00	5,906.25	0.00	2,362.50	3,543.75	2,362.50	3,543.75
11 Aug 05								
23 Dec 05	Mark-to-Markets USD	0.00	687.50	0.00	275.00	412.50	275.00	412.50
23 Dec 05								
09 Dec 05	Mark-to-Markets USD	0.00	-1,125.00	0.00	-450.00	-675.00	-450.00	-675.00
09 Dec 05								
02 Feb 05	Mark-to-Markets USD	0.00	-1,050.00	0.00	-420.00	-630.00	-420.00	-630.00
02 Feb 05								
19 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	-75.00	-112.50
19 Dec 05								

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

05 Dec 05	Mark-to-Markets	USD		0.00	-787.50	0.00	-315.00	-472.50	0.00	-315.00	-472.50	
05 Dec 05												
09 Sep 05	Mark-to-Markets	USD		0.00	-750.00	0.00	-300.00	-450.00	0.00	-300.00	-450.00	
09 Sep 05												
22 Nov 05	Mark-to-Markets	USD		0.00	-156.26	0.00	-62.50	-93.76	0.00	-62.50	-93.76	
22 Nov 05												
09 Jun 05	Mark-to-Markets	USD		0.00	-1,750.00	0.00	-700.00	-1,050.00	0.00	-700.00	-1,050.00	
09 Jun 05												
14 Apr 05	Mark-to-Markets	USD		0.00	4,843.75	0.00	1,937.50	2,906.25	0.00	1,937.50	2,906.25	
14 Apr 05												
12 Dec 05	Mark-to-Markets	USD		0.00	-468.75	0.00	-187.50	-281.25	0.00	-187.50	-281.25	
12 Dec 05												
04 Aug 05	Mark-to-Markets	USD		0.00	1,875.00	0.00	750.00	1,125.00	0.00	750.00	1,125.00	
04 Aug 05												
25 Feb 05	Mark-to-Markets	USD		0.00	2,577.85	0.00	1,031.14	1,546.71	0.00	1,031.14	1,546.71	
25 Feb 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
							Short Term	Long Term	Short Term	Long Term	
<i>Mark-to-Markets</i>											
Futures											
Futures											
United States dollar											
06 Dec 05	Mark-to-Markets USD			0 00	2,656 25	0 00	1,062 50	1,593 75	0 00	1,062 50	1,593 75
06 Dec 05											
05 Sep 05	Mark-to-Markets USD			0 00	125 00	0 00	50 00	75 00	0 00	50 00	75 00
05 Sep 05											
29 Sep 05	Mark-to-Markets USD			0 00	-2,500 00	0 00	-1,000 00	-1,500 00	0 00	-1,000 00	-1,500 00
29 Sep 05											
24 Oct 05	Mark-to-Markets USD			0 00	-2,500 00	0 00	-1,000 00	-1,500 00	0 00	-1,000 00	-1,500 00
24 Oct 05											
01 Nov 05	Mark-to-Markets USD			0 00	-1,250 08	0 00	-500 03	-750 05	0 00	-500 03	-750 05
01 Nov 05											
30 Nov 05	Mark-to-Markets USD			0 00	15 60	0 00	6 24	9 36	0 00	6 24	9 36
30 Nov 05											
11 Feb 05	Mark-to-Markets USD			0 00	-12,890 90	0 00	-5,156 36	-7,734 54	0 00	-5,156 36	-7,734 54
11 Feb 05											
29 Jul 05	Mark-to-Markets USD			0 00	-7,218 75	0 00	-2,887 50	-4,331 25	0 00	-2,887 50	-4,331 25
29 Jul 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
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Mark-to-Markets

Futures

Futures

United States dollar

09 Mar 05	Mark-to-Markets USD	0.00	-700.00	0.00	-280.00	-420.00		0.00	-280.00	-420.00
09 Mar 05										
30 Dec 05	Mark-to-Markets USD	0.00	5,000.00	0.00	2,000.00	3,000.00		0.00	2,000.00	3,000.00
30 Dec 05										
30 Sep 05	Mark-to-Markets USD	0.00	-1,500.00	0.00	-600.00	-900.00		0.00	-600.00	-900.00
30 Sep 05										
06 Dec 05	Mark-to-Markets USD	0.00	1,137.50	0.00	455.00	682.50		0.00	455.00	682.50
06 Dec 05										
28 Oct 05	Mark-to-Markets USD	0.00	-1,000.00	0.00	-400.00	-600.00		0.00	-400.00	-600.00
28 Oct 05										
19 Aug 05	Mark-to-Markets USD	0.00	97.56	0.00	39.02	58.54		0.00	39.02	58.54
19 Aug 05										
03 Jun 05	Mark-to-Markets USD	0.00	-3,906.30	0.00	-1,562.52	-2,343.78		0.00	-1,562.52	-2,343.78
03 Jun 05										
04 Oct 05	Mark-to-Markets USD	0.00	750.00	0.00	300.00	450.00		0.00	300.00	450.00
04 Oct 05										

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation		Total	
							Short Term	Long Term	Short Term	Long Term		
Mark-to-Markets												
Futures												
Futures												
United States dollar												
01 Aug 05	Mark-to-Markets	USD		0.00	-1,968.75	0.00	-787.50	-1,181.25	0.00	0.00	-787.50	-1,181.25
01 Aug 05												
07 Sep 05	Mark-to-Markets	USD		0.00	-4,156.25	0.00	-1,662.50	-2,493.75	0.00	0.00	-1,662.50	-2,493.75
07 Sep 05												
01 Dec 05	Mark-to-Markets	USD		0.00	-9,562.80	0.00	-3,825.12	-5,737.68	0.00	0.00	-3,825.12	-5,737.68
01 Dec 05												
22 Jul 05	Mark-to-Markets	USD		0.00	-3,937.56	0.00	-1,575.02	-2,362.54	0.00	0.00	-1,575.02	-2,362.54
22 Jul 05												
28 Jun 05	Mark-to-Markets	USD		0.00	-11,250.00	0.00	-4,500.00	-6,750.00	0.00	0.00	-4,500.00	-6,750.00
28 Jun 05												
14 Nov 05	Mark-to-Markets	USD		0.00	-375.00	0.00	-150.00	-225.00	0.00	0.00	-150.00	-225.00
14 Nov 05												
17 Mar 05	Mark-to-Markets	USD		0.00	700.00	0.00	280.00	420.00	0.00	0.00	280.00	420.00
17 Mar 05												
09 Jun 05	Mark-to-Markets	USD		0.00	-1,718.80	0.00	-687.52	-1,031.28	0.00	0.00	-687.52	-1,031.28
09 Jun 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market			Total		
Value Date	Acquisition Date		Cost	Proceeds	Shares/Par	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
09 Nov 05	09 Nov 05	Mark-to-Markets USD	0 00	-5,343 75	0 00	-2,137 50	-3,206 25	0 00	-2,137 50	-3,206 25
14 Mar 05	14 Mar 05	Mark-to-Markets USD	0 00	-525 00	0 00	-210 00	-315 00	0 00	-210 00	-315 00
13 May 05	13 May 05	Mark-to-Markets USD	0 00	525 00	0 00	210 00	315 00	0 00	210 00	315 00
03 May 05	03 May 05	Mark-to-Markets USD	0 00	-312 50	0 00	-125 00	-187 50	0 00	-125 00	-187 50
06 Apr 05	06 Apr 05	Mark-to-Markets USD	0 00	18,234 81	0 00	7,293 92	10,940 89	0 00	7,293 92	10,940 89
15 Dec 05	15 Dec 05	Mark-to-Markets USD	0 00	-262 50	0 00	-105 00	-157 50	0 00	-105 00	-157 50
11 Feb 05	11 Feb 05	Mark-to-Markets USD	0 00	-1,225 00	0 00	-490 00	-735 00	0 00	-490 00	-735 00
25 Nov 05	25 Nov 05	Mark-to-Markets USD	0 00	2,625 00	0 00	1,050 00	1,575 00	0 00	1,050 00	1,575 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
16 Dec 05	Mark-to-Markets	USD		0.00	525.00	0.00	210.00	210.00	315.00	0.00	210.00	315.00	315.00
16 Dec 05													
15 Dec 05	Mark-to-Markets	USD		0.00	-350.00	0.00	-140.00	-140.00	-210.00	0.00	-140.00	-210.00	-210.00
15 Dec 05													
19 Sep 05	Mark-to-Markets	USD		0.00	2,000.00	0.00	800.00	800.00	1,200.00	0.00	800.00	1,200.00	1,200.00
19 Sep 05													
16 Dec 05	Mark-to-Markets	USD		0.00	187.50	0.00	75.00	75.00	112.50	0.00	75.00	112.50	112.50
16 Dec 05													
19 May 05	Mark-to-Markets	USD		0.00	-3,437.50	0.00	-1,375.00	-1,375.00	-2,062.50	0.00	-1,375.00	-2,062.50	-2,062.50
19 May 05													
29 Dec 05	Mark-to-Markets	USD		0.00	-350.00	0.00	-140.00	-140.00	-210.00	0.00	-140.00	-210.00	-210.00
29 Dec 05													
22 Sep 05	Mark-to-Markets	USD		0.00	1,718.75	0.00	687.50	687.50	1,031.25	0.00	687.50	1,031.25	1,031.25
22 Sep 05													
04 Aug 05	Mark-to-Markets	USD		0.00	-1,640.52	0.00	-656.21	-656.21	-984.31	0.00	-656.21	-984.31	-984.31
04 Aug 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Total
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par	Cost	Proceeds	Shares/Par
Mark-to-Markets							
Futures							
Futures							
United States dollar							
30 Dec 05	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50	-112 50
30 Dec 05							
27 Dec 05	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	525 00
27 Dec 05							
06 Sep 05	Mark-to-Markets USD	0 00	-3,500 00	0 00	-1,400 00	-2,100 00	-2,100 00
06 Sep 05							
15 Sep 05	Mark-to-Markets USD	0 00	3,937 44	0 00	1,574 98	2,362 46	2,362 46
15 Sep 05							
14 Jan 05	Mark-to-Markets USD	0 00	-4,640 49	0 00	-1,856 20	-2,784 29	-2,784 29
14 Jan 05							
15 Nov 05	Mark-to-Markets USD	0 00	187 50	0 00	75 00	112 50	112 50
15 Nov 05							
24 Nov 05	Mark-to-Markets USD	0 00	-781 25	0 00	-312 50	-468 75	-468 75
24 Nov 05							
18 Nov 05	Mark-to-Markets USD	0 00	3,562 44	0 00	1,424 98	2,137 46	2,137 46
18 Nov 05							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
18 Oct 05	Mark-to-Markets USD	18 Oct 05		0.00	-1,125.00	0.00	-450.00	-675.00	0.00	-450.00	-675.00	-675.00
25 Nov 05	Mark-to-Markets USD	25 Nov 05		0.00	1,562.50	0.00	625.00	937.50	0.00	625.00	937.50	937.50
25 Oct 05	Mark-to-Markets USD	25 Oct 05		0.00	-5,640.72	0.00	-2,256.29	-3,384.43	0.00	-2,256.29	-3,384.43	-3,384.43
19 Dec 05	Mark-to-Markets USD	19 Dec 05		0.00	-87.50	0.00	-35.00	-52.50	0.00	-35.00	-52.50	-52.50
14 Jun 05	Mark-to-Markets USD	14 Jun 05		0.00	-93.75	0.00	-37.50	-56.25	0.00	-37.50	-56.25	-56.25
16 May 05	Mark-to-Markets USD	16 May 05		0.00	-312.50	0.00	-125.00	-187.50	0.00	-125.00	-187.50	-187.50
09 Dec 05	Mark-to-Markets USD	09 Dec 05		0.00	-1,187.50	0.00	-475.00	-712.50	0.00	-475.00	-712.50	-712.50
02 Sep 05	Mark-to-Markets USD	02 Sep 05		0.00	937.44	0.00	374.98	562.46	0.00	374.98	562.46	562.46

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Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
29 Jul 05	Mark-to-Markets	USD		0.00	-11,343.75	0.00	-4,537.50	-6,806.25		0.00	-4,537.50	-6,806.25	
29 Jul 05													
23 Jun 05	Mark-to-Markets	USD		0.00	-937.50	0.00	-375.00	-562.50		0.00	-375.00	-562.50	
23 Jun 05													
23 Dec 05	Mark-to-Markets	USD		0.00	962.50	0.00	385.00	577.50		0.00	385.00	577.50	
23 Dec 05													
19 Oct 05	Mark-to-Markets	USD		0.00	500.00	0.00	200.00	300.00		0.00	200.00	300.00	
19 Oct 05													
27 May 05	Mark-to-Markets	USD		0.00	312.50	0.00	125.00	187.50		0.00	125.00	187.50	
27 May 05													
16 May 05	Mark-to-Markets	USD		0.00	87.50	0.00	35.00	52.50		0.00	35.00	52.50	
16 May 05													
07 Jul 05	Mark-to-Markets	USD		0.00	171.87	0.00	68.75	103.12		0.00	68.75	103.12	
07 Jul 05													
15 Dec 05	Mark-to-Markets	USD		0.00	-187.50	0.00	-75.00	-112.50		0.00	-75.00	-112.50	
15 Dec 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
30 Nov 05	Mark-to-Markets	USD		0.00	-1,250.08	0.00	-500.03	-750.05	0.00	-500.03	-750.05	-750.05
19 Dec 05	Mark-to-Markets	USD		0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00	-105.00
07 Jun 05	Mark-to-Markets	USD		0.00	6,875.00	0.00	2,750.00	4,125.00	0.00	2,750.00	4,125.00	4,125.00
11 Oct 05	Mark-to-Markets	USD		0.00	-1,000.00	0.00	-400.00	-600.00	0.00	-400.00	-600.00	-600.00
24 Oct 05	Mark-to-Markets	USD		0.00	-4,156.25	0.00	-1,662.50	-2,493.75	0.00	-1,662.50	-2,493.75	-2,493.75
24 Feb 05	Mark-to-Markets	USD		0.00	197.80	0.00	79.12	118.68	0.00	79.12	118.68	118.68
05 Oct 05	Mark-to-Markets	USD		0.00	750.08	0.00	300.03	450.05	0.00	300.03	450.05	450.05
01 Dec 05	Mark-to-Markets	USD		0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00	-420.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
		Cost	Proceeds	Shares/Par	
Mark-to-Markets					
Futures					
Futures					
United States dollar					
14 Dec 05	Mark-to-Markets USD	0.00	1,575.00	0.00	945.00
14 Dec 05					630.00
21 Dec 05	Mark-to-Markets USD	0.00	-612.50	0.00	-367.50
21 Dec 05					-245.00
30 Nov 05	Mark-to-Markets USD	0.00	3,562.50	0.00	2,137.50
30 Nov 05					1,425.00
17 Nov 05	Mark-to-Markets USD	0.00	337.50	0.00	202.50
17 Nov 05					135.00
03 Jan 05	Mark-to-Markets USD	0.00	-700.00	0.00	-420.00
03 Jan 05					-280.00
16 Aug 05	Mark-to-Markets USD	0.00	2,343.70	0.00	1,406.22
16 Aug 05					937.48
31 May 05	Mark-to-Markets USD	0.00	10,312.50	0.00	6,187.50
31 May 05					4,125.00
07 Feb 05	Mark-to-Markets USD	0.00	6,015.90	0.00	3,609.54
07 Feb 05					2,406.36

Northern Trust

*Generated by Northern Trust from reviewed periodic data

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

24 Aug 05	Mark-to-Markets	USD	0.00	1,181.25	0.00	787.50	1,181.25
24 Aug 05							
01 Dec 05	Mark-to-Markets	USD	0.00	1,312.50	0.00	875.00	1,312.50
01 Dec 05							
25 Aug 05	Mark-to-Markets	USD	0.00	281.28	0.00	187.52	281.28
25 Aug 05							
24 Oct 05	Mark-to-Markets	USD	0.00	2,812.46	0.00	1,874.98	2,812.46
24 Oct 05							
08 Dec 05	Mark-to-Markets	USD	0.00	600.00	0.00	400.00	600.00
08 Dec 05							
11 Jul 05	Mark-to-Markets	USD	0.00	2,868.75	0.00	1,912.50	2,868.75
11 Jul 05							
18 Apr 05	Mark-to-Markets	USD	0.00	315.00	0.00	210.00	315.00
18 Apr 05							
06 Jan 05	Mark-to-Markets	USD	0.00	1,265.71	0.00	843.80	1,265.71
06 Jan 05							

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term	
									Total	
Mark-to-Markets										
Futures										
Futures										
United States dollar										
28 Dec 05	28 Dec 05	Mark-to-Markets USD	0.00	-250.00	0.00	-100.00	-150.00	0.00	-100.00	-150.00
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0.00	859.35	0.00	343.74	515.61	0.00	343.74	515.61
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	-787.50	0.00	-315.00	-472.50	0.00	-315.00	-472.50
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00	-562.50	0.00	-225.00	-337.50	0.00	-225.00	-337.50
28 Jul 05	28 Jul 05	Mark-to-Markets USD	0.00	2,031.30	0.00	812.52	1,218.78	0.00	812.52	1,218.78
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	0.00	-75.00	-112.50
14 Oct 05	14 Oct 05	Mark-to-Markets USD	0.00	-1,484.47	0.00	-593.79	-890.68	0.00	-593.79	-890.68
14 Dec 05	14 Dec 05	Mark-to-Markets USD	0.00	-9,062.50	0.00	-3,625.00	-5,437.50	0.00	-3,625.00	-5,437.50

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

20 Apr 05	Mark-to-Markets	USD	0.00	-350.00	0.00	-140.00	-210.00	0.00	-140.00	-210.00
20 Apr 05										
09 Sep 05	Mark-to-Markets	USD	0.00	500.00	0.00	200.00	300.00	0.00	200.00	300.00
09 Sep 05										
23 Dec 05	Mark-to-Markets	USD	0.00	750.00	0.00	300.00	450.00	0.00	300.00	450.00
23 Dec 05										
07 Jan 05	Mark-to-Markets	USD	0.00	-1,050.00	0.00	-420.00	-630.00	0.00	-420.00	-630.00
07 Jan 05										
09 Dec 05	Mark-to-Markets	USD	0.00	7,812.50	0.00	3,125.00	4,687.50	0.00	3,125.00	4,687.50
09 Dec 05										
03 Aug 05	Mark-to-Markets	USD	0.00	5,500.00	0.00	2,200.00	3,300.00	0.00	2,200.00	3,300.00
03 Aug 05										
11 Jul 05	Mark-to-Markets	USD	0.00	-156.30	0.00	-62.52	-93.78	0.00	-62.52	-93.78
11 Jul 05										
14 Dec 05	Mark-to-Markets	USD	0.00	2,812.50	0.00	1,125.00	1,687.50	0.00	1,125.00	1,687.50
14 Dec 05										

Northern Trust

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Global Tax

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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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Mark-to-Markets

Futures

Futures

United States dollar

29 Nov 05	Mark-to-Markets	USD	0.00	-525.00	0.00	-210.00	-315.00	0.00	-210.00	-315.00	
29 Nov 05											
23 Sep 05	Mark-to-Markets	USD	0.00	-7,421.78	0.00	-2,968.71	-4,453.07	0.00	-2,968.71	-4,453.07	
23 Sep 05											
30 Nov 05	Mark-to-Markets	USD	0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00	
30 Nov 05											
09 Jun 05	Mark-to-Markets	USD	0.00	-2,500.00	0.00	-1,000.00	-1,500.00	0.00	-1,000.00	-1,500.00	
09 Jun 05											
27 Sep 05	Mark-to-Markets	USD	0.00	-1,000.00	0.00	-400.00	-600.00	0.00	-400.00	-600.00	
27 Sep 05											
07 Jun 05	Mark-to-Markets	USD	0.00	1,718.70	0.00	687.48	1,031.22	0.00	687.48	1,031.22	
07 Jun 05											
13 Jun 05	Mark-to-Markets	USD	0.00	-2,124.96	0.00	-849.98	-1,274.98	0.00	-849.98	-1,274.98	
13 Jun 05											
06 Dec 05	Mark-to-Markets	USD	0.00	26,250.00	0.00	10,500.00	15,750.00	0.00	10,500.00	15,750.00	
06 Dec 05											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
		Translation	
Mark-to-Markets			
Futures			
Futures			
United States dollar			
27 Jul 05	Mark-to-Markets USD	-500.00	-750.00
27 Jul 05		0.00	-500.00
18 Nov 05	Mark-to-Markets USD	-975.00	-1,462.50
18 Nov 05		0.00	-975.00
26 May 05	Mark-to-Markets USD	-50.00	-75.00
26 May 05		0.00	-50.00
14 Jan 05	Mark-to-Markets USD	-420.00	-630.00
14 Jan 05		0.00	-420.00
16 Sep 05	Mark-to-Markets USD	-1,500.03	-2,250.05
16 Sep 05		0.00	-1,500.03
13 Dec 05	Mark-to-Markets USD	-375.00	-562.50
13 Dec 05		0.00	-375.00
12 Sep 05	Mark-to-Markets USD	-2,475.00	-3,712.50
12 Sep 05		0.00	-2,475.00
12 Dec 05	Mark-to-Markets USD	-2,624.83	-3,937.25
12 Dec 05		0.00	-2,624.83

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Global Tax

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

04 Mar 05	04 Mar 05	Mark-to-Markets USD	0.00	350.00	0.00	140.00	210.00	140.00	210.00
30 May 05	30 May 05	Mark-to-Markets USD	0.00	-93.75	0.00	-37.50	-56.25	-37.50	-56.25
13 Jul 05	13 Jul 05	Mark-to-Markets USD	0.00	-3,718.75	0.00	-1,487.50	-2,231.25	-1,487.50	-2,231.25
21 Mar 05	21 Mar 05	Mark-to-Markets USD	0.00	-525.00	0.00	-210.00	-315.00	-210.00	-315.00
01 Sep 05	01 Sep 05	Mark-to-Markets USD	0.00	-1,718.75	0.00	-687.50	-1,031.25	-687.50	-1,031.25
02 Aug 05	02 Aug 05	Mark-to-Markets USD	0.00	-656.25	0.00	-262.50	-393.75	-262.50	-393.75
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	-75.00	-112.50
21 Jul 05	21 Jul 05	Mark-to-Markets USD	0.00	-4,375.00	0.00	-1,750.00	-2,625.00	-1,750.00	-2,625.00

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

25 Apr 05	Mark-to-Markets USD	0.00	1,687.50	0.00	675.00	675.00	1,012.50	0.00	675.00	1,012.50
25 Apr 05										
29 Dec 05	Mark-to-Markets USD	0.00	-125.00	0.00	-50.00	-50.00	-75.00	0.00	-50.00	-75.00
29 Dec 05										
03 Nov 05	Mark-to-Markets USD	0.00	-3,000.00	0.00	-1,200.00	-1,200.00	-1,800.00	0.00	-1,200.00	-1,800.00
03 Nov 05										
01 Jun 05	Mark-to-Markets USD	0.00	5,500.00	0.00	2,200.00	2,200.00	3,300.00	0.00	2,200.00	3,300.00
01 Jun 05										
28 Apr 05	Mark-to-Markets USD	0.00	525.00	0.00	210.00	210.00	315.00	0.00	210.00	315.00
28 Apr 05										
13 Jun 05	Mark-to-Markets USD	0.00	-125.00	0.00	-50.00	-50.00	-75.00	0.00	-50.00	-75.00
13 Jun 05										
16 Mar 05	Mark-to-Markets USD	0.00	18,203.11	0.00	7,281.24	7,281.24	10,921.87	0.00	7,281.24	10,921.87
16 Mar 05										
13 Sep 05	Mark-to-Markets USD	0.00	3,781.25	0.00	1,512.50	1,512.50	2,268.75	0.00	1,512.50	2,268.75
13 Sep 05										

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
08 Jul 05	08 Jul 05	Mark-to-Markets USD	0.00	6,562.44	0.00	2,624.98	3,937.46	2,624.98	3,937.46
28 Dec 05	28 Dec 05	Mark-to-Markets USD	0.00	-437.50	0.00	-175.00	-262.50	-175.00	-262.50
18 Jan 05	18 Jan 05	Mark-to-Markets USD	0.00	2,109.24	0.00	843.70	1,265.54	843.70	1,265.54
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0.00	87.50	0.00	35.00	52.50	35.00	52.50
05 Apr 05	05 Apr 05	Mark-to-Markets USD	0.00	-8,156.25	0.00	-3,262.50	-4,893.75	-3,262.50	-4,893.75
12 Dec 05	12 Dec 05	Mark-to-Markets USD	0.00	-1,575.00	0.00	-630.00	-945.00	-630.00	-945.00
08 Dec 05	08 Dec 05	Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	375.00	562.50
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0.00	-171.88	0.00	-68.75	-103.13	-68.75	-103.13

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

26 Jul 05	Mark-to-Markets USD			0 00	-156 30	0 00	-62 52	-93 78	0 00	-62 52	-93 78	
26 Jul 05												
05 Jul 05	Mark-to-Markets USD			0 00	-2,968 70	0 00	-1,187 48	-1,781 22	0 00	-1,187 48	-1,781 22	
05 Jul 05												
14 Nov 05	Mark-to-Markets USD			0 00	-3,249 92	0 00	-1,299 97	-1,949 95	0 00	-1,299 97	-1,949 95	
14 Nov 05												
25 Feb 05	Mark-to-Markets USD			0 00	-350 00	0 00	-140 00	-210 00	0 00	-140 00	-210 00	
25 Feb 05												
05 Dec 05	Mark-to-Markets USD			0 00	-17,062 08	0 00	-6,824 83	-10,237 25	0 00	-6,824 83	-10,237 25	
05 Dec 05												
05 Dec 05	Mark-to-Markets USD			0 00	-2,100 00	0 00	-840 00	-1,260 00	0 00	-840 00	-1,260 00	
05 Dec 05												
25 May 05	Mark-to-Markets USD			0 00	11 83	0 00	4 73	7 10	0 00	4 73	7 10	
25 May 05												
31 Mar 05	Mark-to-Markets USD			0 00	44,859 81	0 00	17,943 92	26,915 89	0 00	17,943 92	26,915 89	
31 Mar 05												

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
													Realized gain/loss
Mark-to-Markets													
Futures													
Futures													
United States dollar													
31 Oct 05		Mark-to-Markets USD			0 00	250 08	0 00	100 03	150 05	0 00	100 03		150 05
31 Oct 05													
05 Dec 05		Mark-to-Markets USD			0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00		-300 00
05 Dec 05													
14 Jun 05		Mark-to-Markets USD			0 00	45 50	0 00	18 20	27 30	0 00	18 20		27 30
14 Jun 05													
30 Nov 05		Mark-to-Markets USD			0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00		-300 00
30 Nov 05													
16 Aug 05		Mark-to-Markets USD			0 00	-4,500 00	0 00	-1,800 00	-2,700 00	0 00	-1,800 00		-2,700 00
16 Aug 05													
26 Oct 05		Mark-to-Markets USD			0 00	-5,640 53	0 00	-2,256 21	-3,384 32	0 00	-2,256 21		-3,384 32
26 Oct 05													
22 Jun 05		Mark-to-Markets USD			0 00	5,000 00	0 00	2,000 00	3,000 00	0 00	2,000 00		3,000 00
22 Jun 05													
08 Aug 05		Mark-to-Markets USD			0 00	-2,953 02	0 00	-1,181 21	-1,771 81	0 00	-1,181 21		-1,771 81
08 Aug 05													

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◆ Realized Gain/Loss Detail - Taxable

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

Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

12 Jul 05	12 Jul 05	Mark-to-Markets USD	0.00	-8,500.00	0.00	-3,400.00	-5,100.00	0.00	-3,400.00	-5,100.00	
01 Dec 05	01 Dec 05	Mark-to-Markets USD	0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00	
10 Jun 05	10 Jun 05	Mark-to-Markets USD	0.00	-359.37	0.00	-143.75	-215.62	0.00	-143.75	-215.62	
14 Mar 05	14 Mar 05	Mark-to-Markets USD	0.00	9,078.54	0.00	3,631.42	5,447.12	0.00	3,631.42	5,447.12	
29 Nov 05	29 Nov 05	Mark-to-Markets USD	0.00	-2,578.10	0.00	-1,031.24	-1,546.86	0.00	-1,031.24	-1,546.86	
29 Nov 05	28 Nov 05	Mark-to-Markets USD	0.00	-9,750.00	0.00	-3,900.00	-5,850.00	0.00	-3,900.00	-5,850.00	
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00	-525.00	0.00	-210.00	-315.00	0.00	-210.00	-315.00	
13 Jul 05	13 Jul 05	Mark-to-Markets USD	0.00	1,312.44	0.00	524.98	787.46	0.00	524.98	787.46	

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Global Tax

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
Value Date	Acquisition Date	Short Term	Long Term	Translation			
<i>Mark-to-Markets</i>							
Futures							
Futures							
United States dollar							
23 May 05	Mark-to-Markets USD	0.00	140.62	0.00	140.62	93.75	140.62
23 May 05							
31 Aug 05	Mark-to-Markets USD	0.00	4,537.50	0.00	4,537.50	3,025.00	4,537.50
31 Aug 05							
22 Dec 05	Mark-to-Markets USD	0.00	1,125.00	0.00	1,125.00	750.00	1,125.00
22 Dec 05							
08 Nov 05	Mark-to-Markets USD	0.00	2,849.95	0.00	2,849.95	1,899.97	2,849.95
08 Nov 05							
18 Oct 05	Mark-to-Markets USD	0.00	225.00	0.00	225.00	150.00	225.00
18 Oct 05							
17 Oct 05	Mark-to-Markets USD	0.00	-149.95	0.00	-149.95	-99.97	-149.95
17 Oct 05							
04 Oct 05	Mark-to-Markets USD	0.00	149.95	0.00	149.95	99.97	149.95
04 Oct 05							
10 Nov 05	Mark-to-Markets USD	0.00	-3,262.46	0.00	-3,262.46	-2,174.98	-3,262.46
10 Nov 05							

Generated by Northern Trust from reviewed periodic reports on 31 May 06 BSA

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
07 Jul 05	Mark-to-Markets USD	0 00	5,843 75	0 00	2,337 50	3,506 25	0 00	2,337 50	3,506 25		
07 Jul 05											
27 May 05	Mark-to-Markets USD	0 00	31 25	0 00	12 50	18 75	0 00	12 50	18 75		
27 May 05											
09 Nov 05	Mark-to-Markets USD	0 00	5,062 44	0 00	2,024 98	3,037 46	0 00	2,024 98	3,037 46		
09 Nov 05											
11 May 05	Mark-to-Markets USD	0 00	2,812 50	0 00	1,125 00	1,687 50	0 00	1,125 00	1,687 50		
11 May 05											
12 Aug 05	Mark-to-Markets USD	0 00	11,687 50	0 00	4,675 00	7,012 50	0 00	4,675 00	7,012 50		
12 Aug 05											
11 Jan 05	Mark-to-Markets USD	0 00	5,062 50	0 00	2,025 00	3,037 50	0 00	2,025 00	3,037 50		
11 Jan 05											
05 May 05	Mark-to-Markets USD	0 00	700 00	0 00	280 00	420 00	0 00	280 00	420 00		
05 May 05											
27 Oct 05	Mark-to-Markets USD	0 00	-2,812 44	0 00	-1,124 98	-1,687 46	0 00	-1,124 98	-1,687 46		
27 Oct 05											

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

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

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

Futures

Futures

United States dollar

24 Feb 05	Mark-to-Markets	USD		0.00	-3,750.00	0.00	-1,500.00	-2,250.00	0.00	-1,500.00	-2,250.00	
24 Feb 05												
22 Dec 05	Mark-to-Markets	USD		0.00	625.00	0.00	250.00	375.00	0.00	250.00	375.00	
22 Dec 05												
22 Feb 05	Mark-to-Markets	USD		0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00	
22 Feb 05												
16 Nov 05	Mark-to-Markets	USD		0.00	4,750.08	0.00	1,900.03	2,850.05	0.00	1,900.03	2,850.05	
16 Nov 05												
22 Apr 05	Mark-to-Markets	USD		0.00	5,062.50	0.00	2,025.00	3,037.50	0.00	2,025.00	3,037.50	
22 Apr 05												
30 Jun 05	Mark-to-Markets	USD		0.00	156.25	0.00	62.50	93.75	0.00	62.50	93.75	
30 Jun 05												
12 Dec 05	Mark-to-Markets	USD		0.00	-262.50	0.00	-105.00	-157.50	0.00	-105.00	-157.50	
12 Dec 05												
04 Feb 05	Mark-to-Markets	USD		0.00	1,225.00	0.00	490.00	735.00	0.00	490.00	735.00	
04 Feb 05												

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

19 Dec 05	Mark-to-Markets	USD	0 00	-125 00	0 00	-50 00	0 00	-75 00	-50 00
19 Dec 05									
21 Oct 05	Mark-to-Markets	USD	0 00	-5,250 00	0 00	-2,100 00	0 00	-3,150 00	-2,100 00
21 Oct 05									
17 Aug 05	Mark-to-Markets	USD	0 00	-6,187 50	0 00	-2,475 00	0 00	-3,712 50	-2,475 00
17 Aug 05									
04 May 05	Mark-to-Markets	USD	0 00	6,297 03	0 00	2,518 81	0 00	3,778 22	2,518 81
04 May 05									
26 Aug 05	Mark-to-Markets	USD	0 00	-3,749 92	0 00	-1,499 97	0 00	-2,249 95	-1,499 97
26 Aug 05									
15 Dec 05	Mark-to-Markets	USD	0 00	-250 00	0 00	-100 00	0 00	-150 00	-100 00
15 Dec 05									
29 Nov 05	Mark-to-Markets	USD	0 00	-350 00	0 00	-140 00	0 00	-210 00	-140 00
29 Nov 05									
16 Aug 05	Mark-to-Markets	USD	0 00	5,500 00	0 00	2,200 00	0 00	3,300 00	2,200 00
16 Aug 05									

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
26 Aug 05	Mark-to-Markets	USD		0.00	3,562.44	0.00	1,424.98	2,137.46		0.00	1,424.98	2,137.46	
26 Aug 05													
07 Oct 05	Mark-to-Markets	USD		0.00	249.92	0.00	99.97	149.95		0.00	99.97	149.95	
07 Oct 05													
17 May 05	Mark-to-Markets	USD		0.00	2,906.25	0.00	1,162.50	1,743.75		0.00	1,162.50	1,743.75	
17 May 05													
13 Oct 05	Mark-to-Markets	USD		0.00	2,812.56	0.00	1,125.02	1,687.54		0.00	1,125.02	1,687.54	
13 Oct 05													
07 Nov 05	Mark-to-Markets	USD		0.00	-1,687.44	0.00	-674.98	-1,012.46		0.00	-674.98	-1,012.46	
07 Nov 05													
16 Jun 05	Mark-to-Markets	USD		0.00	140.62	0.00	56.25	84.37		0.00	56.25	84.37	
16 Jun 05													
13 Dec 05	Mark-to-Markets	USD		0.00	312.50	0.00	125.00	187.50		0.00	125.00	187.50	
13 Dec 05													
25 Nov 05	Mark-to-Markets	USD		0.00	48.42	0.00	19.37	29.05		0.00	19.37	29.05	
25 Nov 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
21 Jun 05	Mark-to-Markets	USD		0 00	203 12	0 00	81 25	121 87		0 00	81 25	121 87	121 87
21 Jun 05													
29 Nov 05	Mark-to-Markets	USD		0 00	-525 00	0 00	-210 00	-315 00		0 00	-210 00	-315 00	-315 00
29 Nov 05													
09 Feb 05	Mark-to-Markets	USD		0 00	1,575 00	0 00	630 00	945 00		0 00	630 00	945 00	945 00
09 Feb 05													
03 Feb 05	Mark-to-Markets	USD		0 00	-525 00	0 00	-210 00	-315 00		0 00	-210 00	-315 00	-315 00
03 Feb 05													
24 Nov 05	Mark-to-Markets	USD		0 00	53 25	0 00	21 30	31 95		0 00	21 30	31 95	31 95
24 Nov 05													
22 Nov 05	Mark-to-Markets	USD		0 00	3,781 24	0 00	1,512 50	2,268 74		0 00	1,512 50	2,268 74	2,268 74
22 Nov 05													
11 Aug 05	Mark-to-Markets	USD		0 00	7,562 50	0 00	3,025 00	4,537 50		0 00	3,025 00	4,537 50	4,537 50
11 Aug 05													
10 Nov 05	Mark-to-Markets	USD		0 00	5,343 75	0 00	2,137 50	3,206 25		0 00	2,137 50	3,206 25	3,206 25
10 Nov 05													

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
23 Aug 05	Mark-to-Markets	USD		0 00	1,250 00	0 00	500 00	750 00	0 00	500 00	750 00	750 00
19 Apr 05	Mark-to-Markets	USD		0 00	525 00	0 00	210 00	315 00	0 00	210 00	315 00	315 00
29 Nov 05	Mark-to-Markets	USD		0 00	2,062 50	0 00	825 00	1,237 50	0 00	825 00	1,237 50	1,237 50
05 Aug 05	Mark-to-Markets	USD		0 00	6,750 00	0 00	2,700 00	4,050 00	0 00	2,700 00	4,050 00	4,050 00
24 Jun 05	Mark-to-Markets	USD		0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00	150 00
20 Sep 05	Mark-to-Markets	USD		0 00	-2,671 78	0 00	-1,068 71	-1,603 07	0 00	-1,068 71	-1,603 07	-1,603 07
31 Mar 05	Mark-to-Markets	USD		0 00	1,968 75	0 00	787 50	1,181 25	0 00	787 50	1,181 25	1,181 25
30 Sep 05	Mark-to-Markets	USD		0 00	-4,000 00	0 00	-1,600 00	-2,400 00	0 00	-1,600 00	-2,400 00	-2,400 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
27 May 05	Mark-to-Markets	USD		0 00	703 08	0 00	281 23	421 85	421 85	0 00	281 23	421 85	421 85
27 May 05													
31 Oct 05	Mark-to-Markets	USD		0 00	-375 00	0 00	-150 00	-225 00	-225 00	0 00	-150 00	-225 00	-225 00
31 Oct 05													
24 Mar 05	Mark-to-Markets	USD		0 00	9,187 50	0 00	3,675 00	5,512 50	5,512 50	0 00	3,675 00	5,512 50	5,512 50
24 Mar 05													
24 Feb 05	Mark-to-Markets	USD		0 00	-2,578 30	0 00	-1,031 32	-1,546 98	-1,546 98	0 00	-1,031 32	-1,546 98	-1,546 98
24 Feb 05													
28 Dec 05	Mark-to-Markets	USD		0 00	-787 50	0 00	-315 00	-472 50	-472 50	0 00	-315 00	-472 50	-472 50
28 Dec 05													
26 Sep 05	Mark-to-Markets	USD		0 00	-2,968 75	0 00	-1,187 50	-1,781 25	-1,781 25	0 00	-1,187 50	-1,781 25	-1,781 25
26 Sep 05													
06 Jun 05	Mark-to-Markets	USD		0 00	156 30	0 00	62 52	93 78	93 78	0 00	62 52	93 78	93 78
06 Jun 05													
21 Jan 05	Mark-to-Markets	USD		0 00	1,575 00	0 00	630 00	945 00	945 00	0 00	630 00	945 00	945 00
21 Jan 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	Market	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
18 Aug 05	Mark-to-Markets	USD	0.00	5,578.23	0.00	2,231.29	3,346.94		0.00	2,231.29	3,346.94	3,346.94
18 Aug 05												
19 Dec 05	Mark-to-Markets	USD	0.00	-1,050.00	0.00	-420.00	-630.00		0.00	-420.00	-630.00	-630.00
19 Dec 05												
03 Oct 05	Mark-to-Markets	USD	0.00	-3,500.00	0.00	-1,400.00	-2,100.00		0.00	-1,400.00	-2,100.00	-2,100.00
03 Oct 05												
16 Nov 05	Mark-to-Markets	USD	0.00	-5,812.56	0.00	-2,325.02	-3,487.54		0.00	-2,325.02	-3,487.54	-3,487.54
16 Nov 05												
21 Nov 05	Mark-to-Markets	USD	0.00	2,750.08	0.00	1,100.03	1,650.05		0.00	1,100.03	1,650.05	1,650.05
21 Nov 05												
05 Oct 05	Mark-to-Markets	USD	0.00	-750.00	0.00	-300.00	-450.00		0.00	-300.00	-450.00	-450.00
05 Oct 05												
09 Dec 05	Mark-to-Markets	USD	0.00	-2,812.50	0.00	-1,125.00	-1,687.50		0.00	-1,125.00	-1,687.50	-1,687.50
09 Dec 05												
11 Apr 05	Mark-to-Markets	USD	0.00	4,500.00	0.00	1,800.00	2,700.00		0.00	1,800.00	2,700.00	2,700.00
11 Apr 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
13 Jun 05	Mark-to-Markets USD			0 00	28 08	0 00	11 23	16 85	0 00	11 23	16 85	16 85
12 Dec 05	Mark-to-Markets USD			0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50	-112 50
28 Dec 05	Mark-to-Markets USD			0 00	-2,750 08	0 00	-1,100 03	-1,650 05	0 00	-1,100 03	-1,650 05	-1,650 05
03 Nov 05	Mark-to-Markets USD			0 00	4,500 00	0 00	1,800 00	2,700 00	0 00	1,800 00	2,700 00	2,700 00
20 Jul 05	Mark-to-Markets USD			0 00	468 70	0 00	187 48	281 22	0 00	187 48	281 22	281 22
01 Feb 05	Mark-to-Markets USD			0 00	859 10	0 00	343 64	515 46	0 00	343 64	515 46	515 46
08 Dec 05	Mark-to-Markets USD			0 00	1,000 00	0 00	400 00	600 00	0 00	400 00	600 00	600 00
18 May 05	Mark-to-Markets USD			0 00	171 88	0 00	68 75	103 13	0 00	68 75	103 13	103 13

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
20 Dec 05		Mark-to-Markets USD	0.00	-982.50	0.00	-385.00	-577.50	0.00	-385.00
20 Dec 05									-577.50
27 Dec 05		Mark-to-Markets USD	0.00	2,100.00	0.00	840.00	1,260.00	0.00	840.00
27 Dec 05									1,260.00
07 Dec 05		Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00
07 Dec 05									-105.00
17 Aug 05		Mark-to-Markets USD	0.00	-3,937.50	0.00	-1,575.00	-2,362.50	0.00	-1,575.00
17 Aug 05									-2,362.50
27 Dec 05		Mark-to-Markets USD	0.00	2,250.08	0.00	900.03	1,350.05	0.00	900.03
27 Dec 05									1,350.05
20 Sep 05		Mark-to-Markets USD	0.00	562.56	0.00	225.02	337.54	0.00	225.02
20 Sep 05									337.54
28 Oct 05		Mark-to-Markets USD	0.00	562.44	0.00	224.98	337.46	0.00	224.98
28 Oct 05									337.46
01 Jun 05		Mark-to-Markets USD	0.00	312.50	0.00	125.00	187.50	0.00	125.00
01 Jun 05									187.50

Northern Trust

*Generated by Northern Trust from reviewed period

Signature
Date: May 16, 2006

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
22 Dec 05	22 Dec 05	Mark-to-Markets USD	0.00	687.50	0.00	275.00	412.50	275.00	412.50
26 Jul 05	26 Jul 05	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	-150.00	-225.00
05 Dec 05	05 Dec 05	Mark-to-Markets USD	0.00	4,375.00	0.00	1,750.00	2,625.00	1,750.00	2,625.00
26 Apr 05	26 Apr 05	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	-375.00	-562.50
18 Nov 05	18 Nov 05	Mark-to-Markets USD	0.00	-3,000.00	0.00	-1,200.00	-1,800.00	-1,200.00	-1,800.00
07 Nov 05	07 Nov 05	Mark-to-Markets USD	0.00	500.00	0.00	200.00	300.00	200.00	300.00
08 Nov 05	08 Nov 05	Mark-to-Markets USD	0.00	-5,625.00	0.00	-2,250.00	-3,375.00	-2,250.00	-3,375.00
20 Dec 05	20 Dec 05	Mark-to-Markets USD	0.00	-875.00	0.00	-350.00	-525.00	-350.00	-525.00

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

22 Dec 05	Mark-to-Markets	USD		0.00	875.00	0.00	350.00	525.00		0.00	350.00	525.00	
22 Dec 05													
12 Jul 05	Mark-to-Markets	USD		0.00	-1,562.50	0.00	-625.00	-937.50		0.00	-625.00	-937.50	
12 Jul 05													
19 May 05	Mark-to-Markets	USD		0.00	-9,687.50	0.00	-3,875.00	-5,812.50		0.00	-3,875.00	-5,812.50	
19 May 05													
03 Aug 05	Mark-to-Markets	USD		0.00	3,609.27	0.00	1,443.71	2,165.56		0.00	1,443.71	2,165.56	
03 Aug 05													
18 Apr 05	Mark-to-Markets	USD		0.00	4,531.25	0.00	1,812.50	2,718.75		0.00	1,812.50	2,718.75	
18 Apr 05													
13 Sep 05	Mark-to-Markets	USD		0.00	3,000.00	0.00	1,200.00	1,800.00		0.00	1,200.00	1,800.00	
13 Sep 05													
14 Jul 05	Mark-to-Markets	USD		0.00	-62.50	0.00	-25.00	-37.50		0.00	-25.00	-37.50	
14 Jul 05													
23 May 05	Mark-to-Markets	USD		0.00	7,187.50	0.00	2,875.00	4,312.50		0.00	2,875.00	4,312.50	
23 May 05													

STMT ISM

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
04 Jan 05	04 Jan 05	Mark-to-Markets USD	0.00	-2,625.00	0.00	-1,050.00	-1,575.00	0.00	-1,575.00
07 Jun 05	07 Jun 05	Mark-to-Markets USD	0.00	3,500.00	0.00	1,400.00	2,100.00	1,400.00	2,100.00
02 Dec 05	02 Dec 05	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	0.00	-562.50
16 Dec 05	16 Dec 05	Mark-to-Markets USD	0.00	1,250.08	0.00	500.03	750.05	500.03	750.05
22 Mar 05	22 Mar 05	Mark-to-Markets USD	0.00	-57,280.78	0.00	-22,912.31	-34,368.47	-22,912.31	-34,368.47
13 Dec 05	13 Dec 05	Mark-to-Markets USD	0.00	1,500.00	0.00	600.00	900.00	600.00	900.00
28 Dec 05	28 Dec 05	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-225.00
19 Jul 05	19 Jul 05	Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	375.00	562.50

STMT 15A

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
14 Sep 05	14 Sep 05	Mark-to-Markets USD	0.00	-4,125.00	0.00	-1,650.00	-2,475.00	-1,650.00	-2,475.00
10 Aug 05	10 Aug 05	Mark-to-Markets USD	0.00	-343.75	0.00	-137.50	-206.25	-137.50	-206.25
13 Sep 05	13 Sep 05	Mark-to-Markets USD	0.00	-3,562.56	0.00	-1,425.02	-2,137.54	-1,425.02	-2,137.54
15 Apr 05	15 Apr 05	Mark-to-Markets USD	0.00	1,400.00	0.00	560.00	840.00	560.00	840.00
18 Apr 05	18 Apr 05	Mark-to-Markets USD	0.00	2,812.50	0.00	1,125.00	1,687.50	1,125.00	1,687.50
02 Aug 05	02 Aug 05	Mark-to-Markets USD	0.00	-3,437.50	0.00	-1,375.00	-2,062.50	-1,375.00	-2,062.50
29 Apr 05	29 Apr 05	Mark-to-Markets USD	0.00	-7,750.00	0.00	-3,100.00	-4,650.00	-3,100.00	-4,650.00
03 Feb 05	03 Feb 05	Mark-to-Markets USD	0.00	-12,031.25	0.00	-4,812.50	-7,218.75	-4,812.50	-7,218.75

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Mark-to-Markets							
Futures							
Futures							
United States dollar							
27 Dec 05	Mark-to-Markets USD	0.00	562.50	0.00	0.00	225.00	337.50
27 Dec 05							337.50
16 Dec 05	Mark-to-Markets USD	0.00	-6,250.00	0.00	0.00	-2,500.00	-3,750.00
16 Dec 05							-3,750.00
16 May 05	Mark-to-Markets USD	0.00	484.53	0.00	0.00	193.81	290.72
16 May 05							290.72
17 Feb 05	Mark-to-Markets USD	0.00	-6,015.90	0.00	0.00	-2,406.36	-3,609.54
17 Feb 05							-3,609.54
23 Dec 05	Mark-to-Markets USD	0.00	750.00	0.00	0.00	300.00	450.00
23 Dec 05							450.00
27 Dec 05	Mark-to-Markets USD	0.00	-10,000.00	0.00	0.00	-4,000.00	-6,000.00
27 Dec 05							-6,000.00
30 Dec 05	Mark-to-Markets USD	0.00	-1,050.00	0.00	0.00	-420.00	-630.00
30 Dec 05							-630.00
13 Jul 05	Mark-to-Markets USD	0.00	-78.12	0.00	0.00	-31.25	-46.87
13 Jul 05							-46.87

STMT ISA

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

14 Oct 05	Mark-to-Markets	USD		0.00	-375.00	0.00	-150.00	-225.00		0.00	-150.00	-225.00	
14 Oct 05													
08 Dec 05	Mark-to-Markets	USD		0.00	4,749.92	0.00	1,899.97	2,849.95		0.00	1,899.97	2,849.95	
08 Dec 05													
11 Aug 05	Mark-to-Markets	USD		0.00	2,812.50	0.00	1,125.00	1,687.50		0.00	1,125.00	1,687.50	
11 Aug 05													
23 Dec 05	Mark-to-Markets	USD		0.00	962.50	0.00	385.00	577.50		0.00	385.00	577.50	
23 Dec 05													
26 May 05	Mark-to-Markets	USD		0.00	-312.50	0.00	-125.00	-187.50		0.00	-125.00	-187.50	
26 May 05													
12 Oct 05	Mark-to-Markets	USD		0.00	-3,859.28	0.00	-1,543.71	-2,315.57		0.00	-1,543.71	-2,315.57	
12 Oct 05													
29 Sep 05	Mark-to-Markets	USD		0.00	-1,500.00	0.00	-600.00	-900.00		0.00	-600.00	-900.00	
29 Sep 05													
09 Dec 05	Mark-to-Markets	USD		0.00	-1,575.00	0.00	-630.00	-945.00		0.00	-630.00	-945.00	
09 Dec 05													

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

08 Dec 05	08 Dec 05	Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	0.00	375.00	562.50
21 Nov 05	21 Nov 05	Mark-to-Markets USD	0.00	2,437.50	0.00	975.00	1,462.50	0.00	975.00	1,462.50
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00	-3,150.00	0.00	-1,260.00	-1,890.00	0.00	-1,260.00	-1,890.00
24 Aug 05	24 Aug 05	Mark-to-Markets USD	0.00	687.50	0.00	275.00	412.50	0.00	275.00	412.50
20 Dec 05	20 Dec 05	Mark-to-Markets USD	0.00	-2,000.00	0.00	-800.00	-1,200.00	0.00	-800.00	-1,200.00
02 Sep 05	02 Sep 05	Mark-to-Markets USD	0.00	-749.92	0.00	-299.97	-449.95	0.00	-299.97	-449.95
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00	-2,625.00	0.00	-1,050.00	-1,575.00	0.00	-1,050.00	-1,575.00
10 Mar 05	10 Mar 05	Mark-to-Markets USD	0.00	19,374.69	0.00	7,749.88	11,624.81	0.00	7,749.88	11,624.81

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
30 Sep 05	Mark-to-Markets USD	1,574 98	2,362 46	0 00	1,574 98	2,362 46
30 Sep 05						
25 Jul 05	Mark-to-Markets USD	-656 21	-984 31	0 00	-656 21	-984 31
25 Jul 05						
16 Sep 05	Mark-to-Markets USD	-2,337 50	-3,506 25	0 00	-2,337 50	-3,506 25
16 Sep 05						
03 Mar 05	Mark-to-Markets USD	-1,375 00	-2,062 50	0 00	-1,375 00	-2,062 50
03 Mar 05						
11 Aug 05	Mark-to-Markets USD	-2,100 00	-3,150 00	0 00	-2,100 00	-3,150 00
11 Aug 05						
18 Jul 05	Mark-to-Markets USD	-4,887 50	-7,331 25	0 00	-4,887 50	-7,331 25
18 Jul 05						
29 Jul 05	Mark-to-Markets USD	-1,375 00	-2,062 50	0 00	-1,375 00	-2,062 50
29 Jul 05						
21 Apr 05	Mark-to-Markets USD	-7,250 00	-10,875 00	0 00	-7,250 00	-10,875 00
21 Apr 05						

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
26 Apr 05	Mark-to-Markets USD	-775 00	-1,162 50	-775 00	-1,162 50
26 Apr 05					
11 Apr 05	Mark-to-Markets USD	3,487 50	5,231 25	3,487 50	5,231 25
11 Apr 05					
16 Feb 05	Mark-to-Markets USD	-630 00	-945 00	-630 00	-945 00
16 Feb 05					
10 Jun 05	Mark-to-Markets USD	-3,875 00	-5,812 50	-3,875 00	-5,812 50
10 Jun 05					
07 Dec 05	Mark-to-Markets USD	-420 00	-630 00	-420 00	-630 00
07 Dec 05					
31 May 05	Mark-to-Markets USD	112 50	168 75	112 50	168 75
31 May 05					
04 Apr 05	Mark-to-Markets USD	1,087 50	1,631 25	1,087 50	1,631 25
04 Apr 05					
01 Aug 05	Mark-to-Markets USD	-375 00	-562 50	-375 00	-562 50
01 Aug 05					

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
07 Sep 05	07 Sep 05	Mark-to-Markets USD	0.00	-3,500.00	0.00	-1,400.00	-2,100.00	-1,400.00	-2,100.00
01 Dec 05	01 Dec 05	Mark-to-Markets USD	0.00	-2,000.00	0.00	-800.00	-1,200.00	-800.00	-1,200.00
09 Aug 05	09 Aug 05	Mark-to-Markets USD	0.00	3,281.25	0.00	1,312.50	1,968.75	1,312.50	1,968.75
25 May 05	25 May 05	Mark-to-Markets USD	0.00	78.13	0.00	31.25	46.88	31.25	46.88
09 Nov 05	09 Nov 05	Mark-to-Markets USD	0.00	-4,500.00	0.00	-1,800.00	-2,700.00	-1,800.00	-2,700.00
18 Feb 05	18 Feb 05	Mark-to-Markets USD	0.00	-28,359.10	0.00	-11,343.64	-17,015.46	-11,343.64	-17,015.46
15 Apr 05	15 Apr 05	Mark-to-Markets USD	0.00	16,312.50	0.00	6,525.00	9,787.50	6,525.00	9,787.50
06 Sep 05	06 Sep 05	Mark-to-Markets USD	0.00	-6,531.25	0.00	-2,612.50	-3,918.75	-2,612.50	-3,918.75

Northern Trust

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Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
25 Feb 05	Mark-to-Markets	USD		0.00	26.25	0.00	10.50	15.75	0.00	10.50	15.75	15.75
19 Aug 05	Mark-to-Markets	USD		0.00	-328.23	0.00	-131.29	-196.94	0.00	-131.29	-196.94	-196.94
16 Dec 05	Mark-to-Markets	USD		0.00	262.50	0.00	105.00	157.50	0.00	105.00	157.50	157.50
06 Jul 05	Mark-to-Markets	USD		0.00	-1,125.00	0.00	-450.00	-675.00	0.00	-450.00	-675.00	-675.00
04 Aug 05	Mark-to-Markets	USD		0.00	-781.20	0.00	-312.48	-468.72	0.00	-312.48	-468.72	-468.72
05 Dec 05	Mark-to-Markets	USD		0.00	-562.50	0.00	-225.00	-337.50	0.00	-225.00	-337.50	-337.50
29 Aug 05	Mark-to-Markets	USD		0.00	1,312.50	0.00	525.00	787.50	0.00	525.00	787.50	787.50
05 Oct 05	Mark-to-Markets	USD		0.00	1,000.00	0.00	400.00	600.00	0.00	400.00	600.00	600.00

SMF/SLA

Global Tax

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
Mark-to-Markets			
Futures			
Futures			
United States dollar			
03 Jun 05	Mark-to-Markets USD	-1,900 00	-2,850 00
03 Jun 05		0 00	-1,900 00
25 Jan 05	Mark-to-Markets USD	-210 00	-315 00
25 Jan 05		0 00	-210 00
30 Dec 05	Mark-to-Markets USD	-105 00	-157 50
30 Dec 05		0 00	-105 00
08 Jul 05	Mark-to-Markets USD	-5,100 00	-7,650 00
08 Jul 05		0 00	-5,100 00
13 May 05	Mark-to-Markets USD	2,000 00	3,000 00
13 May 05		0 00	2,000 00
01 Mar 05	Mark-to-Markets USD	-1,375 00	-2,062 50
01 Mar 05		0 00	-1,375 00
23 Nov 05	Mark-to-Markets USD	-1,425 00	-2,137 50
23 Nov 05		0 00	-1,425 00
18 Jul 05	Mark-to-Markets USD	-62 50	-93 75
18 Jul 05		0 00	-62 50

Northern Trust

*Generated by Northern Trust from reviewed periodic data of May 06 BSA

Global Tax

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DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Mark-to-Markets														
Futures														
Futures														
United States dollar														
13 May 05		Mark-to-Markets	USD		0 00	9,687 50	0 00	3,875 00	5,812 50		0 00	3,875 00	5,812 50	5,812 50
30 Aug 05		Mark-to-Markets	USD		0 00	11,484 27	0 00	4,593 71	6,890 56		0 00	4,593 71	6,890 56	6,890 56
25 Oct 05		Mark-to-Markets	USD		0 00	-4,750 08	0 00	-1,900 03	-2,850 05		0 00	-1,900 03	-2,850 05	-2,850 05
17 Mar 05		Mark-to-Markets	USD		0 00	26,875 00	0 00	10,750 00	16,125 00		0 00	10,750 00	16,125 00	16,125 00
04 Nov 05		Mark-to-Markets	USD		0 00	562 44	0 00	224 98	337 46		0 00	224 98	337 46	337 46
06 Jul 05		Mark-to-Markets	USD		0 00	125 00	0 00	50 00	75 00		0 00	50 00	75 00	75 00
09 Dec 05		Mark-to-Markets	USD		0 00	-1,062 50	0 00	-425 00	-637 50		0 00	-425 00	-637 50	-637 50
02 Nov 05		Mark-to-Markets	USD		0 00	-2,078 03	0 00	-831 21	-1,246 82		0 00	-831 21	-1,246 82	-1,246 82

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Global Tax

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

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date					Short Term	Long Term	Short Term	Long Term
Mark-to-Markets									
Futures									
Futures									
United States dollar									
24 Jun 05	24 Jun 05	Mark-to-Markets USD	0.00	5,937.50	0.00	2,375.00	3,562.50	2,375.00	3,562.50
21 Dec 05	21 Dec 05	Mark-to-Markets USD	0.00	-437.50	0.00	-175.00	-262.50	-175.00	-262.50
02 Mar 05	02 Mar 05	Mark-to-Markets USD	0.00	-859.10	0.00	-343.64	-515.46	-343.64	-515.46
14 Jun 05	14 Jun 05	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	-375.00	-562.50
26 Jan 05	26 Jan 05	Mark-to-Markets USD	0.00	-2,890.81	0.00	-1,156.32	-1,734.49	-1,156.32	-1,734.49
09 Dec 05	09 Dec 05	Mark-to-Markets USD	0.00	-1,662.50	0.00	-665.00	-997.50	-665.00	-997.50
18 May 05	18 May 05	Mark-to-Markets USD	0.00	175.00	0.00	70.00	105.00	70.00	105.00
22 Jul 05	22 Jul 05	Mark-to-Markets USD	0.00	3,937.50	0.00	1,575.00	2,362.50	1,575.00	2,362.50

Northern Trust

*Generated by Northern Trust from reviewed periodic data

S. P. May 06 S.A.

Global Tax

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

19 Apr 05	Mark-to-Markets USD	0.00	4,500.00	0.00	1,800.00	2,700.00	0.00	1,800.00	2,700.00
22 Dec 05	Mark-to-Markets USD	0.00	3,675.00	0.00	1,470.00	2,205.00	0.00	1,470.00	2,205.00
17 May 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00
07 Jul 05	Mark-to-Markets USD	0.00	1,718.70	0.00	687.48	1,031.22	0.00	687.48	1,031.22
07 Feb 05	Mark-to-Markets USD	0.00	-875.00	0.00	-350.00	-525.00	0.00	-350.00	-525.00
15 Dec 05	Mark-to-Markets USD	0.00	-262.50	0.00	-105.00	-157.50	0.00	-105.00	-157.50
23 Mar 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00
01 Jun 05	Mark-to-Markets USD	0.00	562.50	0.00	225.00	337.50	0.00	225.00	337.50

STMT USA

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

02 May 05	02 May 05	Mark-to-Markets USD	0.00	2,421.72	0.00	968.69	1,453.03	0.00	968.69	1,453.03
24 Aug 05	24 Aug 05	Mark-to-Markets USD	0.00	102.48	0.00	40.99	61.49	0.00	40.99	61.49
24 Oct 05	24 Oct 05	Mark-to-Markets USD	0.00	-3,500.00	0.00	-1,400.00	-2,100.00	0.00	-1,400.00	-2,100.00
11 Jul 05	11 Jul 05	Mark-to-Markets USD	0.00	-562.44	0.00	-224.98	-337.46	0.00	-224.98	-337.46
27 Jun 05	27 Jun 05	Mark-to-Markets USD	0.00	3,281.25	0.00	1,312.50	1,968.75	0.00	1,312.50	1,968.75
27 Jun 05	27 Jun 05	Mark-to-Markets USD	0.00	62.50	0.00	25.00	37.50	0.00	25.00	37.50
07 Dec 05	07 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	0.00	-75.00	-112.50
29 Dec 05	29 Dec 05	Mark-to-Markets USD	0.00	-2,500.00	0.00	-1,000.00	-1,500.00	0.00	-1,000.00	-1,500.00

Northern Trust

*Generated by Northern Trust from reviewed period of 03 May 06 15:54


Global Tax

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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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Mark-to-Markets

Futures

Futures

United States dollar

21 Nov 05	Mark-to-Markets	USD	0.00	57.52	0.00	23.01	34.51	0.00	0.00	23.01	34.51	34.51
21 Nov 05												
01 Jun 05	Mark-to-Markets	USD	0.00	109.30	0.00	43.72	65.58	0.00	0.00	43.72	65.58	65.58
01 Jun 05												
28 Sep 05	Mark-to-Markets	USD	0.00	-2,062.44	0.00	-824.98	-1,237.46	0.00	0.00	-824.98	-1,237.46	-1,237.46
28 Sep 05												
16 Jun 05	Mark-to-Markets	USD	0.00	5,625.00	0.00	2,250.00	3,375.00	0.00	0.00	2,250.00	3,375.00	3,375.00
16 Jun 05												
14 Apr 05	Mark-to-Markets	USD	0.00	-562.50	0.00	-225.00	-337.50	0.00	0.00	-225.00	-337.50	-337.50
14 Apr 05												
25 Oct 05	Mark-to-Markets	USD	0.00	125.00	0.00	50.00	75.00	0.00	0.00	50.00	75.00	75.00
25 Oct 05												
01 Jun 05	Mark-to-Markets	USD	0.00	8,750.00	0.00	3,500.00	5,250.00	0.00	0.00	3,500.00	5,250.00	5,250.00
01 Jun 05												
19 Aug 05	Mark-to-Markets	USD	0.00	-1,500.00	0.00	-600.00	-900.00	0.00	0.00	-600.00	-900.00	-900.00
19 Aug 05												

STMT 154

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

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

Futures

Futures

United States dollar

08 Dec 05	Mark-to-Markets	USD		0.00	1,400.00	0.00	560.00	840.00		0.00	560.00	840.00	
10 May 05	Mark-to-Markets	USD		0.00	5,937.50	0.00	2,375.00	3,562.50		0.00	2,375.00	3,562.50	
20 Sep 05	Mark-to-Markets	USD		0.00	2,406.25	0.00	962.50	1,443.75		0.00	962.50	1,443.75	
07 Dec 05	Mark-to-Markets	USD		0.00	-262.50	0.00	-105.00	-157.50		0.00	-105.00	-157.50	
28 Mar 05	Mark-to-Markets	USD		0.00	71.61	0.00	28.64	42.97		0.00	28.64	42.97	
21 Dec 05	Mark-to-Markets	USD		0.00	-787.50	0.00	-315.00	-472.50		0.00	-315.00	-472.50	
27 Apr 05	Mark-to-Markets	USD		0.00	7,265.78	0.00	2,906.31	4,359.47		0.00	2,906.31	4,359.47	
20 Oct 05	Mark-to-Markets	USD		0.00	-296.97	0.00	-118.79	-178.18		0.00	-118.79	-178.18	

STMT May 16 2006

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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	Short Term	Long Term	Translation	Short Term	Long Term	Total
Value Date	Acquisition Date										
Realized gain/loss											

Mark-to-Markets

Futures

Futures

United States dollar

23 Sep 05	23 Sep 05	Mark-to-Markets USD	0.00	-6,249.92	0.00	-2,499.97	-3,749.95	0.00	-2,499.97	-3,749.95	
05 Apr 05	05 Apr 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00	
18 Feb 05	18 Feb 05	Mark-to-Markets USD	0.00	-1,400.00	0.00	-560.00	-840.00	0.00	-560.00	-840.00	
27 Apr 05	27 Apr 05	Mark-to-Markets USD	0.00	175.00	0.00	70.00	105.00	0.00	70.00	105.00	
30 Dec 05	30 Dec 05	Mark-to-Markets USD	0.00	-262.50	0.00	-105.00	-157.50	0.00	-105.00	-157.50	
14 Oct 05	14 Oct 05	Mark-to-Markets USD	0.00	-1,250.08	0.00	-500.03	-750.05	0.00	-500.03	-750.05	
08 Mar 05	08 Mar 05	Mark-to-Markets USD	0.00	-25,781.25	0.00	-10,312.50	-15,468.75	0.00	-10,312.50	-15,468.75	
29 Jun 05	29 Jun 05	Mark-to-Markets USD	0.00	-78.12	0.00	-31.25	-46.87	0.00	-31.25	-46.87	

Global Tax

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
Value Date	Acquisition Date	Cost	Proceeds	Shares/Par			
Mark-to-Markets							
Futures							
Futures							
United States dollar							
10 Nov 05	Mark-to-Markets USD	0.00	337.50	0.00	0.00	135.00	202.50
23 Dec 05	Mark-to-Markets USD	0.00	1,050.00	0.00	0.00	420.00	630.00
06 Sep 05	Mark-to-Markets USD	0.00	4,125.00	0.00	0.00	1,650.00	2,475.00
22 Feb 05	Mark-to-Markets USD	0.00	-6,875.00	0.00	0.00	-2,750.00	-4,125.00
10 Jun 05	Mark-to-Markets USD	0.00	-175.00	0.00	0.00	-70.00	-105.00
03 Oct 05	Mark-to-Markets USD	0.00	-2,625.00	0.00	0.00	-1,050.00	-1,575.00
18 Mar 05	Mark-to-Markets USD	0.00	-16,203.15	0.00	0.00	-6,481.26	-9,721.89
21 Jan 05	Mark-to-Markets USD	0.00	7,781.25	0.00	0.00	3,112.50	4,668.75

Signature
May 16 2005

Global Tax

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

12 Aug 05	Mark-to-Markets USD	0.00	6,890.73	0.00	2,756.29	4,134.44	0.00	2,756.29	4,134.44	
12 Aug 05										

28 Dec 05	Mark-to-Markets USD	0.00	-525.00	0.00	-210.00	-315.00	0.00	-210.00	-315.00	
28 Dec 05										

20 Oct 05	Mark-to-Markets USD	0.00	-187.44	0.00	-74.98	-112.46	0.00	-74.98	-112.46	
20 Oct 05										

26 May 05	Mark-to-Markets USD	0.00	-1,250.00	0.00	-500.00	-750.00	0.00	-500.00	-750.00	
26 May 05										

30 Nov 05	Mark-to-Markets USD	0.00	-3,675.00	0.00	-1,470.00	-2,205.00	0.00	-1,470.00	-2,205.00	
30 Nov 05										

31 Mar 05	Mark-to-Markets USD	0.00	875.00	0.00	350.00	525.00	0.00	350.00	525.00	
31 Mar 05										

09 Feb 05	Mark-to-Markets USD	0.00	30,077.85	0.00	12,031.14	18,046.71	0.00	12,031.14	18,046.71	
09 Feb 05										

01 Dec 05	Mark-to-Markets USD	0.00	-500.00	0.00	-200.00	-300.00	0.00	-200.00	-300.00	
01 Dec 05										

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
09 Dec 05	Mark-to-Markets USD	0.00	-17,325.00	0.00	-11,550.00
09 Dec 05					-17,325.00
25 Aug 05	Mark-to-Markets USD	0.00	2,681.25	0.00	1,787.50
25 Aug 05					2,681.25
12 Dec 05	Mark-to-Markets USD	0.00	-749.95	0.00	-499.97
12 Dec 05					-749.95
20 Apr 05	Mark-to-Markets USD	0.00	-815.54	0.00	-543.69
20 Apr 05					-815.54
02 Aug 05	Mark-to-Markets USD	0.00	-187.50	0.00	-125.00
02 Aug 05					-187.50
20 Dec 05	Mark-to-Markets USD	0.00	-6,300.00	0.00	-4,200.00
20 Dec 05					-6,300.00
24 Feb 05	Mark-to-Markets USD	0.00	-315.00	0.00	-210.00
24 Feb 05					-315.00
30 Dec 05	Mark-to-Markets USD	0.00	-157.50	0.00	-105.00
30 Dec 05					-157.50

SFMT May 06 05:46 AM

Global Tax

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
27 Dec 05	Mark-to-Markets	USD		0 00	562 50	0 00	225 00	337 50		0 00	225 00	337 50	337 50
27 Dec 05													
07 Dec 05	Mark-to-Markets	USD		0 00	-187 50	0 00	-75 00	-112 50		0 00	-75 00	-112 50	-112 50
07 Dec 05													
29 Dec 05	Mark-to-Markets	USD		0 00	-175 00	0 00	-70 00	-105 00		0 00	-70 00	-105 00	-105 00
29 Dec 05													
06 Jul 05	Mark-to-Markets	USD		0 00	7,437 50	0 00	2,975 00	4,462 50		0 00	2,975 00	4,462 50	4,462 50
06 Jul 05													
30 Nov 05	Mark-to-Markets	USD		0 00	-625 00	0 00	-250 00	-375 00		0 00	-250 00	-375 00	-375 00
30 Nov 05													
23 Dec 05	Mark-to-Markets	USD		0 00	3,150 00	0 00	1,260 00	1,890 00		0 00	1,260 00	1,890 00	1,890 00
23 Dec 05													
04 Apr 05	Mark-to-Markets	USD		0 00	-175 00	0 00	-70 00	-105 00		0 00	-70 00	-105 00	-105 00
04 Apr 05													
13 Jun 05	Mark-to-Markets	USD		0 00	-1,250 00	0 00	-500 00	-750 00		0 00	-500 00	-750 00	-750 00
13 Jun 05													

STMT ISA

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term
Mark-to-Markets					
Futures					
Futures					
United States dollar					
29 Aug 05	Mark-to-Markets USD	-412 50	-618 75	-412 50	-618 75
29 Aug 05					
28 Dec 05	Mark-to-Markets USD	-245 00	-367 50	-245 00	-367 50
28 Dec 05					
08 Dec 05	Mark-to-Markets USD	525 00	787 50	525 00	787 50
08 Dec 05					
21 Oct 05	Mark-to-Markets USD	1,300 00	1,950 00	1,300 00	1,950 00
21 Oct 05					
28 Mar 05	Mark-to-Markets USD	-140 00	-210 00	-140 00	-210 00
28 Mar 05					
29 Dec 05	Mark-to-Markets USD	-175 00	-262 50	-175 00	-262 50
29 Dec 05					
30 Nov 05	Mark-to-Markets USD	-225 00	-337 50	-225 00	-337 50
30 Nov 05					
25 Oct 05	Mark-to-Markets USD	2,100 00	3,150 00	2,100 00	3,150 00
25 Oct 05					

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

22 Dec 05	Mark-to-Markets	USD	0.00	21,000.00	0.00	8,400.00	12,600.00	0.00	8,400.00	12,600.00
22 Dec 05										
23 Dec 05	Mark-to-Markets	USD	0.00	2,187.50	0.00	875.00	1,312.50	0.00	875.00	1,312.50
23 Dec 05										
05 Dec 05	Mark-to-Markets	USD	0.00	-3,249.92	0.00	-1,299.97	-1,949.95	0.00	-1,299.97	-1,949.95
05 Dec 05										
26 Aug 05	Mark-to-Markets	USD	0.00	-3,437.50	0.00	-1,375.00	-2,062.50	0.00	-1,375.00	-2,062.50
26 Aug 05										
03 Jan 05	Mark-to-Markets	USD	0.00	-1,687.50	0.00	-675.00	-1,012.50	0.00	-675.00	-1,012.50
03 Jan 05										
10 Feb 05	Mark-to-Markets	USD	0.00	-30,077.85	0.00	-12,031.14	-18,046.71	0.00	-12,031.14	-18,046.71
10 Feb 05										
15 Aug 05	Mark-to-Markets	USD	0.00	-3,281.25	0.00	-1,312.50	-1,968.75	0.00	-1,312.50	-1,968.75
15 Aug 05										
05 Dec 05	Mark-to-Markets	USD	0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00
05 Dec 05										

STMT 15A

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
<i>Mark-to-Markets</i>			
Futures			
Futures			
United States dollar			
05 Aug 05	Mark-to-Markets USD	-3,018 79	-4,528 19
05 Aug 05		0 00	-7,546 98
14 Dec 05	Mark-to-Markets USD	475 00	712 50
14 Dec 05		0 00	1,187 50
16 Dec 05	Mark-to-Markets USD	75 00	112 50
16 Dec 05		0 00	187 50
22 Nov 05	Mark-to-Markets USD	-1,331 24	-1,996 87
22 Nov 05		0 00	-3,328 11
10 Mar 05	Mark-to-Markets USD	43 11	64 67
10 Mar 05		0 00	107 78
30 Nov 05	Mark-to-Markets USD	-280 00	-420 00
30 Nov 05		0 00	-700 00
25 May 05	Mark-to-Markets USD	-87 50	-131 25
25 May 05		0 00	-218 75
26 Oct 05	Mark-to-Markets USD	-1,899 97	-2,849 95
26 Oct 05		0 00	-4,749 92

STMT USA

◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

17 Feb 05	Mark-to-Markets USD	0.00	280.00	420.00	0.00	280.00	420.00
17 Feb 05							
06 Dec 05	Mark-to-Markets USD	0.00	325.00	487.50	0.00	325.00	487.50
06 Dec 05							
25 Apr 05	Mark-to-Markets USD	0.00	-70.00	-105.00	0.00	-70.00	-105.00
25 Apr 05							
28 Nov 05	Mark-to-Markets USD	0.00	-210.00	-315.00	0.00	-210.00	-315.00
28 Nov 05							
23 Aug 05	Mark-to-Markets USD	0.00	-600.00	-900.00	0.00	-600.00	-900.00
23 Aug 05							
29 Mar 05	Mark-to-Markets USD	0.00	70.00	105.00	0.00	70.00	105.00
29 Mar 05							
22 Aug 05	Mark-to-Markets USD	0.00	-75.02	-112.54	0.00	-75.02	-112.54
22 Aug 05							
08 Aug 05	Mark-to-Markets USD	0.00	-562.48	-843.72	0.00	-562.48	-843.72
08 Aug 05							

STMT/ISA

Global Tax

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	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>						
Futures						
Futures						
United States dollar						
12 Sep 05	Mark-to-Markets USD	-1,187 50	-1,781 25	0 00	-1,187 50	-1,781 25
12 Sep 05						
24 May 05	Mark-to-Markets USD	1,000 00	1,500 00	0 00	1,000 00	1,500 00
24 May 05						
19 Apr 05	Mark-to-Markets USD	3,806 19	5,709 29	0 00	3,806 19	5,709 29
19 Apr 05						
01 Apr 05	Mark-to-Markets USD	9,243 58	13,865 36	0 00	9,243 58	13,865 36
01 Apr 05						
10 Jun 05	Mark-to-Markets USD	-1,437 48	-2,156 22	0 00	-1,437 48	-2,156 22
10 Jun 05						
30 Mar 05	Mark-to-Markets USD	70 00	105 00	0 00	70 00	105 00
30 Mar 05						
17 May 05	Mark-to-Markets USD	-31 25	-46 88	0 00	-31 25	-46 88
17 May 05						
11 Oct 05	Mark-to-Markets USD	-475 00	-712 50	0 00	-475 00	-712 50
11 Oct 05						

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Futures

Futures

United States dollar

08 Mar 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	0.00	-70.00	-105.00	
08 Mar 05										
16 Dec 05	Mark-to-Markets USD	0.00	125.00	0.00	50.00	75.00	0.00	50.00	75.00	
16 Dec 05										
29 Nov 05	Mark-to-Markets USD	0.00	-6,500.00	0.00	-2,600.00	-3,900.00	0.00	-2,600.00	-3,900.00	
29 Nov 05										
01 Sep 05	Mark-to-Markets USD	0.00	-2,437.44	0.00	-974.98	-1,462.46	0.00	-974.98	-1,462.46	
01 Sep 05										
22 Nov 05	Mark-to-Markets USD	0.00	5,499.99	0.00	2,200.00	3,299.99	0.00	2,200.00	3,299.99	
22 Nov 05										
02 Dec 05	Mark-to-Markets USD	0.00	-87.50	0.00	-35.00	-52.50	0.00	-35.00	-52.50	
02 Dec 05										
14 Nov 05	Mark-to-Markets USD	0.00	3,937.44	0.00	1,574.98	2,362.46	0.00	1,574.98	2,362.46	
14 Nov 05										
14 Apr 05	Mark-to-Markets USD	0.00	1,050.00	0.00	420.00	630.00	0.00	420.00	630.00	
14 Apr 05										

Northern Trust

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

STMT ISA

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

ID #13-7043679

DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Value Date	Acquisition Date	Short Term	Long Term
Mark-to-Markets			
Futures			
Futures			
United States dollar			
08 Sep 05	Mark-to-Markets USD	-475 00	-712 50
08 Sep 05			-712 50
17 Oct 05	Mark-to-Markets USD	150 00	225 00
17 Oct 05			225 00
07 Nov 05	Mark-to-Markets USD	237 50	356 25
07 Nov 05			356 25
21 Dec 05	Mark-to-Markets USD	-200 00	-300 00
21 Dec 05			-300 00
27 May 05	Mark-to-Markets USD	125 00	187 50
27 May 05			187 50
28 Sep 05	Mark-to-Markets USD	950 00	1,425 00
28 Sep 05			1,425 00
20 Apr 05	Mark-to-Markets USD	-337 50	-506 25
20 Apr 05			-506 25
05 Aug 05	Mark-to-Markets USD	-3,162 50	-4,743 75
05 Aug 05			-4,743 75

Northern Trust

*Generated by Northern Trust from reviewed periodic data of STMT May 06 B434A

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss					
Trade Date	Security Description	Cost	Market	Translation	Short Term	Long Term	Total
Value Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	
Mark-to-Markets							
Futures							
Futures							
United States dollar							
28 Mar 05	Mark-to-Markets USD	0 00	-8,781 27	-13,171 91	0 00	-8,781 27	-13,171 91
28 Mar 05							
07 Nov 05	Mark-to-Markets USD	0 00	-15 00	-22 50	0 00	-15 00	-22 50
07 Nov 05							
22 Dec 05	Mark-to-Markets USD	0 00	350 00	525 00	0 00	350 00	525 00
22 Dec 05							
13 Apr 05	Mark-to-Markets USD	0 00	-675 00	-1,012 50	0 00	-675 00	-1,012 50
13 Apr 05							
28 Jan 05	Mark-to-Markets USD	0 00	490 00	735 00	0 00	490 00	735 00
28 Jan 05							
23 Dec 05	Mark-to-Markets USD	0 00	-6,250 00	-9,375 00	0 00	-6,250 00	-9,375 00
23 Dec 05							
27 Dec 05	Mark-to-Markets USD	0 00	250 00	375 00	0 00	250 00	375 00
27 Dec 05							
07 Sep 05	Mark-to-Markets USD	0 00	1,650 00	2,475 00	0 00	1,650 00	2,475 00
07 Sep 05							

STMT ISA

Global Tax

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	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
30 Jun 05	Mark-to-Markets USD	625 00	937 50	0 00	625 00	937 50
30 Jun 05						
24 Mar 05	Mark-to-Markets USD	70 00	105 00	0 00	70 00	105 00
24 Mar 05						
19 Dec 05	Mark-to-Markets USD	-70 00	-105 00	0 00	-70 00	-105 00
19 Dec 05						
10 May 05	Mark-to-Markets USD	210 00	315 00	0 00	210 00	315 00
10 May 05						
12 Dec 05	Mark-to-Markets USD	-50 00	-75 00	0 00	-50 00	-75 00
12 Dec 05						
06 May 05	Mark-to-Markets USD	-770 00	-1,155 00	0 00	-770 00	-1,155 00
06 May 05						
15 Sep 05	Mark-to-Markets USD	-950 00	-1,425 00	0 00	-950 00	-1,425 00
15 Sep 05						
15 Dec 05	Mark-to-Markets USD	-140 00	-210 00	0 00	-140 00	-210 00
15 Dec 05						

STP

Northern Trust

*Generated by Northern Trust from reviewed periodic data of May 05

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

DD- PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets													
Futures													
Futures													
United States dollar													
22 Nov 05	Mark-to-Markets	USD		0.00	12,937.50	0.00	5,175.00	7,762.50		0.00	5,175.00	7,762.50	7,762.50
22 Nov 05													
13 Dec 05	Mark-to-Markets	USD		0.00	312.50	0.00	125.00	187.50		0.00	125.00	187.50	187.50
13 Dec 05													
26 Apr 05	Mark-to-Markets	USD		0.00	-350.00	0.00	-140.00	-210.00		0.00	-140.00	-210.00	-210.00
26 Apr 05													
15 Dec 05	Mark-to-Markets	USD		0.00	-312.50	0.00	-125.00	-187.50		0.00	-125.00	-187.50	-187.50
15 Dec 05													
02 Sep 05	Mark-to-Markets	USD		0.00	-1,718.75	0.00	-687.50	-1,031.25		0.00	-687.50	-1,031.25	-1,031.25
02 Sep 05													
16 Jun 05	Mark-to-Markets	USD		0.00	1,406.20	0.00	562.48	843.72		0.00	562.48	843.72	843.72
16 Jun 05													
13 Dec 05	Mark-to-Markets	USD		0.00	437.50	0.00	175.00	262.50		0.00	175.00	262.50	262.50
13 Dec 05													
12 Sep 05	Mark-to-Markets	USD		0.00	4,312.56	0.00	1,725.02	2,587.54		0.00	1,725.02	2,587.54	2,587.54
12 Sep 05													

STMT ISA

Global Tax

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

21 Jul 05	21 Jul 05	Mark-to-Markets USD	0.00	-9,187.50	0.00	-3,675.00	-5,512.50	-3,675.00	-5,512.50
29 Jul 05	29 Jul 05	Mark-to-Markets USD	0.00	7,875.00	0.00	3,150.00	4,725.00	3,150.00	4,725.00
21 Jun 05	21 Jun 05	Mark-to-Markets USD	0.00	2,031.20	0.00	812.48	1,218.72	812.48	1,218.72
11 May 05	11 May 05	Mark-to-Markets USD	0.00	3,875.00	0.00	1,550.00	2,325.00	1,550.00	2,325.00
12 Dec 05	12 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-75.00	-112.50	-75.00	-112.50
23 Dec 05	23 Dec 05	Mark-to-Markets USD	0.00	21,000.00	0.00	8,400.00	12,600.00	8,400.00	12,600.00
25 Apr 05	25 Apr 05	Mark-to-Markets USD	0.00	8.62	0.00	3.45	5.17	3.45	5.17
25 Aug 05	25 Aug 05	Mark-to-Markets USD	0.00	156.10	0.00	62.44	93.66	62.44	93.66

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
								Short Term	Long Term	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
07 Dec 05		Mark-to-Markets USD			0.00	-5,250.00	0.00	-2,100.00	-3,150.00	0.00	-2,100.00	-3,150.00
07 Dec 05												
10 Nov 05		Mark-to-Markets USD			0.00	4,500.00	0.00	1,800.00	2,700.00	0.00	1,800.00	2,700.00
10 Nov 05												
27 Apr 05		Mark-to-Markets USD			0.00	2,812.50	0.00	1,125.00	1,687.50	0.00	1,125.00	1,687.50
27 Apr 05												
10 Aug 05		Mark-to-Markets USD			0.00	328.02	0.00	131.21	196.81	0.00	131.21	196.81
10 Aug 05												
30 Nov 05		Mark-to-Markets USD			0.00	-195.30	0.00	-78.12	-117.18	0.00	-78.12	-117.18
30 Nov 05												
06 Dec 05		Mark-to-Markets USD			0.00	6,825.00	0.00	2,730.00	4,095.00	0.00	2,730.00	4,095.00
06 Dec 05												
28 Nov 05		Mark-to-Markets USD			0.00	1,500.00	0.00	600.00	900.00	0.00	600.00	900.00
28 Nov 05												
23 Sep 05		Mark-to-Markets USD			0.00	179.34	0.00	71.74	107.60	0.00	71.74	107.60
23 Sep 05												

STMT/SA

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01 Jan 05 - 31 Dec 05

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

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

Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

20 Jan 05	20 Jan 05	Mark-to-Markets USD	1,225 00	0 00	0 00	490 00	735 00	0 00	490 00	735 00	735 00
24 Jun 05	24 Jun 05	Mark-to-Markets USD	2,500 00	0 00	0 00	1,000 00	1,500 00	0 00	1,000 00	1,500 00	1,500 00
09 Aug 05	09 Aug 05	Mark-to-Markets USD	-2,812 44	0 00	0 00	-1,124 98	-1,687 46	0 00	-1,124 98	-1,687 46	-1,687 46
20 Sep 05	20 Sep 05	Mark-to-Markets USD	-2,249 92	0 00	0 00	-899 97	-1,349 95	0 00	-899 97	-1,349 95	-1,349 95
24 Aug 05	24 Aug 05	Mark-to-Markets USD	-187 44	0 00	0 00	-74 98	-112 46	0 00	-74 98	-112 46	-112 46
22 Sep 05	22 Sep 05	Mark-to-Markets USD	-1,500 00	0 00	0 00	-600 00	-900 00	0 00	-600 00	-900 00	-900 00
01 Jul 05	01 Jul 05	Mark-to-Markets USD	-453 13	0 00	0 00	-181 25	-271 88	0 00	-181 25	-271 88	-271 88
26 Sep 05	26 Sep 05	Mark-to-Markets USD	-2,500 00	0 00	0 00	-1,000 00	-1,500 00	0 00	-1,000 00	-1,500 00	-1,500 00

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss										
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Mark-to-Markets												
Futures												
Futures												
United States dollar												
26 Jan 05	Mark-to-Markets	USD		0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00	-420.00
31 Jan 05	Mark-to-Markets	USD		0.00	-1,050.00	0.00	-420.00	-630.00	0.00	-420.00	-630.00	-630.00
07 Oct 05	Mark-to-Markets	USD		0.00	-750.00	0.00	-300.00	-450.00	0.00	-300.00	-450.00	-450.00
27 Jul 05	Mark-to-Markets	USD		0.00	1,875.00	0.00	750.00	1,125.00	0.00	750.00	1,125.00	1,125.00
23 Mar 05	Mark-to-Markets	USD		0.00	-4,625.00	0.00	-1,850.00	-2,775.00	0.00	-1,850.00	-2,775.00	-2,775.00
23 May 05	Mark-to-Markets	USD		0.00	175.00	0.00	70.00	105.00	0.00	70.00	105.00	105.00
21 Oct 05	Mark-to-Markets	USD		0.00	5,046.97	0.00	2,018.79	3,028.18	0.00	2,018.79	3,028.18	3,028.18
18 Aug 05	Mark-to-Markets	USD		0.00	2,656.30	0.00	1,062.52	1,593.78	0.00	1,062.52	1,593.78	1,593.78

STAT/BSK

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss
					Short Term	Long Term	Total	
Mark-to-Markets								
Futures								
Futures								
United States dollar								
06 Jan 05	Mark-to-Markets USD	0.00	1,400.00	0.00	840.00	0.00	560.00	840.00
21 Sep 05	Mark-to-Markets USD	0.00	2,968.75	0.00	1,781.25	0.00	1,187.50	1,781.25
29 Dec 05	Mark-to-Markets USD	0.00	-1,312.08	0.00	-787.25	0.00	-524.83	-787.25
25 Nov 05	Mark-to-Markets USD	0.00	4,125.12	0.00	2,475.07	0.00	1,650.05	2,475.07
20 Dec 05	Mark-to-Markets USD	0.00	-962.50	0.00	-577.50	0.00	-385.00	-577.50
25 Jan 05	Mark-to-Markets USD	0.00	23.25	0.00	13.95	0.00	9.30	13.95
17 Jun 05	Mark-to-Markets USD	0.00	-62.50	0.00	-37.50	0.00	-25.00	-37.50
21 Dec 05	Mark-to-Markets USD	0.00	3,750.00	0.00	2,250.00	0.00	1,500.00	2,250.00

Northern Trust

*Generated by Northern Trust from reviewed periodic data for May 05

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total	Short Term	Long Term
Value Date	Acquisition Date	Short Term	Long Term	Translation	Total
Mark-to-Markets					
Futures					
Futures					
United States dollar					
01 Dec 05	Mark-to-Markets USD	0.00	-562.50	0.00	-562.50
01 Dec 05					
20 Dec 05	Mark-to-Markets USD	0.00	2,250.00	0.00	2,250.00
20 Dec 05					
12 Dec 05	Mark-to-Markets USD	0.00	-157.50	0.00	-157.50
12 Dec 05					
20 Dec 05	Mark-to-Markets USD	0.00	-412.50	0.00	-412.50
20 Dec 05					
08 Dec 05	Mark-to-Markets USD	0.00	840.00	0.00	840.00
08 Dec 05					
11 Apr 05	Mark-to-Markets USD	0.00	-105.00	0.00	-105.00
11 Apr 05					
28 Dec 05	Mark-to-Markets USD	0.00	-187.50	0.00	-187.50
28 Dec 05					
07 Jul 05	Mark-to-Markets USD	0.00	-1,575.00	0.00	-1,575.00
07 Jul 05					

STMT BSK

Global Tax

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total	Realized gain/loss
Mark-to-Markets															
Futures															
Futures															
United States dollar															
07 Sep 05		Mark-to-Markets	USD		0.00	-9,281.25	0.00	-3,712.50	-5,568.75		0.00	-3,712.50	-5,568.75		
07 Sep 05															
04 Oct 05		Mark-to-Markets	USD		0.00	-562.56	0.00	-225.02	-337.54		0.00	-225.02	-337.54		
04 Oct 05															
19 Jan 05		Mark-to-Markets	USD		0.00	422.01	0.00	168.80	253.21		0.00	168.80	253.21		
19 Jan 05															
19 Sep 05		Mark-to-Markets	USD		0.00	1,031.25	0.00	412.50	618.75		0.00	412.50	618.75		
19 Sep 05															
17 Aug 05		Mark-to-Markets	USD		0.00	-1,875.00	0.00	-750.00	-1,125.00		0.00	-750.00	-1,125.00		
17 Aug 05															
31 Aug 05		Mark-to-Markets	USD		0.00	-6,000.00	0.00	-2,400.00	-3,600.00		0.00	-2,400.00	-3,600.00		
31 Aug 05															
13 Dec 05		Mark-to-Markets	USD		0.00	312.50	0.00	125.00	187.50		0.00	125.00	187.50		
13 Dec 05															
22 Dec 05		Mark-to-Markets	USD		0.00	962.50	0.00	385.00	577.50		0.00	385.00	577.50		
22 Dec 05															

STMT
31 May 06
1344

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Value Date	Acquisition Date										
Mark-to-Markets											
Futures											
Futures											
United States dollar											
06 May 05	Mark-to-Markets USD	0.00	-9,062.50	0.00	-3,625.00	-5,437.50	0.00	-3,625.00	-5,437.50		
06 May 05											
15 Nov 05	Mark-to-Markets USD	0.00	3,265.53	0.00	1,306.21	1,959.32	0.00	1,306.21	1,959.32		
15 Nov 05											
06 Jun 05	Mark-to-Markets USD	0.00	3,437.50	0.00	1,375.00	2,062.50	0.00	1,375.00	2,062.50		
06 Jun 05											
03 Aug 05	Mark-to-Markets USD	0.00	1,718.70	0.00	687.48	1,031.22	0.00	687.48	1,031.22		
03 Aug 05											
23 Nov 05	Mark-to-Markets USD	0.00	984.36	0.00	393.74	590.62	0.00	393.74	590.62		
23 Nov 05											
14 Jul 05	Mark-to-Markets USD	0.00	-625.00	0.00	-250.00	-375.00	0.00	-250.00	-375.00		
14 Jul 05											
01 Sep 05	Mark-to-Markets USD	0.00	3,937.50	0.00	1,575.00	2,362.50	0.00	1,575.00	2,362.50		
01 Sep 05											
19 Oct 05	Mark-to-Markets USD	0.00	1,187.50	0.00	475.00	712.50	0.00	475.00	712.50		
19 Oct 05											

STMT 15A

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

19 Dec 05	19 Dec 05	Mark-to-Markets	USD	0.00	-1,312.92	0.00	0.00	-525.17	-787.75	0.00	0.00	-525.17	-787.75
30 Aug 05	30 Aug 05	Mark-to-Markets	USD	0.00	8,749.92	0.00	0.00	3,499.97	5,249.95	0.00	0.00	3,499.97	5,249.95
19 Jul 05	19 Jul 05	Mark-to-Markets	USD	0.00	5,843.75	0.00	0.00	2,337.50	3,506.25	0.00	0.00	2,337.50	3,506.25
17 Oct 05	17 Oct 05	Mark-to-Markets	USD	0.00	-125.00	0.00	0.00	-50.00	-75.00	0.00	0.00	-50.00	-75.00
29 Nov 05	29 Nov 05	Mark-to-Markets	USD	0.00	-437.50	0.00	0.00	-175.00	-262.50	0.00	0.00	-175.00	-262.50
28 Dec 05	28 Dec 05	Mark-to-Markets	USD	0.00	-525.00	0.00	0.00	-210.00	-315.00	0.00	0.00	-210.00	-315.00
20 May 05	20 May 05	Mark-to-Markets	USD	0.00	-175.00	0.00	0.00	-70.00	-105.00	0.00	0.00	-70.00	-105.00
15 Mar 05	15 Mar 05	Mark-to-Markets	USD	0.00	-9,078.54	0.00	0.00	-3,631.42	-5,447.12	0.00	0.00	-3,631.42	-5,447.12

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

30 Aug 05	Mark-to-Markets USD	0 00	8,593 75	0 00	3,437 50	5,156 25	0 00	3,437 50	5,156 25
27 Jan 05	Mark-to-Markets USD	0 00	-4,046 69	0 00	-1,618 68	-2,428 01	0 00	-1,618 68	-2,428 01
30 Dec 05	Mark-to-Markets USD	0 00	-3,937 92	0 00	-1,575 17	-2,362 75	0 00	-1,575 17	-2,362 75
15 Dec 05	Mark-to-Markets USD	0 00	-5,250 00	0 00	-2,100 00	-3,150 00	0 00	-2,100 00	-3,150 00
25 Jan 05	Mark-to-Markets USD	0 00	-16,062 51	0 00	-6,425 00	-9,637 51	0 00	-6,425 00	-9,637 51
27 Dec 05	Mark-to-Markets USD	0 00	787 50	0 00	315 00	472 50	0 00	315 00	472 50
25 May 05	Mark-to-Markets USD	0 00	-2,812 50	0 00	-1,125 00	-1,687 50	0 00	-1,125 00	-1,687 50
14 Dec 05	Mark-to-Markets USD	0 00	27,562 08	0 00	11,024 83	16,537 25	0 00	11,024 83	16,537 25

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				
Trade Date	Security Description	Market	Total	Short Term	Long Term	
Value Date	Acquisition Date	Short Term	Long Term	Translation	Short Term	Long Term
Mark-to-Markets						
Futures						
Futures						
United States dollar						
23 Dec 05	Mark-to-Markets USD	420 00	630 00	0 00	420 00	630 00
23 Dec 05						
06 Dec 05	Mark-to-Markets USD	2,000 00	3,000 00	0 00	2,000 00	3,000 00
06 Dec 05						
13 Jul 05	Mark-to-Markets USD	-312 48	-468 72	0 00	-312 48	-468 72
13 Jul 05						
13 Oct 05	Mark-to-Markets USD	-712 50	-1,068 75	0 00	-712 50	-1,068 75
13 Oct 05						
29 Apr 05	Mark-to-Markets USD	-280 00	-420 00	0 00	-280 00	-420 00
29 Apr 05						
30 Nov 05	Mark-to-Markets USD	-600 00	-900 00	0 00	-600 00	-900 00
30 Nov 05						
30 Dec 05	Mark-to-Markets USD	-75 00	-112 50	0 00	-75 00	-112 50
30 Dec 05						
05 Apr 05	Mark-to-Markets USD	-675 00	-1,012 50	0 00	-675 00	-1,012 50
05 Apr 05						

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

08 Nov 05	Mark-to-Markets USD	0.00	300.00	0.00	120.00	180.00	180.00
08 Nov 05							
20 Jul 05	Mark-to-Markets USD	0.00	125.00	0.00	50.00	75.00	75.00
20 Jul 05							
09 Dec 05	Mark-to-Markets USD	0.00	-1,062.50	0.00	-425.00	-637.50	-637.50
09 Dec 05							
08 Apr 05	Mark-to-Markets USD	0.00	-175.00	0.00	-70.00	-105.00	-105.00
08 Apr 05							
01 Aug 05	Mark-to-Markets USD	0.00	-3,781.25	0.00	-1,512.50	-2,268.75	-2,268.75
01 Aug 05							
12 Oct 05	Mark-to-Markets USD	0.00	-3,249.92	0.00	-1,299.97	-1,949.95	-1,949.95
12 Oct 05							
18 May 05	Mark-to-Markets USD	0.00	5,625.00	0.00	2,250.00	3,375.00	3,375.00
18 May 05							
03 Oct 05	Mark-to-Markets USD	0.00	4,312.56	0.00	1,725.02	2,587.54	2,587.54
03 Oct 05							

STMT USA

Global Tax

01 Jan 05 - 31 Dec 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	Market	Long Term	Total
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Mark-to-Markets

Futures

Futures

United States dollar

08 Dec 05	Mark-to-Markets	USD	0.00	2,265.60	0.00	906.24	1,359.36	0.00	906.24	1,359.36
08 Dec 05										
16 Nov 05	Mark-to-Markets	USD	0.00	59.67	0.00	23.87	35.80	0.00	23.87	35.80
16 Nov 05										
08 Dec 05	Mark-to-Markets	USD	0.00	1,312.50	0.00	525.00	787.50	0.00	525.00	787.50
08 Dec 05										
27 Oct 05	Mark-to-Markets	USD	0.00	2,078.03	0.00	831.21	1,246.82	0.00	831.21	1,246.82
27 Oct 05										
20 Dec 05	Mark-to-Markets	USD	0.00	-562.50	0.00	-225.00	-337.50	0.00	-225.00	-337.50
20 Dec 05										
07 Apr 05	Mark-to-Markets	USD	0.00	-3,937.50	0.00	-1,575.00	-2,362.50	0.00	-1,575.00	-2,362.50
07 Apr 05										
21 Dec 05	Mark-to-Markets	USD	0.00	-10,500.00	0.00	-4,200.00	-6,300.00	0.00	-4,200.00	-6,300.00
21 Dec 05										
27 Jul 05	Mark-to-Markets	USD	0.00	-2,406.25	0.00	-962.50	-1,443.75	0.00	-962.50	-1,443.75
27 Jul 05										

Northern Trust

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Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

02 Jun 05	Mark-to-Markets USD	0.00	150.02	225.02	0.00	150.02	225.02
02 Jun 05							

08 Apr 05	Mark-to-Markets USD	0.00	-1,550.00	-2,325.00	0.00	-1,550.00	-2,325.00
08 Apr 05							

Total United States dollar		0.00	75.37	113.02	0.00	75.37	113.02
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Total S/T translation gain/loss for futures

Total L/T translation gain/loss for futures

Total realized gains for futures

Total realized losses for futures

Total Futures

			1,051,221.05	1,576,831.52	0.00	1,051,221.05	1,576,831.52
			-973,488.76	-1,460,233.11	0.00	-973,488.76	-1,460,233.11
		194,330.70	77,732.29	116,598.41	0.00	77,732.29	116,598.41
Total Mark-to-Markets		0.00	77,732.29	116,598.41	0.00	77,732.29	116,598.41

Future Commissions

Futures

Futures

Euro

21 Mar 05	Mark-to-Markets EUR	0.00	-4.78	-7.17	0.00	-4.78	-7.17
21 Mar 05							

Northern Trust

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STMT-BSA

Global Tax

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total	
Value Date	Acquisition Date										
<i>Future Commissions</i>											
Futures											
Futures											
Euro											
18 Aug 05	Mark-to-Markets EUR	0 00	-11 07	0 00	-4 43	-6 64	0 00	-4 43	-6 64	-6 64	
18 Aug 05											
22 Jun 05	Mark-to-Markets EUR	0 00	-21 84	0 00	-8 74	-13 10	0 00	-8 74	-13 10	-13 10	
22 Jun 05											
11 Jan 05	Mark-to-Markets EUR	0 00	-47 14	0 00	-18 86	-28 28	0 00	-18 86	-28 28	-28 28	
11 Jan 05											
25 Feb 05	Mark-to-Markets EUR	0 00	-118 84	0 00	-47 54	-71 30	0 00	-47 54	-71 30	-71 30	
25 Feb 05											
03 Mar 05	Mark-to-Markets EUR	0 00	-94 42	0 00	-37 77	-56 65	0 00	-37 77	-56 65	-56 65	
03 Mar 05											
23 Mar 05	Mark-to-Markets EUR	0 00	-17 82	0 00	-7 13	-10 69	0 00	-7 13	-10 69	-10 69	
23 Mar 05											
21 Jun 05	Mark-to-Markets EUR	0 00	-60 07	0 00	-24 03	-36 04	0 00	-24 03	-36 04	-36 04	
21 Jun 05											
02 Jun 05	Mark-to-Markets EUR	0 00	-176 58	0 00	-70 63	-105 95	0 00	-70 63	-105 95	-105 95	
02 Jun 05											

SMT SA

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
<i>Future Commissions</i>													
Futures													
Futures													
Euro													
01 Dec 05	Mark-to-Markets	EUR		0.00	-90.18	0.00	-36.07	-54.11		0.00	-36.07	-54.11	
01 Dec 05													
01 Sep 05	Mark-to-Markets	EUR		0.00	-24.90	0.00	-9.96	-14.94		0.00	-9.96	-14.94	
01 Sep 05													
30 Aug 05	Mark-to-Markets	EUR		0.00	-5.52	0.00	-2.21	-3.31		0.00	-2.21	-3.31	
30 Aug 05													
26 Aug 05	Mark-to-Markets	EUR		0.00	-11.05	0.00	-4.42	-6.63		0.00	-4.42	-6.63	
26 Aug 05													
01 Sep 05	Mark-to-Markets	EUR		0.00	-24.90	0.00	-9.96	-14.94		0.00	-9.96	-14.94	
01 Sep 05													
30 Aug 05	Mark-to-Markets	EUR		0.00	-5.52	0.00	-2.21	-3.31		0.00	-2.21	-3.31	
30 Aug 05													
22 Aug 05	Mark-to-Markets	EUR		0.00	-10.92	0.00	-4.37	-6.55		0.00	-4.37	-6.55	
22 Aug 05													
Total Euro					-732.72	0.00	-293.11	-439.61		0.00	-293.11	-439.61	
United States dollar													

STMT-ISA

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

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

Futures

Futures

United States dollar

25 Feb 05	Mark-to-Markets	USD		0.00	-131.25	0.00	-52.50	-78.75		0.00	-52.50	-78.75	
25 Feb 05													
30 Nov 05	Mark-to-Markets	USD		0.00	-39.00	0.00	-15.60	-23.40		0.00	-15.60	-23.40	
30 Nov 05													
13 Jun 05	Mark-to-Markets	USD		0.00	-52.00	0.00	-20.80	-31.20		0.00	-20.80	-31.20	
13 Jun 05													
26 Jul 05	Mark-to-Markets	USD		0.00	-39.00	0.00	-15.60	-23.40		0.00	-15.60	-23.40	
26 Jul 05													
25 Nov 05	Mark-to-Markets	USD		0.00	-58.50	0.00	-23.40	-35.10		0.00	-23.40	-35.10	
25 Nov 05													
16 Nov 05	Mark-to-Markets	USD		0.00	-58.50	0.00	-23.40	-35.10		0.00	-23.40	-35.10	
16 Nov 05													
23 Sep 05	Mark-to-Markets	USD		0.00	-45.50	0.00	-18.20	-27.30		0.00	-18.20	-27.30	
23 Sep 05													
23 Dec 05	Mark-to-Markets	USD		0.00	-20.31	0.00	-8.12	-12.19		0.00	-8.12	-12.19	
23 Dec 05													

May 06


Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Value Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
<i>Future Commissions</i>												
Futures												
Futures												
United States dollar												
07 Apr 05	Mark-to-Markets USD			0.00	-247.50	0.00	-99.00	-148.50	0.00	-99.00	-148.50	-148.50
05 Sep 05	Mark-to-Markets USD			0.00	-13.00	0.00	-5.20	-7.80	0.00	-5.20	-7.80	-7.80
05 Sep 05	Mark-to-Markets USD			0.00	-6.50	0.00	-2.60	-3.90	0.00	-2.60	-3.90	-3.90
30 Nov 05	Mark-to-Markets USD			0.00	-32.50	0.00	-13.00	-19.50	0.00	-13.00	-19.50	-19.50
29 Aug 05	Mark-to-Markets USD			0.00	-71.50	0.00	-28.60	-42.90	0.00	-28.60	-42.90	-42.90
24 Feb 05	Mark-to-Markets USD			0.00	-75.00	0.00	-30.00	-45.00	0.00	-30.00	-45.00	-45.00
06 Apr 05	Mark-to-Markets USD			0.00	-172.50	0.00	-69.00	-103.50	0.00	-69.00	-103.50	-103.50
23 May 05	Mark-to-Markets USD			0.00	-110.50	0.00	-44.20	-66.30	0.00	-44.20	-66.30	-66.30

STMT ISA

Global Tax

01 Jan 05 - 31 Dec 05

Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

Market _____ Total _____

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

Futures

Futures

United States dollar

22 Nov 05	Mark-to-Markets USD	22 Nov 05		0.00	-58.50	0.00	-23.40	-35.10	0.00	-23.40	-35.10
22 Nov 05	Mark-to-Markets USD	22 Nov 05		0.00	-13.00	0.00	-5.20	-7.80	0.00	-5.20	-7.80
24 Nov 05	Mark-to-Markets USD	24 Nov 05		0.00	-32.50	0.00	-13.00	-19.50	0.00	-13.00	-19.50
24 Aug 05	Mark-to-Markets USD	24 Aug 05		0.00	-136.50	0.00	-54.60	-81.90	0.00	-54.60	-81.90
23 Dec 05	Mark-to-Markets USD	23 Dec 05		0.00	-4.88	0.00	-1.95	-2.93	0.00	-1.95	-2.93
25 Aug 05	Mark-to-Markets USD	25 Aug 05		0.00	-65.00	0.00	-26.00	-39.00	0.00	-26.00	-39.00
26 May 05	Mark-to-Markets USD	26 May 05		0.00	-6.50	0.00	-2.60	-3.90	0.00	-2.60	-3.90
28 Mar 05	Mark-to-Markets USD	28 Mar 05		0.00	-82.50	0.00	-33.00	-49.50	0.00	-33.00	-49.50

SMI/SLA

Global Tax

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

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

Future Commissions

Futures

Futures

United States dollar

13 Jun 05	Mark-to-Markets	USD	0.00	-91.00	0.00	-36.40	-54.60	0.00	-36.40	-54.60
13 Jun 05										
23 Dec 05	Mark-to-Markets	USD	0.00	-14.63	0.00	-5.85	-8.78	0.00	-5.85	-8.78
23 Dec 05										
19 Aug 05	Mark-to-Markets	USD	0.00	-78.00	0.00	-31.20	-46.80	0.00	-31.20	-46.80
19 Aug 05										
23 May 05	Mark-to-Markets	USD	0.00	-26.00	0.00	-10.40	-15.60	0.00	-10.40	-15.60
23 May 05										
17 Nov 05	Mark-to-Markets	USD	0.00	-26.00	0.00	-10.40	-15.60	0.00	-10.40	-15.60
17 Nov 05										
01 Jun 05	Mark-to-Markets	USD	0.00	-65.00	0.00	-26.00	-39.00	0.00	-26.00	-39.00
01 Jun 05										
22 Nov 05	Mark-to-Markets	USD	0.00	-13.00	0.00	-5.20	-7.80	0.00	-5.20	-7.80
22 Nov 05										
25 May 05	Mark-to-Markets	USD	0.00	-6.50	0.00	-2.60	-3.90	0.00	-2.60	-3.90
25 May 05										

STMT SA

Global Tax

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Cost	Market	Short Term	Long Term
Value Date	Acquisition Date				
		Shares/Par	Proceeds	Translation	Total
Future Commissions					
Futures					
Futures					
United States dollar					
21 Nov 05	Mark-to-Markets USD	0.00	-26.00	0.00	-15.60
21 Nov 05					-10.40
25 Jan 05	Mark-to-Markets USD	0.00	-15.00	0.00	-9.00
25 Jan 05					-6.00
23 Dec 05	Mark-to-Markets USD	0.00	-12.19	0.00	-7.31
23 Dec 05					-4.88
24 Nov 05	Mark-to-Markets USD	0.00	-19.50	0.00	-11.70
24 Nov 05					-7.80
25 Oct 05	Mark-to-Markets USD	0.00	-26.00	0.00	-15.60
25 Oct 05					-10.40
14 Apr 05	Mark-to-Markets USD	0.00	-15.00	0.00	-9.00
14 Apr 05					-6.00
Total United States dollar			-2,006.26	0.00	-1,203.76
Total S/T translation gain/loss for futures					
Total L/T translation gain/loss for futures					
Total realized gains for futures					
Total realized losses for futures					
Total Futures					
				0.00	0.00
				0.00	0.00
				0.00	0.00
				0.00	-1,095.61
				0.00	-1,643.37
				0.00	-1,095.61
				0.00	-1,643.37

Northern Trust

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SPMT May 05 BSA

Global Tax

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DD-PIMCO REAL RETURN

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss			
Trade Date	Security Description	Market	Total		
Value Date	Acquisition Date	Short Term	Long Term	Short Term	Long Term
	Total Future Commissions	-1,095.61	-1,643.37	0.00	-1,643.37

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

02 Dec 05	FNMA POOL #832158 5 5% 08-01-2035	-107 16	107 16	-108 37	-1 21	0 00	-1 21	0 00
27 Dec 05	BEO CUSIP 31407JQK1							
02 Sep 05		-107 16	107 16	-108 37	-1 21	0 00	-1 21	0 00
02 Nov 05	FNMA POOL #832158 5 5% 08-01-2035	-1,179 58	1,179 58	-1,192 85	-13 27	0 00	-13 27	0 00
25 Nov 05	BEO CUSIP 31407JQK1							
02 Sep 05		-1,179 58	1,179 58	-1,192 85	-13 27	0 00	-13 27	0 00
04 Oct 05	FNMA POOL #832158 5 5% 08-01-2035	-4,380 19	4,380 19	-4,429 47	-49 28	0 00	-49 28	0 00
25 Oct 05	BEO CUSIP 31407JQK1							
02 Sep 05		-4,380 19	4,380 19	-4,429 47	-49 28	0 00	-49 28	0 00
02 Dec 05	FNMA POOL #834514 5 5% 08-01-2035	-469 15	469 15	-474 39	-5 24	0 00	-5 24	0 00
27 Dec 05	BEO CUSIP 31407MDT9							
02 Sep 05		-469 15	469 15	-474 39	-5 24	0 00	-5 24	0 00
02 Nov 05	FNMA POOL #834514 5 5% 08-01-2035	-7,712 70	7,712 70	-7,798 87	-86 17	0 00	-86 17	0 00
25 Nov 05	BEO CUSIP 31407MDT9							
02 Sep 05		-7,712 70	7,712 70	-7,798 87	-86 17	0 00	-86 17	0 00
04 Oct 05	FNMA POOL #834514 5 5% 08-01-2035	-490 15	490 15	-495 63	-5 48	0 00	-5 48	0 00
25 Oct 05	BEO CUSIP 31407MDT9							
02 Sep 05		-490 15	490 15	-495 63	-5 48	0 00	-5 48	0 00

Northern Trust

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Global Tax

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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	Shares/Par	Proceeds	Cost			
Principal Paydowns							
Fixed income							
Non-government backed c.m.o.s							
United States							
20 Jun 05		-1,696 06	1,696 06	-1,696 06	0 00	0 00	0 00
25 Nov 05	CMO CWBBS INC 2005-R2 MTG	-1,765 27	1,765 27	-1,765 27	0 00	0 00	0 00
25 Nov 05	PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG SEDOL B0D0084	-1,765 27	1,765 27	-1,765 27	0 00	0 00	0 00
20 Jun 05		-1,986 33	1,986 33	-1,974 54	0 00	11 79	0 00
25 Oct 05	CMO GS MTG SECS CORP SER	-1,986 33	1,986 33	-1,974 54	0 00	11 79	0 00
25 Oct 05	2005-AR6 CL 2A14 53955% DUE 09-25-2035/10-25-2005 REG SEDOL B0MTJR4	-1,986 33	1,986 33	-1,974 54	0 00	11 79	0 00
15 Sep 05		-1,968 90	1,968 90	-1,957 21	0 00	11 69	0 00
02 Nov 05	CMO GS MTG SECS CORP SER	-1,968 90	1,968 90	-1,957 21	0 00	11 69	0 00
25 Nov 05	2005-AR6 CL 2A14 53955% DUE 09-25-2035/10-25-2005 REG SEDOL B0MTJR4	-1,968 90	1,968 90	-1,957 21	0 00	11 69	0 00
15 Sep 05		-1,662 03	1,662 03	-1,652 16	0 00	9 87	0 00
25 Dec 05	CMO GS MTG SECS CORP SER	-1,662 03	1,662 03	-1,652 16	0 00	9 87	0 00
27 Dec 05	2005-AR6 CL 2A14 53955% DUE 09-25-2035/10-25-2005 REG SEDOL B0MTJR4	-1,662 03	1,662 03	-1,652 16	0 00	9 87	0 00
15 Sep 05		-16,687.92	16,687.92	-16,654.57	0.00	33.35	0.00
Total United States			16,687.92	-16,654.57	0.00	33.35	0.00

Northern Trust

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STMT 15A

Global Tax

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DD-PIMCO REAL RETURN

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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

Government mortgage backed securities

Total United States 14,338.93 -14,499.58 -160.65 0.00 0.00 -160.65 0.00

Non-government backed c.m.o.s

United States

25 Aug 05 CMO CWBMS INC 2005-R2 MTG -1,780 65 1,780 65 0.00 0.00 0.00 0.00 0.00 0.00
 25 Aug 05 PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG SEDOL B0D0084 -1,780 65 -1,780 65 0.00 0.00 0.00 0.00 0.00 0.00

20 Jun 05 -1,780 65 1,780 65 -1,780 65 0.00 0.00 0.00 0.00 0.00 0.00

25 Oct 05 CMO CWBMS INC 2005-R2 MTG -1,950 72 1,950 72 0.00 0.00 0.00 0.00 0.00 0.00
 25 Oct 05 PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG SEDOL B0D0084 -1,950 72 -1,950 72 0.00 0.00 0.00 0.00 0.00 0.00

20 Jun 05 -1,950 72 1,950 72 -1,950 72 0.00 0.00 0.00 0.00 0.00 0.00

25 Dec 05 CMO CWBMS INC 2005-R2 MTG -1,873 58 1,873 58 0.00 0.00 0.00 0.00 0.00 0.00
 27 Dec 05 PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG SEDOL B0D0084 -1,873 58 -1,873 58 0.00 0.00 0.00 0.00 0.00 0.00

20 Jun 05 -1,873 58 1,873 58 -1,873 58 0.00 0.00 0.00 0.00 0.00 0.00

25 Sep 05 CMO CWBMS INC 2005-R2 MTG -2,004 38 2,004 38 0.00 0.00 0.00 0.00 0.00 0.00
 26 Sep 05 PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG SEDOL B0D0084 -2,004 38 -2,004 38 0.00 0.00 0.00 0.00 0.00 0.00

20 Jun 05 -2,004 38 2,004 38 -2,004 38 0.00 0.00 0.00 0.00 0.00 0.00

25 Jul 05 CMO CWBMS INC 2005-R2 MTG -1,696 06 1,696 06 0.00 0.00 0.00 0.00 0.00 0.00
 25 Jul 05 PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG SEDOL B0D0084 -1,696 06 -1,696 06 0.00 0.00 0.00 0.00 0.00 0.00

Northern Trust

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Global Tax

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

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Principal Paydowns												
	Total S/T 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						33.35	0.00	0.00		33.35	0.00
	Total realized losses for fixed income						-160.65	0.00	0.00		-160.65	0.00
	Total Fixed Income				31,026.85	-31,154.15	-127.30	0.00	0.00		-127.30	0.00
	Total Principal Paydowns				31,026.85	-31,154.15	-127.30	0.00	0.00		-127.30	0.00

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

02 Jun 05	EURO-BUND FUTURE 08/09/2005			32 00	-4,807,488 67	4,807,488 67	0 00	0 00	0 00		0 00	0 00
02 Jun 05	SEDOL 916677W											
18 Aug 05	FUT DEC 05 EURX EUR-BUND			2 00	-300,261 67	300,261 67	0 00	0 00	0 00		0 00	0 00
18 Aug 05	CUSIP 999599GH0											
22 Aug 05	FUT DEC 05 EURX EUR-BUND			1 00	-148,466 43	148,466 43	0 00	0 00	0 00		0 00	0 00
22 Aug 05	CUSIP 999599GH0											
30 Aug 05	FUT DEC 05 EURX EUR-BUND			2 00	-300,504 61	300,504 61	0 00	0 00	0 00		0 00	0 00
30 Aug 05	CUSIP 999599GH0											
26 Aug 05	FUT DEC 05 EURX EUR-BUND			1 00	-150,521 83	150,521 83	0 00	0 00	0 00		0 00	0 00
26 Aug 05	CUSIP 999599GH0											

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◆ Realized Gain/Loss Detail - Taxable

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

Future Receipts

Fixed income

Fixed income derivatives - futures

Germany

01 Sep 05	FUT DEC 05 EURX EUR-BUND	9 00	-1,363,546 98	1,363,546 98	0 00	0 00	0 00	0 00
01 Sep 05	CUSIP 999599GH0							

22 Aug 05	FUT DEC 05 EURX EUR-BUND	1 00	-148,478 58	148,478 58	0 00	0 00	0 00	0 00
22 Aug 05	CUSIP 999599GH0							

26 Aug 05	FUT DEC 05 EURX EUR-BUND	1 00	-150,509 54	150,509 54	0 00	0 00	0 00	0 00
26 Aug 05	CUSIP 999599GH0							

25 Feb 05	FUT JUN 05 10 YR EURX EUR-BUND	20 00	-3,108,299 34	3,108,299 34	0 00	0 00	0 00	0 00
25 Feb 05	CUSIP 999599GH0							

03 Mar 05	FUT JUN 05 10 YR EURX EUR-BUND	16 00	-2,461,112 65	2,461,112 65	0 00	0 00	0 00	0 00
03 Mar 05	CUSIP 999599GH0							

27 May 05	FUT JUN 05 10 YR EURX EUR-BUND	1 00	-152,448 91	152,448 91	0 00	0 00	0 00	0 00
27 May 05	CUSIP 999599GH0							

Total Germany			-13,091,639.21	13,091,639.21	0.00	0.00	0.00	0.00
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United States

22 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	9 00	-983,671 88	995,906 25	12,234 37	0 00	0 00	0 00
22 Nov 05	999599GH0							

Northern Trust

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ID #13-70A3679

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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
Future Receipts									
Fixed income									
Fixed income derivatives - futures									
United States									
24 Nov 05		FUT DEC 05 10 YR T-NOTES CUSIP	3 00	-330,000 00	331,968 75	1,968 75	0 00	0 00	1,968 75
24 Nov 05		999599GH0							
24 Nov 05		FUT DEC 05 10 YR T-NOTES CUSIP	5 00	-550,000 00	550,000 00	0 00	0 00	0 00	0 00
24 Nov 05		999599GH0							
25 Aug 05		FUT DEC 05 5 YR T NOTE CUSIP	10 00	-1,075,781 25	1,075,781 25	0 00	0 00	0 00	0 00
25 Aug 05		999599GH0							
23 Aug 05		FUT DEC 05 5 YR T NOTE CUSIP	6 00	-644,156 25	644,156 25	0 00	0 00	0 00	0 00
23 Aug 05		999599GH0							
24 Aug 05		FUT DEC 05 5 YR T NOTE CUSIP	21 00	-2,259,796 88	2,259,796 88	0 00	0 00	0 00	0 00
24 Aug 05		999599GH0							
29 Aug 05		FUT DEC 05 U S T-BONDS CUSIP	11 00	-1,283,218 75	1,283,218 75	0 00	0 00	0 00	0 00
29 Aug 05		999599GH0							
30 Nov 05		FUT DEC 05 U S T-BONDS CUSIP	6 00	-676,125 00	676,687 50	562 50	0 00	0 00	562 50
30 Nov 05		999599GH0							
26 Apr 05		FUT JUN 05 06-21-2005 SEDOL	1 00	-113,875 00	113,875 00	0 00	0 00	0 00	0 00
26 Apr 05		914780U							

Northern Trust

*Generated by Northern Trust from reviewed periodic data as of May 06 2006

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

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

Fixed income

Fixed income derivatives - futures

United States

31 Mar 05	FUT JUN 05 06-21-2005 SEDOL 914780U	9 00	-1,000,406 25	1,000,406 25	0 00	0 00	0 00	0 00	0 00	0 00
18 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	5 00	-545,390 63	545,390 63	0 00	0 00	0 00	0 00	0 00	0 00
21 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	3 00	-327,046 88	327,046 88	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	20 00	-2,211,562 50	2,211,562 50	0 00	0 00	0 00	0 00	0 00	0 00
16 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	3 00	-326,765 63	326,765 63	0 00	0 00	0 00	0 00	0 00	0 00
10 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	5 00	-544,687 50	544,687 50	0 00	0 00	0 00	0 00	0 00	0 00
10 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	7 00	-762,890 63	762,890 63	0 00	0 00	0 00	0 00	0 00	0 00
23 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	4 00	-432,187 50	432,187 50	0 00	0 00	0 00	0 00	0 00	0 00

Northern Trust

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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
25 Feb 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	35 00	-3,863,671 88	3,863,671 88	0 00	0 00	0 00	0 00	0 00	0 00
11 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	16 00	-1,740,000 00	1,740,000 00	0 00	0 00	0 00	0 00	0 00	0 00
25 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	2 00	-222,093 75	222,093 75	0 00	0 00	0 00	0 00	0 00	0 00
17 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005 SEDOL 914827U	1 00	-108,921 88	108,921 88	0 00	0 00	0 00	0 00	0 00	0 00
21 Jan 05	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	12 00	-1,345,687 50	1,345,687 50	0 00	0 00	0 00	0 00	0 00	0 00
31 Jan 05	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	18 00	-2,020,781 25	2,020,781 25	0 00	0 00	0 00	0 00	0 00	0 00
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	1 00	-109,046 88	109,046 88	0 00	0 00	0 00	0 00	0 00	0 00
30 Nov 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	5 00	-542,851 56	542,851 56	0 00	0 00	0 00	0 00	0 00	0 00

Future Receipts

Fixed income

Fixed income derivatives - futures

United States

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 11 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	Total
Settle Date	Acquisition Date				Short Term	Long Term	Short Term
Future Receipts							
Fixed income							
Fixed income derivatives - futures							
United States							
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP	3 00	-327,140 63	327,140 63	0 00	0 00	0 00
23 Dec 05	999599GH0						
21 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	4 00	-424,375 00	424,375 00	0 00	0 00	0 00
21 Nov 05	999599GH0						
24 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	5 00	-531,171 88	531,171 88	0 00	0 00	0 00
24 Nov 05	999599GH0						
01 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	60 00	-6,355,312 50	6,355,312 50	0 00	0 00	0 00
01 Dec 05	999599GH0						
17 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	4 00	-424,375 00	424,375 00	0 00	0 00	0 00
17 Nov 05	999599GH0						
25 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	9 00	-956,812 50	956,812 50	0 00	0 00	0 00
25 Nov 05	999599GH0						
24 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	5 00	-531,718 75	531,718 75	0 00	0 00	0 00
24 Nov 05	999599GH0						
22 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	2 00	-212,031 25	212,031 25	0 00	0 00	0 00
22 Nov 05	999599GH0						

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

Market _____ Total _____

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Total
Future Receipts											
Fixed income											
Fixed income derivatives - futures											
United States											
22 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP		2 00	-212,031 25	212,031 25	0 00	0 00	0 00	0 00	0 00	0 00
22 Nov 05	999599GH0										
16 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP		9 00	-952,875 00	952,875 00	0 00	0 00	0 00	0 00	0 00	0 00
16 Nov 05	999599GH0										
19 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP		12 00	-1,337,625 00	1,347,750 00	10,125 00	0 00	0 00	10,125 00	0 00	0 00
19 Aug 05	999599GH0										
20 Jul 05	FUT SEP 05 5 YR T NOTE CUSIP		20 00	-2,152,500 00	2,152,500 00	0 00	0 00	0 00	0 00	0 00	0 00
20 Jul 05	999599GH0										
25 May 05	FUT SEP 05 5 YR T NOTE CUSIP		10 00	-1,085,937 50	1,085,937 50	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	999599GH0										
25 May 05	FUT SEP 05 5 YR T NOTE CUSIP		1 00	-108,796 88	108,796 88	0 00	0 00	0 00	0 00	0 00	0 00
25 May 05	999599GH0										
05 Jul 05	FUT SEP 05 U S T-BONDS CUSIP		2 00	-234,375 00	234,375 00	0 00	0 00	0 00	0 00	0 00	0 00
05 Jul 05	999599GH0										
27 Jun 05	FUT SEP 05 U S T-BONDS CUSIP		5 00	-596,093 75	596,093 75	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 05	999599GH0										

Northern Trust

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

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

Fixed income

Fixed income derivatives - futures

United States

01 Jun 05	FUT SEP 05 U S T-BONDS CUSIP	10.00	-1,183,750.00	1,183,750.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Jun 05	999599GHO									

Total United States			-41,647,539.12	41,672,429.74	24,890.62	0.00	0.00	24,890.62	0.00	0.00
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Total S/T translation gain/loss for fixed income

Total L/T translation gain/loss for fixed income

Total realized gains for fixed income

Total realized losses for fixed income

Total Fixed Income

Derivative offsets

Cash and cash equivalent futures

United States

13 Jun 05	EURODOLLAR JUN 2005 FUTURE	14.00	-3,380,650.00	3,404,275.00	23,625.00	0.00	0.00	23,625.00	0.00	0.00
13 Jun 05	06-13-2005 SEDOL 903853L									

Total United States			-3,380,650.00	3,404,275.00	23,625.00	0.00	0.00	23,625.00	0.00	0.00
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Fixed income futures

Germany

11 Jan 05	EURO-BUND FUTURE 08/03/2005	8.00	-1,250,463.09	1,264,005.46	-10,478.82	0.00	24,021.19	13,542.37	0.00	0.00
11 Jan 05	SEDOL 914155L									

Northern Trust

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Future Receipts								
Derivative offsets								
Fixed income futures								
Germany								
25 Feb 05	EURO-BUND FUTURE 08/03/2005	20 00	-3,132,595 62	3,160,013 65	-6,832 56	0 00	34,250 59	27,418 03
25 Feb 05	SEDOL 914155L							0 00
03 Mar 05	EURO-BUND FUTURE 08/03/2005	16 00	-2,480,308 81	2,528,010 92	3,352 59	0 00	44,349 52	47,702 11
03 Mar 05	SEDOL 914155L							0 00
18 Aug 05	EURO-BUND FUTURE 08/09/2005	2 00	-302,525 70	300,468 04	-1,040 84	0 00	-1,016 82	-2,057 66
18 Aug 05	SEDOL 916677L							0 00
21 Jun 05	EURO-BUND FUTURE 08/09/2005	11 00	-1,636,395 37	1,652,574 23	-801 04	0 00	16,979 90	16,178 86
21 Jun 05	SEDOL 916677L							0 00
22 Aug 05	EURO-BUND FUTURE 08/09/2005	2 00	-299,167 27	300,468 04	-1,627 23	0 00	2,928 00	1,300 77
22 Aug 05	SEDOL 916677L							0 00
30 Aug 05	EURO-BUND FUTURE 08/09/2005	2 00	-302,753 86	300,468 04	-2,126 56	0 00	-159 26	-2,285 82
30 Aug 05	SEDOL 916677L							0 00
26 Aug 05	EURO-BUND FUTURE 08/09/2005	2 00	-303,280 17	300,468 04	-2,187 35	0 00	-624 78	-2,812 13
26 Aug 05	SEDOL 916677L							0 00
01 Sep 05	EURO-BUND FUTURE 08/09/2005	9 00	-1,373,619 45	1,352,106 20	-17,599 15	0 00	-3,914 10	-21,513 25
01 Sep 05	SEDOL 916677L							0 00

Northern Trust

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Account number DDF04

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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	

Future Receipts

Derivative offsets

Fixed income futures

Germany

22 Jun 05	EURO-BUND FUTURE 08/09/2005	4 00	-598,401 64	600,936 08	-3,762 62	0 00	6,297 06	2,534 44	0 00
22 Jun 05	SEDOL 916677L								

01 Dec 05	FUT DEC 05 EURX EUR-BUND	17 00	-2,416,281 58	2,562,289 64	44,370 84	0 00	101,637 22	146,008 06	0 00
01 Dec 05	CUSIP 999599GH0								

23 Mar 05	JUN 05 EURX EURX 08/06/2005	3 00	-465,581 84	464,117 67	-99 79	0 00	-1,364 38	-1,464 17	0 00
23 Mar 05	CUSIP 999599GH0								

02 Jun 05	JUN 05 EURX EURX 08/06/2005	32 00	-4,815,729 41	4,948,331 45	-199,078 82	0 00	331,680 86	132,602 04	0 00
02 Jun 05	CUSIP 999599GH0								

21 Mar 05	JUN 05 EURX EURX 08/06/2005	2 00	-312,522 01	309,411 78	-226 41	0 00	-2,883 82	-3,110 23	0 00
21 Mar 05	CUSIP 999599GH0								

Total Germany			-19,689,625.82	20,043,669.24	-198,137.76	0.00	552,181.18	354,043.42	0.00
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United States

19 Aug 05	FUT DEC 05 10 YR T-NOTES CUSIP	12 00	-1,327,875 00	1,327,875 00	0 00	0 00	0 00	0 00	0 00
19 Aug 05	999599GH0								

30 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	5 00	-543,906 25	550,000 00	6,093 75	0 00	0 00	6,093 75	0 00
30 Nov 05	999599GH0								

START ISA

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Account number DDF04

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◆ Realized Gain/Loss Detail - Taxable

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

Future Receipts

Derivative offsets

Fixed income futures

United States

22 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	2 00	-212,312 50	215,120 78	2,808 28	0 00	2,808 28	0 00
05 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	2 00	-217,156 25	215,120 78	-2,035 47	0 00	-2,035 47	0 00
22 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	2 00	-212,312 50	215,120 78	2,808 28	0 00	2,808 28	0 00
24 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	5 00	-532,343 75	537,801 94	5,458 19	0 00	5,458 19	0 00
21 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	4 00	-424,875 00	430,241 55	5,366 55	0 00	5,366 55	0 00
25 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	9 00	-958,078 13	968,043 50	9,965 37	0 00	9,965 37	0 00
17 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	4 00	-425,000 00	430,241 55	5,241 55	0 00	5,241 55	0 00
16 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	9 00	-954,421 88	968,043 50	13,621 62	0 00	13,621 62	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss							
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date				Market	Market	Total		
Future Receipts									
Derivative offsets									
Fixed income futures									
United States									
23 Sep 05	FUT DEC 05 U S T-BONDS CUSIP	7 00	-808,937 50	816,593 75	7,656 25	0 00	0 00	7,656 25	0 00
23 Sep 05	999599GH0								
25 Oct 05	FUT DEC 05 U S T-BONDS CUSIP	4 00	-452,500 00	466,625 00	14,125 00	0 00	0 00	14,125 00	0 00
25 Oct 05	999599GH0								
29 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	6 00	-676,687 50	676,687 50	0 00	0 00	0 00	0 00	0 00
29 Nov 05	999599GH0								
01 Jun 05	FUT JUN 05 06-21-2005 SEDOL	10 00	-1,183,437 50	1,114,281 25	-69,156 25	0 00	0 00	-69,156 25	0 00
01 Jun 05	914780L								
13 Jun 05	FUT JUN 05 10 YR 06-21-2005	8 00	-898,125 00	878,570 32	-19,554 68	0 00	0 00	-19,554 68	0 00
13 Jun 05	SEDOL 914527L								
27 May 05	FUT JUN 05 10 YR 06-21-2005	1 00	-112,531 25	109,821 29	-2,709 96	0 00	0 00	-2,709 96	0 00
27 May 05	SEDOL 914527L								
14 Apr 05	FUT JUN 05 10 YR 06-21-2005	2 00	-220,781 25	219,473 53	-1,307 72	0 00	0 00	-1,307 72	0 00
14 Apr 05	SEDOL 914527L								
26 May 05	FUT JUN 05 10 YR 06-21-2005	1 00	-112,718 75	109,821 29	-2,897 46	0 00	0 00	-2,897 46	0 00
26 May 05	SEDOL 914527L								

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Account number DDF04
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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Short Term	Long Term	Total	Realized gain/loss
					Short Term	Long Term					
23 May 05	FUT JUN 05 10 YR 06-21-2005	17 00	-1,904,000 00	1,866,961 93	-37,038 07	0 00	0 00	-37,038 07	0 00	0 00	0 00
23 May 05	SEDOL 914527L										
23 May 05	FUT JUN 05 10 YR 06-21-2005	4 00	-448,000 00	439,285 16	-8,714 84	0 00	0 00	-8,714 84	0 00	0 00	0 00
23 May 05	SEDOL 914527L										
28 Mar 05	FUT JUN 05 10 YR 06-21-2005	11 00	-1,190,062 50	1,207,104 44	17,041 94	0 00	0 00	17,041 94	0 00	0 00	0 00
28 Mar 05	SEDOL 914527L										
07 Apr 05	FUT JUN 05 10 YR 06-21-2005	33 00	-3,623,812 50	3,621,313 30	-2,499 20	0 00	0 00	-2,499 20	0 00	0 00	0 00
07 Apr 05	SEDOL 914527L										
06 Apr 05	FUT JUN 05 10 YR 06-21-2005	23 00	-2,521,015 63	2,523,945 64	2,930 01	0 00	0 00	2,930 01	0 00	0 00	0 00
06 Apr 05	SEDOL 914527L										
25 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	1 00	-109,109 38	108,921 88	-187 50	0 00	0 00	-187 50	0 00	0 00	0 00
25 May 05	SEDOL 914827L										
25 Jan 05	FUT MAR 05 10 YR 03-22-2005	2 00	-223,687 50	222,377 40	-1,310 10	0 00	0 00	-1,310 10	0 00	0 00	0 00
25 Jan 05	SEDOL 913084L										
24 Feb 05	FUT MAR 05 10 YR 03-22-2005	20 00	-2,229,687 50	2,230,822 99	1,135 49	0 00	0 00	1,135 49	0 00	0 00	0 00
24 Feb 05	SEDOL 913084L										

Northern Trust

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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
Future Receipts							
Derivative offsets							
Fixed income futures							
United States							
25 Feb 05	FUT MAR 05 10 YR 03-22-2005	35 00	-3,895,937 50	3,903,940 24	8,002 74	0 00	8,002 74
25 Feb 05	SEDOL 913084L						0 00
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP	3 00	-327,000 00	326,346 36	-653 64	0 00	-653 64
23 Dec 05	999599GH0						0 00
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP	5 00	-545,000 00	543,910 59	-1,089 41	0 00	-1,089 41
23 Dec 05	999599GH0						0 00
30 Nov 05	FUT MAR 06 U S T-BONDS CUSIP	4 00	-449,250 00	449,250 00	0 00	0 00	0 00
30 Nov 05	999599GH0						0 00
30 Nov 05	FUT MAR 06 U S T-BONDS CUSIP	6 00	-674,625 00	674,625 00	0 00	0 00	0 00
30 Nov 05	999599GH0						0 00
14 Dec 05	FUT MAR 06 U S T-BONDS CUSIP	10 00	-1,129,687 50	1,129,687 50	0 00	0 00	0 00
14 Dec 05	999599GH0						0 00
06 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP	12 00	-1,347,750 00	1,347,750 00	0 00	0 00	0 00
06 Jul 05	999599GH0						0 00
24 Aug 05	FUT SEP 05 5 YR T NOTE CUSIP	21 00	-2,264,062 50	2,267,481 35	3,418 85	0 00	3,418 85
24 Aug 05	999599GH0						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
Future Receipts						
Derivative offsets						
Fixed income futures						
United States						
25 Aug 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	1,079,753.03	2,096.78	0.00	2,096.78	0.00
26 Jul 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	710,900.74	16,963.24	0.00	16,963.24	0.00
29 Aug 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	1,303,318.01	16,318.01	0.00	16,318.01	0.00
Total United States		36,207,178.87	-8,102.40	0.00	-8,102.40	0.00
Total ST translation gain/loss for derivative offsets			552,181.18			
Total LT translation gain/loss for derivative offsets			0.00			
Total realized gains for derivative offsets			-10,180.76		551,963.58	0.00
Total realized losses for derivative offsets			-172,434.40		-182,397.56	0.00
Total Derivative Offsets		59,655,123.11	-182,615.16	552,181.18	369,566.02	0.00
Cash and cash equivalents						
Cash & cash equivalent deriv. - futures						
United States						
30 Nov 05	EURO DOLLAR 12-18-2006 CUSIP 999599GH0	1,190,312.50	0.00	0.00	0.00	0.00
30 Nov 05		-1,190,312.50	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Future Receipts</i>								
Cash and cash equivalents								
Cash & cash equivalent deriv. - futures								
United States								
29 Nov 05	EURO DOLLAR 12-18-2006 CUSIP 999599GH0	7 00	-1,666,875 00	1,666,875 00	0 00	0 00	0 00	0 00
29 Nov 05	EURO DOLLAR 90 DAY 09-17-2007 CUSIP 999599GH0	7 00	-1,667,050 00	1,667,050 00	0 00	0 00	0 00	0 00
30 Nov 05	EURO DOLLAR 90 DAY 09-17-2007 CUSIP 999599GH0	5 00	-1,190,625 00	1,190,625 00	0 00	0 00	0 00	0 00
30 Nov 05	EURODOLLAR 90 DAY 06-18-2007 CUSIP 999599GH0	5 00	-1,190,875 00	1,190,875 00	0 00	0 00	0 00	0 00
29 Nov 05	EURODOLLAR 90 DAY 06-18-2007 CUSIP 999599GH0	7 00	-1,667,575 00	1,667,575 00	0 00	0 00	0 00	0 00
22 Nov 05	EURODOLLAR JUNE 2006 FUTURE CUSIP 999599GH0	39 00	-9,276,150 00	9,276,150 00	0 00	0 00	0 00	0 00
07 Nov 05	EURODOLLAR JUNE 2006 FUTURE CUSIP 999599GH0	3 00	-713,025 00	713,025 00	0 00	0 00	0 00	0 00
30 Nov 05	EURODOLLAR MARCH 2007 FUTURE 03-19-2007 CUSIP 999599GH0	5 00	-1,190,812 50	1,190,812 50	0 00	0 00	0 00	0 00

Northern Trust

*Generated by Northern Trust from reviewed periods data on 31 May 06 R454

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Translation		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term	Total
Settle Date	Acquisition Date								
Future Receipts									
Cash and cash equivalents									
Cash & cash equivalent deriv. - futures									
United States									
29 Nov 05	EURODOLLAR MARCH 2007 FUTURE	7 00	-1,667,662.50	1,667,662.50	0.00	0.00	0.00	0.00	0.00
29 Nov 05	03-19-2007 CUSIP 999599GH0								
Total United States			-21,420,962.50	21,420,962.50	0.00	0.00	0.00	0.00	0.00
Total ST translation gain/loss for cash and cash equivalent									
Total LT translation gain/loss for cash and cash equivalent									
Total realized gains for cash and cash equivalents									
Total realized losses for cash and cash equivalents									
Total Cash and Cash Equivalents			-21,420,962.50	21,420,962.50	0.00	0.00	0.00	0.00	0.00
Total Future Receipts			-135,445,697.92	135,840,154.56	0.00	0.00	552,181.18	394,456.64	0.00
Future Deliveries									
Fixed income									
Fixed income derivatives - futures									
Germany									
11 Jan 05	EURO-BUND FUTURE 08/03/2005	-8 00	1,250,463.09	-1,284,005.46	10,478.82	0.00	-24,021.19	-13,542.37	0.00
11 Jan 05	SEDOL 914155W								
Total Germany			1,250,463.09	-1,284,005.46	10,478.82	0.00	-24,021.19	-13,542.37	0.00
Total Future Deliveries			1,250,463.09	-1,284,005.46	10,478.82	0.00	-24,021.19	-13,542.37	0.00
Total Fixed Income			1,250,463.09	-1,284,005.46	10,478.82	0.00	-24,021.19	-13,542.37	0.00
Total Future Deliveries			1,250,463.09	-1,284,005.46	10,478.82	0.00	-24,021.19	-13,542.37	0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short_Term	Long_Term	Short_Term	Long_Term
Settle Date	Acquisition Date						Translation	
<i>Future Deliveries</i>								
Fixed income								
Fixed income derivatives - futures								
Germany								
03 Mar 05	EURO-BUND FUTURE 08/03/2005	-16.00	2,480,308.81	-2,528,010.92	-3,352.59	0.00	-44,349.52	-47,702.11
03 Mar 05	SEDOL 914155W							0.00
21 Jun 05	EURO-BUND FUTURE 08/09/2005	-11.00	1,636,395.37	-1,652,574.23	801.04	0.00	-16,979.90	-16,178.86
21 Jun 05	SEDOL 916677W							0.00
22 Aug 05	EURO-BUND FUTURE 08/09/2005	-2.00	299,167.27	-300,468.04	1,627.23	0.00	-2,928.00	-1,300.77
22 Aug 05	SEDOL 916677W							0.00
30 Aug 05	EURO-BUND FUTURE 08/09/2005	-2.00	302,753.86	-300,468.04	2,126.56	0.00	159.26	2,285.82
30 Aug 05	SEDOL 916677W							0.00
26 Aug 05	EURO-BUND FUTURE 08/09/2005	-2.00	303,280.17	-300,468.04	2,187.35	0.00	624.78	2,812.13
26 Aug 05	SEDOL 916677W							0.00
01 Sep 05	EURO-BUND FUTURE 08/09/2005	-9.00	1,373,619.45	-1,352,106.20	17,599.15	0.00	3,914.10	21,513.25
01 Sep 05	SEDOL 916677W							0.00
22 Jun 05	EURO-BUND FUTURE 08/09/2005	-4.00	598,401.64	-600,936.08	3,762.62	0.00	-6,297.06	-2,534.44
22 Jun 05	SEDOL 916677W							0.00
18 Aug 05	EURO-BUND FUTURE 08/09/2005	-2.00	302,525.70	-300,468.04	1,040.84	0.00	1,016.82	2,057.66
18 Aug 05	SEDOL 916677W							0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total			
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Future Deliveries									
Fixed income									
Fixed income derivatives - futures									
Germany									
01 Dec 05	FUT DEC 05 EURX EUR-BUND	-17 00	2,416,281 58	-2,562,289 64	-44,370 84	0 00	-101,637 22	-146,008 06	0 00
01 Dec 05	CUSIP 999599GH0								
23 Mar 05	FUT JUN 05 10 YR EURX EUR-BUND	-3 00	465,581 84	-464,117 67	99 79	0 00	1,364 38	1,464 17	0 00
23 Mar 05	CUSIP 999599GH0								
02 Jun 05	FUT JUN 05 10 YR EURX EUR-BUND	-32 00	4,815,729 41	-4,948,331 45	199,078 82	0 00	-331,680 88	-132,602 04	0 00
02 Jun 05	CUSIP 999599GH0								
21 Mar 05	FUT JUN 05 10 YR EURX EUR-BUND	-2 00	312,522 01	-309,411 78	226 41	0 00	2,883 82	3,110 23	0 00
21 Mar 05	CUSIP 999599GH0								
Total Germany			19,689,625.82	-20,043,669.24	198,137.76	0.00	-552,181.18	-354,043.42	0.00
United States									
19 Aug 05	FUT DEC 05 10 YR T-NOTES CUSIP	-12 00	1,327,875 00	-1,327,875 00	0 00	0 00	0 00	0 00	0 00
19 Aug 05	999599GH0								
30 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	-5 00	543,906 25	-550,000 00	-6,093 75	0 00	0 00	-6,093 75	0 00
30 Nov 05	999599GH0								
22 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP	-2 00	212,312 50	-215,120 78	-2,808 28	0 00	0 00	-2,808 28	0 00
22 Nov 05	999599GH0								

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 06/15/05

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Realized gain/loss	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Long Term	Short Term	Long Term
<i>Future Deliveries</i>							
Fixed income							
Fixed income derivatives - futures							
United States							
05 Sep 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	2,035.47	0.00	0.00	0.00	2,035.47	0.00
22 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	-2,808.28	0.00	0.00	0.00	-2,808.28	0.00
24 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	-5,458.19	0.00	0.00	0.00	-5,458.19	0.00
21 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	-5,366.55	0.00	0.00	0.00	-5,366.55	0.00
25 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	-9,965.37	0.00	0.00	0.00	-9,965.37	0.00
16 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	-13,621.62	0.00	0.00	0.00	-13,621.62	0.00
17 Nov 05	FUT DEC 05 5 YR T NOTE CUSIP 999599GH0	-5,241.55	0.00	0.00	0.00	-5,241.55	0.00
23 Sep 05	FUT DEC 05 U S T-BONDS CUSIP 999599GH0	-7,656.25	0.00	0.00	0.00	-7,656.25	0.00

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

		Realized gain/loss		Market		Translation		Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term	Long Term
Settle Date	Acquisition Date								
Future Deliveries									
Fixed income									
Fixed income derivatives - futures									
United States									
29 Nov 05	FUT DEC 05 U S T-BONDS CUSIP 999599GH0	-6 00	676,687 50	-676,687 50	0 00	0 00	0 00	0 00	0 00
25 Oct 05	FUT DEC 05 U S T-BONDS CUSIP 999599GH0	-4 00	452,500 00	-466,625 00	-14,125 00	0 00	0 00	-14,125 00	0 00
01 Jun 05	FUT JUN 05 06-21-2005 SEDOL 914780U	-10 00	1,183,437 50	-1,114,281 25	69,156 25	0 00	0 00	69,156 25	0 00
14 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	-2 00	220,781 25	-219,473 53	1,307 72	0 00	0 00	1,307 72	0 00
23 May 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	-17 00	1,904,000 00	-1,866,961 93	37,038 07	0 00	0 00	37,038 07	0 00
23 May 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	-4 00	448,000 00	-439,285 16	8,714 84	0 00	0 00	8,714 84	0 00
28 Mar 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	-11 00	1,190,062 50	-1,207,104 44	-17,041 94	0 00	0 00	-17,041 94	0 00
07 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527U	-33 00	3,623,812 50	-3,621,313 30	2,499 20	0 00	0 00	2,499 20	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Settle Date	Acquisition Date								
Future Deliveries									
Fixed income									
Fixed income derivatives - futures									
United States									
06 Apr 05	FUT JUN 05 10 YR 06-21-2005	-23 00	2,521,015 63	-2,523,945 64	-2,930 01	0 00	0 00	-2,930 01	0 00
06 Apr 05	SEDOL 914527U								
13 Jun 05	FUT JUN 05 10 YR 06-21-2005	-8 00	898,125 00	-878,570 32	19,554 68	0 00	0 00	19,554 68	0 00
13 Jun 05	SEDOL 914527U								
26 May 05	FUT JUN 05 10 YR 06-21-2005	-1 00	112,718 75	-109,821 29	2,897 46	0 00	0 00	2,897 46	0 00
26 May 05	SEDOL 914527U								
27 May 05	FUT JUN 05 10 YR 06-21-2005	-1 00	112,531 25	-109,821 29	2,709 96	0 00	0 00	2,709 96	0 00
27 May 05	SEDOL 914527U								
25 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005	-1 00	109,109 38	-108,921 88	187 50	0 00	0 00	187 50	0 00
25 May 05	SEDOL 914827U								
24 Feb 05	FUT MAR 05 10 YR 03-22-2005	-20 00	2,229,687 50	-2,230,822 99	-1,135 49	0 00	0 00	-1,135 49	0 00
24 Feb 05	CUSIP 999599GH0								
25 Feb 05	FUT MAR 05 10 YR 03-22-2005	-35 00	3,895,937 50	-3,903,940 24	-8,002 74	0 00	0 00	-8,002 74	0 00
25 Feb 05	CUSIP 999599GH0								
25 Jan 05	FUT MAR 05 10 YR 03-22-2005	-2 00	223,687 50	-222,377 40	1,310 10	0 00	0 00	1,310 10	0 00
25 Jan 05	CUSIP 999599GH0								

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

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Shares/Par	Proceeds	Translation	Translation		
Future Deliveries							
Fixed income							
Fixed income derivatives - futures							
United States							
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	-3 00	327,000 00	0 00	0 00	653 64	0 00
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	-5 00	545,000 00	0 00	0 00	1,089 41	0 00
30 Nov 05	FUT MAR 06 U S T-BONDS CUSIP 999599GH0	-4 00	449,250 00	0 00	0 00	0 00	0 00
30 Nov 05	FUT MAR 06 U S T-BONDS CUSIP 999599GH0	-6 00	674,625 00	0 00	0 00	0 00	0 00
14 Dec 05	FUT MAR 06 U S T-BONDS CUSIP 999599GH0	-10 00	1,129,687 50	0 00	0 00	0 00	0 00
06 Jul 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GH0	-12 00	1,347,750 00	0 00	0 00	0 00	0 00
24 Aug 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-21 00	2,264,062 50	0 00	0 00	-3,418 85	0 00
25 Aug 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-10 00	1,077,656 25	0 00	0 00	-2,096 78	0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
Future Deliveries											
Fixed income											
Fixed income derivatives - futures											
United States											
26 Jul 05	FUT SEP 05 U S T-BONDS CUSIP	-6.00	693,937.50	-710,900.74	-16,963.24	0.00	0.00	0.00	-16,963.24	0.00	0.00
26 Jul 05	999599GH0										
29 Aug 05	FUT SEP 05 U S T-BONDS CUSIP	-11.00	1,287,000.00	-1,303,318.01	-16,318.01	0.00	0.00	0.00	-16,318.01	0.00	0.00
29 Aug 05	999599GH0										
Total United States			36,215,281.27	-36,207,178.87	8,102.40	0.00	0.00	0.00	8,102.40	0.00	0.00
Total S/T translation gain/loss for fixed income											
Total L/T translation gain/loss for fixed income											
Total realized gains for fixed income											
Total realized losses for fixed income											
Total Fixed Income											
Derivative offsets											
Cash and cash equivalent futures											
United States											
30 Nov 05	EURO \$ 12-18-2006 SEDOL 901710L	-5.00	1,190,312.50	-1,190,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 05											
29 Nov 05	EURO \$ 12-18-2006 SEDOL 901710L	-7.00	1,666,875.00	-1,666,875.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Nov 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
Future Deliveries									
Derivative offsets									
Cash and cash equivalent futures									
United States									
30 Nov 05		EURODOLLAR 03-19-2007 SEDOL 902646L	-5 00	1,190,812 50	-1,190,812 50	0 00	0 00	0 00	0 00
29 Nov 05		EURODOLLAR 03-19-2007 SEDOL 902646L	-7 00	1,667,662 50	-1,667,662 50	0 00	0 00	0 00	0 00
29 Nov 05		EURODOLLAR 90 DAY 06-18-2007 SEDOL 902644L	-7 00	1,667,575 00	-1,667,575 00	0 00	0 00	0 00	0 00
30 Nov 05		EURODOLLAR 90 DAY 06-18-2007 SEDOL 902644L	-5 00	1,190,875 00	-1,190,875 00	0 00	0 00	0 00	0 00
30 Nov 05		EURODOLLAR 90 DAY 09-17-2007 SEDOL 902640L	-5 00	1,190,625 00	-1,190,625 00	0 00	0 00	0 00	0 00
29 Nov 05		EURODOLLAR 90 DAY 09-17-2007 SEDOL 902640L	-7 00	1,667,050 00	-1,667,050 00	0 00	0 00	0 00	0 00
22 Nov 05		EURODOLLAR JUNE 2006 FUTURE SEDOL 903942L	-39 00	9,276,150 00	-9,276,150 00	0 00	0 00	0 00	0 00
07 Nov 05		EURODOLLAR JUNE 2006 FUTURE SEDOL 903942L	-3 00	713,025 00	-713,025 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	Total
Future Deliveries												
Derivative offsets												
Cash and cash equivalent futures												
Total United States					21,420,962.50	-21,420,962.50	0.00	0.00	0.00	0.00	0.00	0.00
Fixed income futures												
Germany												
02 Jun 05	EURO-BUND FUTURE 08/09/2005			-32 00	4,807,488 67	-4,807,488 67	0 00	0 00	0 00	0 00	0 00	0 00
02 Jun 05	SEDOL 916677L											
22 Aug 05	FUT DEC 05 EURX EUR-BUND			-1 00	148,466 43	-148,466 43	0 00	0 00	0 00	0 00	0 00	0 00
22 Aug 05	CUSIP 999599GH0											
30 Aug 05	FUT DEC 05 EURX EUR-BUND			-2 00	300,504 61	-300,504 61	0 00	0 00	0 00	0 00	0 00	0 00
30 Aug 05	CUSIP 999599GH0											
18 Aug 05	FUT DEC 05 EURX EUR-BUND			-2 00	300,261 67	-300,261 67	0 00	0 00	0 00	0 00	0 00	0 00
18 Aug 05	CUSIP 999599GH0											
01 Sep 05	FUT DEC 05 EURX EUR-BUND			-9 00	1,363,546 98	-1,363,546 98	0 00	0 00	0 00	0 00	0 00	0 00
01 Sep 05	CUSIP 999599GH0											
26 Aug 05	FUT DEC 05 EURX EUR-BUND			-1 00	150,521 83	-150,521 83	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 05	CUSIP 999599GH0											
22 Aug 05	FUT DEC 05 EURX EUR-BUND			-1 00	148,478 58	-148,478 58	0 00	0 00	0 00	0 00	0 00	0 00
22 Aug 05	CUSIP 999599GH0											

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date				Translation			
Future Deliveries								
Derivative offsets								
Fixed income futures								
Germany								
26 Aug 05	FUT DEC 05 EURX EUR-BUND	-1.00	150,509 54	-150,509 54	0.00	0.00	0.00	0.00
26 Aug 05	CUSIP 999599GH0							
27 May 05	JUN 05 EURX EURX 08/06/2005	-1.00	152,448 91	-152,448 91	0.00	0.00	0.00	0.00
27 May 05	CUSIP 999599GH0							
25 Feb 05	JUN 05 EURX EURX 08/06/2005	-20.00	3,108,299 34	-3,108,299 34	0.00	0.00	0.00	0.00
25 Feb 05	CUSIP 999599GH0							
03 Mar 05	JUN 05 EURX EURX 08/06/2005	-16.00	2,461,112 65	-2,461,112 65	0.00	0.00	0.00	0.00
03 Mar 05	CUSIP 999599GH0							
Total Germany			13,091,639.21	-13,091,639.21	0.00	0.00	0.00	0.00
United States								
22 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	-9.00	983,671 88	-985,906 25	-12,234 37	0.00	-12,234 37	0.00
22 Nov 05	999599GH0							
24 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	-3.00	330,000 00	-331,968 75	0.00	0.00	-1,968 75	0.00
24 Nov 05	999599GH0							
24 Nov 05	FUT DEC 05 10 YR T-NOTES CUSIP	-5.00	550,000 00	-550,000 00	0.00	0.00	0.00	0.00
24 Nov 05	999599GH0							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date				Translation	Translation		
Future Deliveries								
Derivative offsets								
Fixed income futures								
United States								
25 Aug 05	FUT DEC 05 5 YR T NOTE CUSIP	-10 00	1,075,781 25	-1,075,781 25	0 00	0 00	0 00	0 00
25 Aug 05	999599GH0							
23 Aug 05	FUT DEC 05 5 YR T NOTE CUSIP	-6 00	644,156 25	-644,156 25	0 00	0 00	0 00	0 00
23 Aug 05	999599GH0							
24 Aug 05	FUT DEC 05 5 YR T NOTE CUSIP	-21 00	2,259,796 88	-2,259,796 88	0 00	0 00	0 00	0 00
24 Aug 05	999599GH0							
29 Aug 05	FUT DEC 05 U S T-BONDS CUSIP	-11 00	1,283,218 75	-1,283,218 75	0 00	0 00	0 00	0 00
29 Aug 05	999599GH0							
30 Nov 05	FUT DEC 05 U S T-BONDS CUSIP	-6 00	676,687 50	-676,687 50	0 00	0 00	-562 50	0 00
30 Nov 05	999599GH0							
26 Apr 05	FUT JUN 05 06-21-2005 SEDOL	-1 00	113,875 00	-113,875 00	0 00	0 00	0 00	0 00
26 Apr 05	914780L							
31 Mar 05	FUT JUN 05 06-21-2005 SEDOL	-9 00	1,000,406 25	-1,000,406 25	0 00	0 00	0 00	0 00
31 Mar 05	914780L							
18 Mar 05	FUT JUN 05 10 YR 06-21-2005	-5 00	545,390 63	-545,390 63	0 00	0 00	0 00	0 00
18 Mar 05	SEDOL 914527L							

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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	
Future Deliveries									
Derivative offsets									
Fixed income futures									
United States									
21 Mar 05	FUT JUN 05 10 YR 06-21-2005		-3 00	327,046 88	-327,046 88	0 00	0 00	0 00	0 00
21 Mar 05	SEDOL 914527L								
16 Mar 05	FUT JUN 05 10 YR 06-21-2005		-3 00	326,765 63	-326,765 63	0 00	0 00	0 00	0 00
16 Mar 05	SEDOL 914527L								
24 Feb 05	FUT JUN 05 10 YR 06-21-2005		-20 00	2,211,562 50	-2,211,562 50	0 00	0 00	0 00	0 00
24 Feb 05	SEDOL 914527L								
10 Mar 05	FUT JUN 05 10 YR 06-21-2005		-5 00	544,687 50	-544,687 50	0 00	0 00	0 00	0 00
10 Mar 05	SEDOL 914527L								
10 Mar 05	FUT JUN 05 10 YR 06-21-2005		-7 00	762,890 63	-762,890 63	0 00	0 00	0 00	0 00
10 Mar 05	SEDOL 914527L								
23 Mar 05	FUT JUN 05 10 YR 06-21-2005		-4 00	432,187 50	-432,187 50	0 00	0 00	0 00	0 00
23 Mar 05	SEDOL 914527L								
25 Feb 05	FUT JUN 05 10 YR 06-21-2005		-35 00	3,863,671 88	-3,863,671 88	0 00	0 00	0 00	0 00
25 Feb 05	SEDOL 914527L								
11 Mar 05	FUT JUN 05 10 YR 06-21-2005		-16 00	1,740,000 00	-1,740,000 00	0 00	0 00	0 00	0 00
11 Mar 05	SEDOL 914527L								

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date	Shares/Par	Proceeds	Translation	Translation		
Future Deliveries							
Derivative offsets							
Fixed income futures							
United States							
25 Apr 05	FUT JUN 05 10 YR 06-21-2005 SEDOL 914527L	-2.00	222,093.75	0.00	0.00	0.00	0.00
17 May 05	FUT JUN 05 5 YR T-NOTE 06-21-2005 SEDOL 914827L	-1.00	108,921.88	0.00	0.00	0.00	0.00
21 Jan 05	FUT MAR 05 10 YR 03-22-2005 SEDOL 913084L	-12.00	1,345,687.50	0.00	0.00	0.00	0.00
31 Jan 05	FUT MAR 05 10 YR 03-22-2005 SEDOL 913084L	-18.00	2,020,781.25	0.00	0.00	0.00	0.00
30 Nov 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	-5.00	542,851.56	0.00	0.00	0.00	0.00
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	-1.00	109,046.88	0.00	0.00	0.00	0.00
23 Dec 05	FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0	-3.00	327,140.63	0.00	0.00	0.00	0.00
22 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP 999599GH0	-2.00	212,031.25	0.00	0.00	0.00	0.00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date						Translation	
<i>Future Deliveries</i>								
Derivative offsets								
Fixed income futures								
United States								
24 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-5.00	531,718.75	-531,718.75	0.00	0.00	0.00	0.00
24 Nov 05	999599GHO							
21 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-4.00	424,375.00	-424,375.00	0.00	0.00	0.00	0.00
21 Nov 05	999599GHO							
25 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-9.00	956,812.50	-956,812.50	0.00	0.00	0.00	0.00
25 Nov 05	999599GHO							
24 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-5.00	531,171.88	-531,171.88	0.00	0.00	0.00	0.00
24 Nov 05	999599GHO							
16 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-9.00	952,875.00	-952,875.00	0.00	0.00	0.00	0.00
16 Nov 05	999599GHO							
01 Dec 05	FUT MAR 06 5 YR T NOTE CUSIP	-60.00	6,355,312.50	-6,355,312.50	0.00	0.00	0.00	0.00
01 Dec 05	999599GHO							
17 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-4.00	424,375.00	-424,375.00	0.00	0.00	0.00	0.00
17 Nov 05	999599GHO							
22 Nov 05	FUT MAR 06 5 YR T NOTE CUSIP	-2.00	212,031.25	-212,031.25	0.00	0.00	0.00	0.00
22 Nov 05	999599GHO							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term
Settle Date	Acquisition Date				Translation		
Future Deliveries							
Derivative offsets							
Fixed income futures							
United States							
19 Aug 05	FUT SEP 05 10 YR T-NOTES CUSIP 999599GH0	-12 00	1,337,625 00	-1,347,750 00	0 00	0 00	-10,125 00
20 Jul 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-20 00	2,152,500 00	-2,152,500 00	0 00	0 00	0 00
25 May 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-10 00	1,085,937 50	-1,085,937 50	0 00	0 00	0 00
25 May 05	FUT SEP 05 5 YR T NOTE CUSIP 999599GH0	-1 00	108,796 88	-108,796 88	0 00	0 00	0 00
05 Jul 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	-2 00	234,375 00	-234,375 00	0 00	0 00	0 00
27 Jun 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	-5 00	596,093 75	-596,093 75	0 00	0 00	0 00
01 Jun 05	FUT SEP 05 U S T-BONDS CUSIP 999599GH0	-10 00	1,183,750 00	-1,183,750 00	0 00	0 00	0 00
Total United States			41,647,539.12	-41,672,429.74	0.00	0.00	-24,890.62

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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										
	Total S/T translation gain/loss for derivative offsets							0.00		0.00
	Total L/T translation gain/loss for derivative offsets							0.00		0.00
	Total realized gains for derivative offsets					0.00	0.00	0.00	0.00	0.00
	Total realized losses for derivative offsets					-24,890.62	0.00	0.00	-24,890.62	0.00
	Total Derivative Offsets			76,160,140.83	-76,185,031.45	-24,890.62	0.00	0.00	-24,890.62	0.00
Cash and cash equivalents										
Cash & cash equivalent deriv. - futures										
United States										
13 Jun 05	EURODOLLAR JUN 2005 FUTURE							0.00		0.00
13 Jun 05	08-13-2005 SEDOL 903863U		-14.00	3,380,650.00	-3,404,275.00	-23,625.00	0.00	0.00	-23,625.00	0.00
	Total United States			3,380,650.00	-3,404,275.00	-23,625.00	0.00	0.00	-23,625.00	0.00
Total S/T translation gain/loss for cash and cash equivalent										
Total L/T translation gain/loss for cash and cash equivalent										
Total realized gains for cash and cash equivalents										
Total realized losses for cash and cash equivalents										
Total Cash and Cash Equivalents										
	Total Future Deliveries			135,445,697.92	-135,840,154.56	157,724.54	0.00	-552,181.18	-394,456.64	0.00
Capital Changes										
Fixed income										
Corporate bonds										
United States										

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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
Settle Date	Acquisition Date	Short Term	Long Term	Translation	Cost	Proceeds	Shares/Par
Capital Changes							
Fixed income							
Corporate bonds							
United States							
19 May 05	GEN MTRS ACCEP CORP MEDIUM	-619.40	0.00	0.00	-100,619.40	100,000.00	-100,000.00
19 May 05	TERM NTS TRANCHE # TR 00627 VAR RT DUE 05-19-2005 SEDOL 2884600	-619.40	0.00	0.00	-100,619.40	100,000.00	-100,000.00
22 Nov 04		-619.40	0.00	0.00	-100,619.40	100,000.00	-100,000.00
Total United States		-619.40	0.00	0.00	-619.40	100,000.00	0.00
Total S/T translation gain/loss for fixed income		0.00	0.00	0.00	0.00	0.00	0.00
Total LT translation gain/loss for fixed income		0.00	0.00	0.00	0.00	0.00	0.00
Total realized gains for fixed income		0.00	0.00	0.00	0.00	0.00	0.00
Total realized losses for fixed income		-619.40	0.00	0.00	-619.40	0.00	0.00
Total Fixed Income		-619.40	0.00	0.00	-619.40	100,000.00	0.00
Total Capital Changes		-619.40	0.00	0.00	-619.40	100,000.00	0.00
Foreign Exchange							
Foreign exchange							
Foreign exchange							
Canadian dollar purchases							
25 Apr 05	Foreign exchange CAD	0.00	0.00	-668.82	-98,601.79	97,932.97	0.00
28 Apr 05							

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

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total		
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Foreign Exchange								
Foreign exchange								
Foreign exchange								
Canadian dollar purchases								
03 Mar 05	Foreign exchange CAD	0.00	98,981.62	-97,835.99	0.00	0.00	1,145.63	0.00
07 Mar 05								
14 Jul 05	Foreign exchange CAD	0.00	100,246.51	-101,127.57	0.00	0.00	-881.06	0.00
19 Jul 05								
18 Mar 05	Foreign exchange CAD	0.00	101,573.56	-101,219.61	0.00	0.00	353.95	0.00
23 Mar 05								
06 Jun 05	Foreign exchange CAD	0.00	97,984.10	-97,756.41	0.00	0.00	227.69	0.00
09 Jun 05								
11 Oct 05	Foreign exchange CAD	0.00	104,188.91	-103,785.62	0.00	0.00	403.29	0.00
13 Oct 05								
25 Aug 05	Foreign exchange CAD	0.00	102,045.08	-102,477.95	0.00	0.00	-432.87	0.00
30 Aug 05								
16 Nov 05	Foreign exchange CAD	0.00	102,413.43	-102,434.93	0.00	0.00	-21.50	0.00
21 Nov 05								
Total Canadian dollar purchases			805,366.18	-805,239.87	0.00	0.00	126.31	0.00
Canadian dollar sales								

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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	
Foreign Exchange					
Foreign exchange					
Foreign exchange					
Canadian dollar sales					
25 Aug 05	Foreign exchange CAD	102,600 59	-104,188 91	-1,588 32	0 00
13 Oct 05					0 00
03 Mar 05	Foreign exchange CAD	97,990 39	-101,573 56	-3,583 17	0 00
23 Mar 05					0 00
25 Apr 05	Foreign exchange CAD	98,652 82	-97,984 10	668 72	0 00
09 Jun 05					0 00
18 Mar 05	Foreign exchange CAD	101,244 81	-97,932 97	3,311 84	0 00
28 Apr 05					0 00
14 Jul 05	Foreign exchange CAD	101,232 30	-102,045 08	-812 78	0 00
30 Aug 05					0 00
06 Jun 05	Foreign exchange CAD	97,825 39	-100,246 51	-2,421 12	0 00
19 Jul 05					0 00
11 Oct 05	Foreign exchange CAD	103,895 66	-102,413 43	1,482 23	0 00
21 Nov 05					0 00
22 Jun 05	Foreign exchange CAD	1,124 76	-1,127 38	-2 62	0 00
27 Jun 05					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	Short Term	Long Term	
							Translation		
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Total Canadian dollar sales			-707,511.94	704,566.72	0.00	0.00	-2,945.22	-2,945.22	0.00
Euro purchases									
27 Sep 05	Foreign exchange EUR	0.00	221,011.60	-221,002.40	0.00	0.00	9.20	9.20	0.00
30 Sep 05									
13 Apr 05	Foreign exchange EUR	0.00	178,440.90	-178,296.00	0.00	0.00	144.90	144.90	0.00
18 Apr 05									
28 Nov 05	Foreign exchange EUR	0.00	326,222.89	-329,056.61	0.00	0.00	-2,833.72	-2,833.72	0.00
07 Dec 05									
22 Jul 05	Foreign exchange EUR	0.00	320,942.31	-322,338.80	0.00	0.00	-1,396.49	-1,396.49	0.00
26 Jul 05									
10 Aug 05	Foreign exchange EUR	0.00	100,478.70	-101,404.64	0.00	0.00	-925.94	-925.94	0.00
25 Aug 05									
14 Mar 05	Foreign exchange EUR	0.00	185,327.09	-184,644.00	0.00	0.00	683.09	683.09	0.00
17 Mar 05									
07 Feb 05	Foreign exchange EUR	0.00	176,495.10	-177,178.20	0.00	0.00	-683.10	-683.10	0.00
10 Feb 05									
04 Feb 05	Foreign exchange EUR	0.00	8,982.05	-9,011.10	0.00	0.00	-29.05	-29.05	0.00
08 Feb 05									

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◆ Realized Gain/Loss Detail - Taxable

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

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

Foreign exchange

Foreign exchange

Euro purchases

20 May 05	Foreign exchange	EUR	0 00	502,041 76	-500,745 00	0 00	0 00	1,296 76	1,296 76	0 00	1,296 76
25 May 05											0 00
01 Jun 05	Foreign exchange	EUR	0 00	163,888 69	-163,890 44	0 00	0 00	-1 75	-1 75	0 00	0 00
20 Jun 05											
27 Apr 05	Foreign exchange	EUR	0 00	58,109 50	-59,545 62	0 00	0 00	-1,436 12	-1,436 12	0 00	0 00
18 May 05											
19 Jan 05	Foreign exchange	EUR	0 00	102,316 00	-103,776 80	0 00	0 00	-1,460 80	-1,460 80	0 00	0 00
10 Feb 05											
15 Jun 05	Foreign exchange	EUR	0 00	436,628 83	-431,827 20	0 00	0 00	4,801 63	4,801 63	0 00	0 00
20 Jun 05											
30 Mar 05	Foreign exchange	EUR	0 00	165,753 47	-165,083 89	0 00	0 00	669 58	669 58	0 00	0 00
01 Apr 05											
20 Apr 05	Foreign exchange	EUR	0 00	521,911 93	-519,897 00	0 00	0 00	2,014 93	2,014 93	0 00	0 00
25 Apr 05											
18 Feb 05	Foreign exchange	EUR	0 00	357,932 29	-353,997 63	0 00	0 00	3,934 66	3,934 66	0 00	0 00
23 Feb 05											

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

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss		Market		Total	
Trade Date	Security Description	Cost	Proceeds	Short Term	Long Term	Short Term	Long Term
Settle Date	Acquisition Date		Shares/Par	Translation			
Foreign Exchange							
Foreign exchange							
Foreign exchange							
Euro purchases							
13 May 05	Foreign exchange EUR	-116,269.60	116,219.01	-50.59	0.00	-50.59	0.00
18 May 05							
05 Jan 05	Foreign exchange EUR	-59,733.00	58,713.75	-1,019.25	0.00	-1,019.25	0.00
10 Jan 05							
21 Mar 05	Foreign exchange EUR	-356,636.00	352,638.77	-3,997.23	0.00	-3,997.23	0.00
24 Mar 05							
22 Aug 05	Foreign exchange EUR	-225,050.40	225,464.39	413.99	0.00	413.99	0.00
25 Aug 05							
03 Nov 05	Foreign exchange EUR	-279,833.00	274,811.85	-5,021.15	0.00	-5,021.15	0.00
08 Nov 05							
23 Jun 05	Foreign exchange EUR	-109,730.99	109,796.05	65.06	0.00	65.06	0.00
26 Jul 05							
31 Oct 05	Foreign exchange EUR	-58,708.61	58,689.75	-18.86	0.00	-18.86	0.00
01 Nov 05							
Total Euro purchases		-5,027,656.93	5,022,816.68	-4,840.25	0.00	-4,840.25	0.00
Euro sales							

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
<i>Foreign Exchange</i>									
Foreign exchange									
Foreign exchange									
Euro sales									
30 Mar 05 25 Apr 05	Foreign exchange EUR	0.00	-167,430.39	165,763.97	0.00	0.00	-1,666.42	-1,666.42	0.00
31 Oct 05 08 Nov 05	Foreign exchange EUR	0.00	-57,793.05	58,731.20	0.00	0.00	938.15	938.15	0.00
03 Feb 05 08 Feb 05	Foreign exchange EUR	0.00	-14,114.65	14,259.46	0.00	0.00	144.81	144.81	0.00
18 Feb 05 24 Mar 05	Foreign exchange EUR	0.00	-352,638.77	354,501.88	0.00	0.00	1,863.11	1,863.11	0.00
21 Dec 05 28 Dec 05	Foreign exchange EUR	0.00	-71,175.00	71,040.90	0.00	0.00	-134.10	-134.10	0.00
23 Jun 05 28 Jun 05	Foreign exchange EUR	0.00	-110,669.65	109,627.70	0.00	0.00	-1,041.95	-1,041.95	0.00
14 Mar 05 18 Apr 05	Foreign exchange EUR	0.00	-178,440.90	184,758.54	0.00	0.00	6,317.64	6,317.64	0.00
07 Feb 05 17 Mar 05	Foreign exchange EUR	0.00	-185,327.09	177,261.00	0.00	0.00	-8,066.09	-8,066.09	0.00

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

		Realized gain/loss									
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation		Total		
Settle Date	Acquisition Date				Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
Euro sales											
22 Jul 05	Foreign exchange EUR	0.00	-325,943.08	322,693.11	0.00	0.00	-3,249.97		-3,249.97	0.00	
25 Aug 05											
13 Apr 05	Foreign exchange EUR	0.00	-174,328.51	178,420.20	0.00	0.00	4,091.69		4,091.69	0.00	
18 May 05											
02 Dec 05	Foreign exchange EUR	0.00	-51,818.80	51,546.00	0.00	0.00	-272.80		-272.80	0.00	
07 Dec 05											
19 Jan 05	Foreign exchange EUR	0.00	-103,988.01	103,761.28	0.00	0.00	-226.73		-226.73	0.00	
24 Jan 05											
20 May 05	Foreign exchange EUR	0.00	-487,996.93	501,084.15	0.00	0.00	13,087.22		13,087.22	0.00	
20 Jun 05											
06 Dec 04	Foreign exchange EUR	0.00	-58,713.75	60,416.82	0.00	0.00	1,703.07		1,703.07	0.00	
10 Jan 05											
24 May 05	Foreign exchange EUR	0.00	-41,561.85	41,490.90	0.00	0.00	-70.95		-70.95	0.00	
26 May 05											
12 Oct 05	Foreign exchange EUR	0.00	-411.69	415.21	0.00	0.00	3.52		3.52	0.00	
14 Oct 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									
Foreign Exchange										
Foreign exchange										
Foreign exchange										
Euro sales										
13 Jan 05	Foreign exchange EUR	0 00	-106,152 85	109,604 82	0 00	0 00	0 00	3,451 97	3,451 97	0 00
10 Feb 05										
16 Jan 05	Foreign exchange EUR	0 00	-115,105 50	117,325 80	0 00	0 00	0 00	2,220 30	2,220 30	0 00
10 Feb 05										
20 Apr 05	Foreign exchange EUR	0 00	-502,041 76	520,286 03	0 00	0 00	0 00	18,244 27	18,244 27	0 00
25 May 05										
10 Aug 05	Foreign exchange EUR	0 00	-102,195 60	101,534 31	0 00	0 00	0 00	-661 29	-661 29	0 00
12 Aug 05										
15 Jun 05	Foreign exchange EUR	0 00	-430,738 36	432,320 57	0 00	0 00	0 00	1,582 21	1,582 21	0 00
26 Jul 05										
05 Jan 05	Foreign exchange EUR	0 00	-57,552 75	59,747 40	0 00	0 00	0 00	2,194 65	2,194 65	0 00
10 Feb 05										
18 Aug 05	Foreign exchange EUR	0 00	-18,348 75	18,241 50	0 00	0 00	0 00	-107 25	-107 25	0 00
23 Aug 05										
01 Jun 05	Foreign exchange EUR	0 00	-165,079 16	164,286 29	0 00	0 00	0 00	-792 87	-792 87	0 00
03 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			
Foreign Exchange							
Foreign exchange							
Foreign exchange							
Euro sales							
03 Nov 05	Foreign exchange EUR	280,269 41	-274,404 09	0 00	5,865 32	5,865 32	0 00
07 Dec 05							
13 May 05	Foreign exchange EUR	116,371 72	-112,520 60	0 00	3,851 12	3,851 12	0 00
20 Jun 05							
21 Mar 05	Foreign exchange EUR	356,863 64	-354,481 54	0 00	2,382 10	2,382 10	0 00
25 Apr 05							
27 Apr 05	Foreign exchange EUR	59,514 80	-59,411 30	0 00	103 50	103 50	0 00
29 Apr 05							
05 Apr 05	Foreign exchange EUR	7,320 65	-7,355 00	0 00	-34 35	-34 35	0 00
08 Apr 05							
27 Sep 05	Foreign exchange EUR	221,415 48	-217,018 80	0 00	4,396 68	4,396 68	0 00
08 Nov 05							
27 Sep 05	Foreign exchange EUR	32,415 01	-32,431 05	0 00	-16 04	-16 04	0 00
30 Sep 05							
22 Aug 05	Foreign exchange EUR	225,389 14	-221,011 60	0 00	4,377 54	4,377 54	0 00
30 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

Euro sales

28 Nov 05	Foreign exchange EUR	0.00	-326,261.58	329,382.04	0.00	0.00	3,120.46	3,120.46	0.00
30 Nov 05									

Total Euro sales			-5,484,462.41	5,548,060.93	0.00	0.00	63,598.52	63,598.52	0.00
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United States dollar purchases

30 Mar 05	Foreign exchange USD	0.00	165,763.97	-165,763.97	0.00	0.00	0.00	0.00	0.00
25 Apr 05									

25 Aug 05	Foreign exchange USD	0.00	102,600.59	-102,600.59	0.00	0.00	0.00	0.00	0.00
13 Oct 05									

31 Oct 05	Foreign exchange USD	0.00	58,731.20	-58,731.20	0.00	0.00	0.00	0.00	0.00
08 Nov 05									

03 Feb 05	Foreign exchange USD	0.00	14,259.46	-14,259.46	0.00	0.00	0.00	0.00	0.00
08 Feb 05									

18 Feb 05	Foreign exchange USD	0.00	354,501.88	-354,501.88	0.00	0.00	0.00	0.00	0.00
24 Mar 05									

21 Dec 05	Foreign exchange USD	0.00	71,040.90	-71,040.90	0.00	0.00	0.00	0.00	0.00
28 Dec 05									

Northern Trust

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

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
Foreign Exchange										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
03 Mar 05	Foreign exchange	USD	0.00	97,990.39	-97,990.39	0.00	0.00	0.00	0.00	0.00
23 Mar 05										0.00
<hr/>										
25 Apr 05	Foreign exchange	USD	0.00	98,652.82	-98,652.82	0.00	0.00	0.00	0.00	0.00
09 Jun 05										0.00
<hr/>										
23 Jun 05	Foreign exchange	USD	0.00	109,627.70	-109,627.70	0.00	0.00	0.00	0.00	0.00
28 Jun 05										0.00
<hr/>										
14 Mar 05	Foreign exchange	USD	0.00	184,758.54	-184,758.54	0.00	0.00	0.00	0.00	0.00
18 Apr 05										0.00
<hr/>										
07 Feb 05	Foreign exchange	USD	0.00	177,261.00	-177,261.00	0.00	0.00	0.00	0.00	0.00
17 Mar 05										0.00
<hr/>										
22 Jul 05	Foreign exchange	USD	0.00	322,693.11	-322,693.11	0.00	0.00	0.00	0.00	0.00
25 Aug 05										0.00
<hr/>										
13 Apr 05	Foreign exchange	USD	0.00	178,420.20	-178,420.20	0.00	0.00	0.00	0.00	0.00
18 May 05										0.00
<hr/>										
02 Dec 05	Foreign exchange	USD	0.00	51,546.00	-51,546.00	0.00	0.00	0.00	0.00	0.00
07 Dec 05										0.00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	Total
Foreign Exchange											
Foreign exchange											
Foreign exchange											
United States dollar purchases											
19 Jan 05	Foreign exchange	USD	0.00	103,761.28	-103,761.28	0.00	0.00	0.00	0.00	0.00	0.00
24 Jan 05											
20 May 05	Foreign exchange	USD	0.00	501,084.15	-501,084.15	0.00	0.00	0.00	0.00	0.00	0.00
20 Jun 05											
06 Dec 04	Foreign exchange	USD	0.00	60,416.82	-60,416.82	0.00	0.00	0.00	0.00	0.00	0.00
10 Jan 05											
24 May 05	Foreign exchange	USD	0.00	41,490.90	-41,490.90	0.00	0.00	0.00	0.00	0.00	0.00
26 May 05											
12 Oct 05	Foreign exchange	USD	0.00	415.21	-415.21	0.00	0.00	0.00	0.00	0.00	0.00
14 Oct 05											
13 Jan 05	Foreign exchange	USD	0.00	109,604.82	-109,604.82	0.00	0.00	0.00	0.00	0.00	0.00
10 Feb 05											
18 Mar 05	Foreign exchange	USD	0.00	101,244.81	-101,244.81	0.00	0.00	0.00	0.00	0.00	0.00
28 Apr 05											
14 Jul 05	Foreign exchange	USD	0.00	101,232.30	-101,232.30	0.00	0.00	0.00	0.00	0.00	0.00
30 Aug 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
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Translation	Short Term	Long Term
Foreign Exchange							
Foreign exchange							
Foreign exchange							
United States dollar purchases							
06 Jun 05	Foreign exchange USD	0.00	97,825.39	-97,825.39	0.00	0.00	0.00
19 Jul 05							
11 Oct 05	Foreign exchange USD	0.00	103,895.66	-103,895.66	0.00	0.00	0.00
21 Nov 05							
18 Jan 05	Foreign exchange USD	0.00	117,325.80	-117,325.80	0.00	0.00	0.00
10 Feb 05							
20 Apr 05	Foreign exchange USD	0.00	520,286.03	-520,286.03	0.00	0.00	0.00
25 May 05							
22 Jun 05	Foreign exchange USD	0.00	1,124.76	-1,124.76	0.00	0.00	0.00
27 Jun 05							
10 Aug 05	Foreign exchange USD	0.00	101,534.31	-101,534.31	0.00	0.00	0.00
12 Aug 05							
15 Jun 05	Foreign exchange USD	0.00	432,320.57	-432,320.57	0.00	0.00	0.00
26 Jul 05							
05 Jan 05	Foreign exchange USD	0.00	59,747.40	-59,747.40	0.00	0.00	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
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Foreign Exchange

Foreign exchange

Foreign exchange

United States dollar purchases

18 Aug 05	Foreign exchange	USD	0.00	18,241.50	-18,241.50	0.00	0.00	0.00	0.00	0.00	0.00
23 Aug 05											
01 Jun 05	Foreign exchange	USD	0.00	164,286.29	-164,286.29	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 05											
03 Nov 05	Foreign exchange	USD	0.00	280,269.41	-280,269.41	0.00	0.00	0.00	0.00	0.00	0.00
07 Dec 05											
13 May 05	Foreign exchange	USD	0.00	116,371.72	-116,371.72	0.00	0.00	0.00	0.00	0.00	0.00
20 Jun 05											
21 Mar 05	Foreign exchange	USD	0.00	356,863.64	-356,863.64	0.00	0.00	0.00	0.00	0.00	0.00
25 Apr 05											
27 Apr 05	Foreign exchange	USD	0.00	59,514.80	-59,514.80	0.00	0.00	0.00	0.00	0.00	0.00
29 Apr 05											
05 Apr 05	Foreign exchange	USD	0.00	7,320.65	-7,320.65	0.00	0.00	0.00	0.00	0.00	0.00
08 Apr 05											
27 Sep 05	Foreign exchange	USD	0.00	221,415.48	-221,415.48	0.00	0.00	0.00	0.00	0.00	0.00
08 Nov 05											

Northern Trust

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

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

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
27 Sep 05	Foreign exchange USD	0.00	32,415.01	-32,415.01	0.00	0.00	0.00	0.00	0.00
30 Sep 05									
22 Aug 05	Foreign exchange USD	0.00	225,389.14	-225,389.14	0.00	0.00	0.00	0.00	0.00
30 Sep 05									
28 Nov 05	Foreign exchange USD	0.00	329,382.04	-329,382.04	0.00	0.00	0.00	0.00	0.00
30 Nov 05									
Total United States dollar purchases			6,252,627.65	-6,252,627.65	0.00	0.00	0.00	0.00	0.00
United States dollar sales									
27 Sep 05	Foreign exchange USD	0.00	-221,002.40	221,002.40	0.00	0.00	0.00	0.00	0.00
30 Sep 05									
25 Apr 05	Foreign exchange USD	0.00	-98,601.79	98,601.79	0.00	0.00	0.00	0.00	0.00
28 Apr 05									
13 Apr 05	Foreign exchange USD	0.00	-178,296.00	178,296.00	0.00	0.00	0.00	0.00	0.00
18 Apr 05									
28 Nov 05	Foreign exchange USD	0.00	-329,056.61	329,056.61	0.00	0.00	0.00	0.00	0.00
07 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
<i>Foreign Exchange</i>								
Foreign exchange								
Foreign exchange								
United States dollar sales								
22 Jul 05	Foreign exchange USD	0.00	-322,338.80	322,338.80	0.00	0.00	0.00	0.00
26 Jul 05								
10 Aug 05	Foreign exchange USD	0.00	-101,404.64	101,404.64	0.00	0.00	0.00	0.00
25 Aug 05								
14 Mar 05	Foreign exchange USD	0.00	-184,644.00	184,644.00	0.00	0.00	0.00	0.00
17 Mar 05								
07 Feb 05	Foreign exchange USD	0.00	-177,178.20	177,178.20	0.00	0.00	0.00	0.00
10 Feb 05								
04 Feb 05	Foreign exchange USD	0.00	-9,011.10	9,011.10	0.00	0.00	0.00	0.00
08 Feb 05								
20 May 05	Foreign exchange USD	0.00	-500,745.00	500,745.00	0.00	0.00	0.00	0.00
25 May 05								
03 Mar 05	Foreign exchange USD	0.00	-97,835.99	97,835.99	0.00	0.00	0.00	0.00
07 Mar 05								
14 Jul 05	Foreign exchange USD	0.00	-101,127.57	101,127.57	0.00	0.00	0.00	0.00
19 Jul 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	Translation	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar sales												
01 Jun 05	Foreign exchange	USD	0.00	-163,890.44	163,890.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20 Jun 05												
18 Mar 05	Foreign exchange	USD	0.00	-101,219.61	101,219.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Mar 05												
06 Jun 05	Foreign exchange	USD	0.00	-97,756.41	97,756.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00
09 Jun 05												
27 Apr 05	Foreign exchange	USD	0.00	-59,545.62	59,545.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 May 05												
19 Jan 05	Foreign exchange	USD	0.00	-103,776.80	103,776.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Feb 05												
15 Jun 05	Foreign exchange	USD	0.00	-431,827.20	431,827.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20 Jun 05												
11 Oct 05	Foreign exchange	USD	0.00	-103,785.62	103,785.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Oct 05												
30 Mar 05	Foreign exchange	USD	0.00	-165,083.89	165,083.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 05												

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description	Market	Short Term	Long Term	Translation	Short Term	Long Term
Settle Date	Acquisition Date	Cost	Proceeds	Shares/Par			
<i>Foreign Exchange</i>							
Foreign exchange							
Foreign exchange							
United States dollar sales							
20 Apr 05	Foreign exchange USD	519,897 00	-519,897 00	0 00	0 00	0 00	0 00
25 Apr 05							
18 Feb 05	Foreign exchange USD	353,997 63	-353,997 63	0 00	0 00	0 00	0 00
23 Feb 05							
13 May 05	Foreign exchange USD	116,269 60	-116,269 60	0 00	0 00	0 00	0 00
18 May 05							
05 Jan 05	Foreign exchange USD	59,733 00	-59,733 00	0 00	0 00	0 00	0 00
10 Jan 05							
21 Mar 05	Foreign exchange USD	356,636 00	-356,636 00	0 00	0 00	0 00	0 00
24 Mar 05							
22 Aug 05	Foreign exchange USD	225,050 40	-225,050 40	0 00	0 00	0 00	0 00
25 Aug 05							
25 Aug 05	Foreign exchange USD	102,477 95	-102,477 95	0 00	0 00	0 00	0 00
30 Aug 05							
03 Nov 05	Foreign exchange USD	279,833 00	-279,833 00	0 00	0 00	0 00	0 00
08 Nov 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	
Foreign Exchange										
Foreign exchange										
Foreign exchange										
United States dollar sales										
23 Jun 05	Foreign exchange	USD	0.00	-109,730.99	109,730.99	0.00	0.00	0.00	0.00	
26 Jul 05										
<hr/>										
31 Oct 05	Foreign exchange	USD	0.00	-58,708.61	58,708.61	0.00	0.00	0.00	0.00	
01 Nov 05										
<hr/>										
16 Nov 05	Foreign exchange	USD	0.00	-102,434.93	102,434.93	0.00	0.00	0.00	0.00	
21 Nov 05										
<hr/>										
Total United States dollar sales						-5,832,896.80	5,832,896.80	0.00	0.00	0.00
<hr/>										
Total S/T translation gain/loss for foreign exchange							55,939.36			
Total L/T translation gain/loss for foreign exchange							0.00			
Total realized gains for foreign exchange							101,566.48		101,566.48	0.00
Total realized losses for foreign exchange							0.00		-45,627.12	0.00
Total Foreign exchange						55,939.36	0.00	0.00	55,939.36	0.00
Total Foreign Exchange						55,939.36	0.00	0.00	55,939.36	0.00

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Canadian dollar

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 Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation		Total	
					Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Canadian dollar										
09 Jun 05	Average Book Cost Adjustment CAD		97,984 10	-97,975 13	0 00	0 00	8 97	8 97	0 00	0 00
09 Jun 05										
07 Mar 05	Average Book Cost Adjustment CAD		-98,981 62	98,037 57	0 00	0 00	-944 05	-944 05	0 00	0 00
07 Mar 05										
30 Aug 05	Average Book Cost Adjustment CAD		102,045 08	-102,042 74	0 00	0 00	2 34	2 34	0 00	0 00
30 Aug 05										
27 Jun 05	Average Book Cost Adjustment CAD		1,127 38	-1,116 38	0 00	0 00	11 00	11 00	0 00	0 00
27 Jun 05										
19 Jul 05	Average Book Cost Adjustment CAD		100,246 51	-100,243 58	0 00	0 00	2 93	2 93	0 00	0 00
19 Jul 05										
13 Oct 05	Average Book Cost Adjustment CAD		104,188 91	-104,186 13	0 00	0 00	2 78	2 78	0 00	0 00
13 Oct 05										
21 Nov 05	Average Book Cost Adjustment CAD		102,413 43	-102,415 73	0 00	0 00	-2 30	-2 30	0 00	0 00
21 Nov 05										
Total Canadian dollar			409,023.79	-409,942.12	0.00	0.00	-918.33	-918.33	0.00	0.00
Euro										

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◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro							
26 Aug 05	Average Book Cost Adjustment EUR		675 86	-674 19	0 00	0 00	1 67
26 Aug 05							0 00
25 Feb 05	Average Book Cost Adjustment EUR		118 84	-118 10	0 00	0 00	0 74
25 Feb 05							0 00
09 Aug 05	Average Book Cost Adjustment EUR		1,471 49	-1,437 83	0 00	0 00	33 66
09 Aug 05							0 00
07 Sep 05	Average Book Cost Adjustment EUR		4,455 89	-4,377 05	0 00	0 00	78 84
07 Sep 05							0 00
25 Apr 05	Average Book Cost Adjustment EUR		354,481 54	-353,628 68	0 00	0 00	852 86
25 Apr 05							0 00
04 Jul 05	Average Book Cost Adjustment EUR		3,255 16	-3,316 84	0 00	0 00	-61 68
04 Jul 05							0 00
10 Jun 05	Average Book Cost Adjustment EUR		4,681 92	-4,794 42	0 00	0 00	-112 50
10 Jun 05							0 00
15 Feb 05	Average Book Cost Adjustment EUR		15,868 54	-15,654 35	0 00	0 00	214 19
15 Feb 05							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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

11 Nov 05	Average Book Cost Adjustment EUR		399 38	-402 11	0 00	0 00	-2 73	-2 73	0 00
11 Nov 05									
23 Mar 05	Average Book Cost Adjustment EUR		17 82	-18 08	0 00	0 00	-0 26	-0 26	0 00
23 Mar 05									
14 Jul 05	Average Book Cost Adjustment EUR		7,811 75	-7,862 32	0 00	0 00	-50 57	-50 57	0 00
14 Jul 05									
16 Feb 05	Average Book Cost Adjustment EUR		12,604 40	-12,431 39	0 00	0 00	173 01	173 01	0 00
16 Feb 05									
24 Jan 05	Average Book Cost Adjustment EUR		103,988 01	-105,284 35	0 00	0 00	-1,296 34	-1,296 34	0 00
24 Jan 05									
14 Oct 05	Average Book Cost Adjustment EUR		4,462 94	-4,519 69	0 00	0 00	-56 75	-56 75	0 00
14 Oct 05									
04 Oct 05	Average Book Cost Adjustment EUR		607 38	-616 27	0 00	0 00	-8 89	-8 89	0 00
04 Oct 05									
08 Feb 05	Average Book Cost Adjustment EUR		14,114 65	-14,394 33	0 00	0 00	-279 68	-279 68	0 00
08 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
<i>Gain/Loss on Cash Disbursements</i>								
Gain/loss on cash disbursements								
Gain/loss on cash disbursements								
Euro								
26 Aug 05	Average Book Cost Adjustment EUR		11 05	-11 03	0 00	0 00	0 02	0 00
26 Aug 05								
28 Jun 05	Average Book Cost Adjustment EUR		110,669 65	-111,079 07	0 00	0 00	-409 42	0 00
28 Jun 05								
20 May 05	Average Book Cost Adjustment EUR		7,432 88	-7,544 79	0 00	0 00	-111 91	0 00
20 May 05								
25 Apr 05	Average Book Cost Adjustment EUR		167,430 39	-167,027 56	0 00	0 00	402 83	0 00
25 Apr 05								
27 Jan 05	Average Book Cost Adjustment EUR		14,117 22	-14,213 39	0 00	0 00	-96 17	0 00
27 Jan 05								
03 Feb 05	Average Book Cost Adjustment EUR		2,346 03	-2,365 81	0 00	0 00	-19 78	0 00
03 Feb 05								
28 Dec 05	Average Book Cost Adjustment EUR		71,175 00	-70,661 99	0 00	0 00	513 01	0 00
28 Dec 05								
25 Jan 05	Average Book Cost Adjustment EUR		3,756 52	-3,790 24	0 00	0 00	-33 72	0 00
25 Jan 05								

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◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro									
05 Aug 05	Average Book Cost Adjustment EUR		6,939.28	-6,774.44	0.00	0.00	164.84	164.84	0.00
05 Aug 05									
06 Oct 05	Average Book Cost Adjustment EUR		1,016.13	-1,026.85	0.00	0.00	-10.72	-10.72	0.00
06 Oct 05									
22 Sep 05	Average Book Cost Adjustment EUR		415.70	-416.82	0.00	0.00	-1.12	-1.12	0.00
22 Sep 05									
29 Jul 05	Average Book Cost Adjustment EUR		2,670.45	-2,666.32	0.00	0.00	4.13	4.13	0.00
29 Jul 05									
23 Feb 05	Average Book Cost Adjustment EUR		172,768.21	-174,747.13	0.00	0.00	-1,978.92	-1,978.92	0.00
23 Feb 05									
25 Apr 05	Average Book Cost Adjustment EUR		-521,911.93	521,911.92	0.00	0.00	-0.01	-0.01	0.00
25 Apr 05									
28 Jun 05	Average Book Cost Adjustment EUR		8,269.81	-8,300.41	0.00	0.00	-30.60	-30.60	0.00
28 Jun 05									
29 Apr 05	Average Book Cost Adjustment EUR		59,411.30	-59,988.25	0.00	0.00	-576.95	-576.95	0.00
29 Apr 05									

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◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro	Procceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
02 Mar 05	7,383 87	-7,348 75	0 00	0 00	35 12	35 12	0 00
02 Mar 05							
29 Sep 05	6,940 91	-7,083 89	0 00	0 00	-142 98	-142 98	0 00
29 Sep 05							
28 Feb 05	3,798 86	-3,779 36	0 00	0 00	19 50	19 50	0 00
28 Feb 05							
08 Mar 05	17,569 74	-17,492 76	0 00	0 00	76 98	76 98	0 00
08 Mar 05							
05 Jul 05	8,501 24	-8,706 70	0 00	0 00	-205 46	-205 46	0 00
05 Jul 05							
20 Jan 05	18,768 24	-18,958 40	0 00	0 00	-190 16	-190 16	0 00
20 Jan 05							
23 Feb 05	178,287 76	-180,329 91	0 00	0 00	-2,042 15	-2,042 15	0 00
23 Feb 05							
15 Sep 05	6,275 29	-6,260 62	0 00	0 00	14 67	14 67	0 00
15 Sep 05							

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss									
Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total			
					Short Term	Long Term		Short Term	Long Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>											
Gain/loss on cash disbursements											
Gain/loss on cash disbursements											
Euro											
02 Mar 05	Average Book Cost Adjustment EUR		8,966 13	-8,923 48	0 00	0 00	42 65	42 65	0 00	0 00	0 00
02 Mar 05											
23 Aug 05	Average Book Cost Adjustment EUR		159 02	-159 57	0 00	0 00	-0 55	-0 55	0 00	0 00	0 00
23 Aug 05											
29 Nov 05	Average Book Cost Adjustment EUR		8,019 58	-8,005 53	0 00	0 00	14 05	14 05	0 00	0 00	0 00
29 Nov 05											
06 May 05	Average Book Cost Adjustment EUR		22,864 98	-23,016 70	0 00	0 00	-151 72	-151 72	0 00	0 00	0 00
06 May 05											
26 May 05	Average Book Cost Adjustment EUR		2,733 00	-2,730 40	0 00	0 00	2 60	2 60	0 00	0 00	0 00
26 May 05											
21 Mar 05	Average Book Cost Adjustment EUR		12,543 40	-12,677 45	0 00	0 00	-134 05	-134 05	0 00	0 00	0 00
21 Mar 05											
28 Feb 05	Average Book Cost Adjustment EUR		5,012 38	-4,986 65	0 00	0 00	25 73	25 73	0 00	0 00	0 00
28 Feb 05											
01 Sep 05	Average Book Cost Adjustment EUR		24 90	-24 81	0 00	0 00	0 09	0 09	0 00	0 00	0 00
01 Sep 05											

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◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro	Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
	02 Jun 05	Average Book Cost Adjustment EUR		176 58	-180 63	0 00	0 00	-4 05	-4 05	0 00
	02 Jun 05									
	09 Mar 05	Average Book Cost Adjustment EUR		17,776 20	-17,492 76	0 00	0 00	283 44	283 44	0 00
	09 Mar 05									
	26 Jan 05	Average Book Cost Adjustment EUR		1,865 73	-1,895 12	0 00	0 00	-29 39	-29 39	0 00
	26 Jan 05									
	06 Jul 05	Average Book Cost Adjustment EUR		1,416 99	-1,451 12	0 00	0 00	-34 13	-34 13	0 00
	06 Jul 05									
	14 Nov 05	Average Book Cost Adjustment EUR		4,775 84	-4,825 28	0 00	0 00	-49 44	-49 44	0 00
	14 Nov 05									
	03 Oct 05	Average Book Cost Adjustment EUR		5,943 85	-5,957 29	0 00	0 00	-13 44	-13 44	0 00
	03 Oct 05									
	07 Nov 05	Average Book Cost Adjustment EUR		1,606 63	-1,631 52	0 00	0 00	-24 89	-24 89	0 00
	07 Nov 05									
	25 Nov 05	Average Book Cost Adjustment EUR		1,803 48	-1,801 29	0 00	0 00	2 19	2 19	0 00
	25 Nov 05									

STMT LSTU

◆ 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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro																			
04 May 05	Average Book Cost Adjustment	EUR		8,789.27	-8,886.17	0.00	0.00	-96.90	-96.90	0.00									
04 May 05																			
02 Feb 05	Average Book Cost Adjustment	EUR		8,428.21	-8,516.91	0.00	0.00	-88.70	-88.70	0.00									
02 Feb 05																			
08 Apr 05	Average Book Cost Adjustment	EUR		7,355.00	-7,415.87	0.00	0.00	-60.87	-60.87	0.00									
08 Apr 05																			
21 Feb 05	Average Book Cost Adjustment	EUR		7,055.36	-6,906.33	0.00	0.00	149.03	149.03	0.00									
21 Feb 05																			
16 Sep 05	Average Book Cost Adjustment	EUR		2,492.36	-2,504.25	0.00	0.00	-11.89	-11.89	0.00									
16 Sep 05																			
27 May 05	Average Book Cost Adjustment	EUR		1,828.28	-1,837.05	0.00	0.00	-8.77	-8.77	0.00									
27 May 05																			
10 Feb 05	Average Book Cost Adjustment	EUR		57,552.75	-58,861.43	0.00	0.00	-1,308.68	-1,308.68	0.00									
10 Feb 05																			
23 Aug 05	Average Book Cost Adjustment	EUR		48.92	-49.10	0.00	0.00	-0.18	-0.18	0.00									
23 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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro								
01 Dec 05	Average Book Cost Adjustment EUR		90 18	-89 72	0 00	0 00	0 46	0 00
01 Dec 05								
11 Jul 05	Average Book Cost Adjustment EUR		9,534 86	-9,724 45	0 00	0 00	-189 59	0 00
11 Jul 05								
10 Mar 05	Average Book Cost Adjustment EUR		4,809 77	-4,727 77	0 00	0 00	82 00	0 00
10 Mar 05								
25 May 05	Average Book Cost Adjustment EUR		502,041 76	-505,401 55	0 00	0 00	-3,359 79	0 00
25 May 05								
08 Apr 05	Average Book Cost Adjustment EUR		1,200 02	-1,209 96	0 00	0 00	-9 94	0 00
08 Apr 05								
21 Mar 05	Average Book Cost Adjustment EUR		11 95	-12 09	0 00	0 00	-0 14	0 00
21 Mar 05								
06 Sep 05	Average Book Cost Adjustment EUR		4,681 17	-4,585 48	0 00	0 00	95 69	0 00
06 Sep 05								
21 Jun 05	Average Book Cost Adjustment EUR		60 07	-60 48	0 00	0 00	-0 41	0 00
21 Jun 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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

20 Oct 05	Average Book Cost Adjustment EUR			3,463 52	-3,487 49	0 00	0 00	-23 97	-23 97	0 00	0 00
20 Oct 05											
02 Nov 05	Average Book Cost Adjustment EUR			8,968 89	-8,973 39	0 00	0 00	-4 50	-4 50	0 00	0 00
02 Nov 05											
25 Oct 05	Average Book Cost Adjustment EUR			14,051 95	-14,135 04	0 00	0 00	-83 09	-83 09	0 00	0 00
25 Oct 05											
12 Sep 05	Average Book Cost Adjustment EUR			14,578 63	-14,398 90	0 00	0 00	179 73	179 73	0 00	0 00
12 Sep 05											
04 Nov 05	Average Book Cost Adjustment EUR			5,714 37	-5,710 34	0 00	0 00	4 03	4 03	0 00	0 00
04 Nov 05											
19 Jul 05	Average Book Cost Adjustment EUR			2,254 93	-2,274 63	0 00	0 00	-19 70	-19 70	0 00	0 00
19 Jul 05											
11 Oct 05	Average Book Cost Adjustment EUR			5,118 91	-5,135 78	0 00	0 00	-16 87	-16 87	0 00	0 00
11 Oct 05											
13 Jun 05	Average Book Cost Adjustment EUR			15,516 79	-15,981 42	0 00	0 00	-464 63	-464 63	0 00	0 00
13 Jun 05											

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

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro							
10 Feb 05	Average Book Cost Adjustment EUR		106,152 85	-108,566 63	0 00	-2,413 78	0 00
10 Feb 05							
14 Feb 05	Average Book Cost Adjustment EUR		7,880 41	-7,827 17	0 00	53 24	53 24
14 Feb 05							
17 Feb 05	Average Book Cost Adjustment EUR		8,413 95	-8,287 60	0 00	126 35	126 35
17 Feb 05							
03 Mar 05	Average Book Cost Adjustment EUR		94 42	-94 48	0 00	-0 06	0 00
03 Mar 05							
11 Jan 05	Average Book Cost Adjustment EUR		47 14	-47 39	0 00	-0 25	0 00
11 Jan 05							
12 Jan 05	Average Book Cost Adjustment EUR		3,313 92	-3,317 02	0 00	-3 10	0 00
12 Jan 05							
04 Jan 05	Average Book Cost Adjustment EUR		5,330 55	-5,223 51	0 00	107 04	107 04
04 Jan 05							
18 Aug 05	Average Book Cost Adjustment EUR		11 07	-11 05	0 00	0 02	0 00
18 Aug 05							

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◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro									
17 Mar 05	Average Book Cost Adjustment	EUR		6,768.46	-6,768.47	0.00	0.00	-0.01	0.00
17 Mar 05									
01 Sep 05	Average Book Cost Adjustment	EUR		24.90	-24.81	0.00	0.00	0.09	0.00
01 Sep 05									
10 Jan 05	Average Book Cost Adjustment	EUR		58,713.75	-59,232.84	0.00	0.00	-519.09	0.00
10 Jan 05									
30 Nov 05	Average Book Cost Adjustment	EUR		326,261.58	-325,290.05	0.00	0.00	971.53	0.00
30 Nov 05									
05 Apr 05	Average Book Cost Adjustment	EUR		4,771.08	-4,845.27	0.00	0.00	-74.19	0.00
05 Apr 05									
26 Sep 05	Average Book Cost Adjustment	EUR		12,925.89	-13,129.93	0.00	0.00	-204.04	0.00
26 Sep 05									
17 Mar 05	Average Book Cost Adjustment	EUR		185,327.09	-182,955.65	0.00	0.00	2,371.44	0.00
17 Mar 05									
18 Feb 05	Average Book Cost Adjustment	EUR		44,210.27	-43,279.67	0.00	0.00	930.60	0.00
18 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	Market	Long Term	Translation	Short Term	Long Term	Total
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Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro												
29 Jun 05	Average Book Cost Adjustment	EUR		3,080.27	-3,112.66	0.00	0.00	0.00	-32.39	-32.39	0.00	0.00
29 Jun 05												
22 Jun 05	Average Book Cost Adjustment	EUR		21.84	-21.98	0.00	0.00	0.00	-0.14	-0.14	0.00	0.00
22 Jun 05												
29 Apr 05	Average Book Cost Adjustment	EUR		5,605.32	-5,659.76	0.00	0.00	0.00	-54.44	-54.44	0.00	0.00
29 Apr 05												
07 Dec 05	Average Book Cost Adjustment	EUR		274,404.09	-274,105.87	0.00	0.00	0.00	298.22	298.22	0.00	0.00
07 Dec 05												
02 Sep 05	Average Book Cost Adjustment	EUR		211.93	-208.34	0.00	0.00	0.00	3.59	3.59	0.00	0.00
02 Sep 05												
10 Feb 05	Average Book Cost Adjustment	EUR		115,105.50	-116,253.54	0.00	0.00	0.00	-1,148.04	-1,148.04	0.00	0.00
10 Feb 05												
12 Jul 05	Average Book Cost Adjustment	EUR		205.16	-206.90	0.00	0.00	0.00	-1.74	-1.74	0.00	0.00
12 Jul 05												
02 Aug 05	Average Book Cost Adjustment	EUR		7,056.51	-8,977.02	0.00	0.00	0.00	79.49	79.49	0.00	0.00
02 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	Translation	Short Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro													
14 Oct 05	Average Book Cost Adjustment	EUR		411 69	-416 92	0 00	0 00	-5 23	-5 23				0 00
14 Oct 05													
21 Jul 05	Average Book Cost Adjustment	EUR		204 22	-206 78	0 00	0 00	-2 56	-2 56				0 00
21 Jul 05													
03 Jun 05	Average Book Cost Adjustment	EUR		165,079 16	-168,426 31	0 00	0 00	-3,347 15	-3,347 15				0 00
03 Jun 05													
06 Apr 05	Average Book Cost Adjustment	EUR		168,393 49	-166,115 89	0 00	0 00	2,277 60	2,277 60				0 00
06 Apr 05													
03 Nov 05	Average Book Cost Adjustment	EUR		1,846 02	-1,835 47	0 00	0 00	10 55	10 55				0 00
03 Nov 05													
01 Aug 05	Average Book Cost Adjustment	EUR		9,292 07	-9,234 29	0 00	0 00	57 78	57 78				0 00
01 Aug 05													
19 May 05	Average Book Cost Adjustment	EUR		8,227 01	-8,338 98	0 00	0 00	-111 97	-111 97				0 00
19 May 05													
13 Jul 05	Average Book Cost Adjustment	EUR		3,318 26	-3,310 45	0 00	0 00	7 81	7 81				0 00
13 Jul 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	Translation	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Euro										
11 Feb 05	Average Book Cost Adjustment	EUR		2,784.77	-2,762.53	0.00	0.00	22.24	22.24	0.00
11 Feb 05										
30 Aug 05	Average Book Cost Adjustment	EUR		805.84	-805.15	0.00	0.00	0.69	0.69	0.00
30 Aug 05										
20 Jul 05	Average Book Cost Adjustment	EUR		3,057.57	-3,101.77	0.00	0.00	-44.20	-44.20	0.00
20 Jul 05										
18 Apr 05	Average Book Cost Adjustment	EUR		178,440.90	-178,813.90	0.00	0.00	-373.00	-373.00	0.00
18 Apr 05										
24 Oct 05	Average Book Cost Adjustment	EUR		3,472.47	-3,482.55	0.00	0.00	-10.08	-10.08	0.00
24 Oct 05										
01 Nov 05	Average Book Cost Adjustment	EUR		1,425.32	-1,427.58	0.00	0.00	-2.26	-2.26	0.00
01 Nov 05										
30 Sep 05	Average Book Cost Adjustment	EUR		221,011.60	-222,340.87	0.00	0.00	-1,329.27	-1,329.27	0.00
30 Sep 05										
19 Aug 05	Average Book Cost Adjustment	EUR		182.61	-184.21	0.00	0.00	-1.60	-1.60	0.00
19 Aug 05										

◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro											
09 Nov 05	Average Book Cost Adjustment	EUR		10,394 51	-10,456 02	0 00	0 00	-61 51	-61 51	0 00	0 00
09 Nov 05											
12 Aug 05	Average Book Cost Adjustment	EUR		102,195 60	-100,770 87	0 00	0 00	1,424 73	1,424 73	0 00	0 00
12 Aug 05											
17 Nov 05	Average Book Cost Adjustment	EUR		1,189 57	-1,201 72	0 00	0 00	-12 15	-12 15	0 00	0 00
17 Nov 05											
12 Oct 05	Average Book Cost Adjustment	EUR		6,729 47	-6,779 23	0 00	0 00	-49 76	-49 76	0 00	0 00
12 Oct 05											
20 Jun 05	Average Book Cost Adjustment	EUR		391 37	-391 38	0 00	0 00	-0 01	-0 01	0 00	0 00
20 Jun 05											
18 May 05	Average Book Cost Adjustment	EUR		174,328 51	-176,770 99	0 00	0 00	-2,442 48	-2,442 48	0 00	0 00
18 May 05											
12 May 05	Average Book Cost Adjustment	EUR		5,164 24	-5,233 23	0 00	0 00	-68 99	-68 99	0 00	0 00
12 May 05											
14 Jun 05	Average Book Cost Adjustment	EUR		6,933 59	-7,191 64	0 00	0 00	-258 05	-258 05	0 00	0 00
14 Jun 05											

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◆ Realized Gain/Loss Detail - Taxable

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

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro								
11 Mar 05	Average Book Cost Adjustment EUR		965 48	-945 55	0 00	0 00	19 93	19 93
11 Mar 05								0 00
24 Feb 05	Average Book Cost Adjustment EUR		2,849 79	-2,833 06	0 00	0 00	16 73	16 73
24 Feb 05								0 00
20 Jun 05	Average Book Cost Adjustment EUR		112,520 60	-114,691 28	0 00	0 00	-2,170 68	-2,170 68
20 Jun 05								0 00
24 Mar 05	Average Book Cost Adjustment EUR		352,638 77	-355,015 76	0 00	0 00	-2,376 99	-2,376 99
24 Mar 05								0 00
08 Jul 05	Average Book Cost Adjustment EUR		406 35	-413 81	0 00	0 00	-7 46	-7 46
08 Jul 05								0 00
30 Sep 05	Average Book Cost Adjustment EUR		32,431 05	-32,626 10	0 00	0 00	-195 05	-195 05
30 Sep 05								0 00
22 Aug 05	Average Book Cost Adjustment EUR		10 92	-11 05	0 00	0 00	-0 13	-0 13
22 Aug 05								0 00
19 Aug 05	Average Book Cost Adjustment EUR		24 34	-24 56	0 00	0 00	-0 22	-0 22
19 Aug 05								0 00

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◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss	
Trade Date	Security Description	Market	Total
Acquisition Date		Short Term	Long Term
		Translation	Short Term
			Long Term
		Cost	
		Proceeds	
		Shares/Par	
<i>Gain/Loss on Cash Disbursements</i>			
Gain/loss on cash disbursements			
Gain/loss on cash disbursements			
Euro			
18 Mar 05	Average Book Cost Adjustment EUR	0 00	0 00
18 Mar 05		-5,801 54	-21 60
			0 00
26 May 05	Average Book Cost Adjustment EUR	0 00	0 00
26 May 05		-41,522 25	39 60
			0 00
08 Nov 05	Average Book Cost Adjustment EUR	0 00	0 00
08 Nov 05		-57,957 56	-164 51
			0 00
23 Jun 05	Average Book Cost Adjustment EUR	0 00	0 00
23 Jun 05		-3,529 22	-22 93
			0 00
18 Nov 05	Average Book Cost Adjustment EUR	0 00	0 00
18 Nov 05		-16,423 55	-76 81
			0 00
01 Jul 05	Average Book Cost Adjustment EUR	0 00	0 00
01 Jul 05		-3,938 75	-28 36
			0 00
27 Oct 05	Average Book Cost Adjustment EUR	0 00	0 00
27 Oct 05		-6,350 53	14 83
			0 00
22 Nov 05	Average Book Cost Adjustment EUR	0 00	0 00
22 Nov 05		-2,201 33	-6 05
			0 00

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

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
						Short Term	Long Term		Short Term	Long Term
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
	Euro									
26 Aug 05	Average Book Cost Adjustment	EUR		2,605.16	-2,598.71	0.00	0.00	6.45	6.45	0.00
26 Aug 05										
14 Apr 05	Average Book Cost Adjustment	EUR		4,797.86	-4,835.55	0.00	0.00	-37.69	-37.69	0.00
14 Apr 05										
21 Apr 05	Average Book Cost Adjustment	EUR		15,392.92	-15,267.18	0.00	0.00	125.74	125.74	0.00
21 Apr 05										
23 Feb 05	Average Book Cost Adjustment	EUR		7,615.58	-7,554.83	0.00	0.00	60.75	60.75	0.00
23 Feb 05										
30 Aug 05	Average Book Cost Adjustment	EUR		245.39	-245.18	0.00	0.00	0.21	0.21	0.00
30 Aug 05										
20 Apr 05	Average Book Cost Adjustment	EUR		2,424.60	-2,410.61	0.00	0.00	13.99	13.99	0.00
20 Apr 05										
28 Oct 05	Average Book Cost Adjustment	EUR		619.42	-614.57	0.00	0.00	4.85	4.85	0.00
28 Oct 05										
04 Aug 05	Average Book Cost Adjustment	EUR		4,187.60	-4,105.72	0.00	0.00	81.88	81.88	0.00
04 Aug 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	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

25 Aug 05	Average Book Cost Adjustment EUR		-100,478 70	100,478 69	0 00	0 00	-0 01	-0 01	0 00
25 Aug 05									
20 Jun 05	Average Book Cost Adjustment EUR		487,996 93	-489,186 19	0 00	0 00	-1,189 26	-1,189 26	0 00
20 Jun 05									
30 May 05	Average Book Cost Adjustment EUR		3,612 81	-3,623 76	0 00	0 00	-10 95	-10 95	0 00
30 May 05									
23 Sep 05	Average Book Cost Adjustment EUR		6,258 94	-8,336 46	0 00	0 00	-77 52	-77 52	0 00
23 Sep 05									
23 Mar 05	Average Book Cost Adjustment EUR		22,036 64	-22,357 21	0 00	0 00	-320 57	-320 57	0 00
23 Mar 05									
26 Oct 05	Average Book Cost Adjustment EUR		8,021 96	-7,989 37	0 00	0 00	32 59	32 59	0 00
26 Oct 05									
26 Apr 05	Average Book Cost Adjustment EUR		1,609 33	-1,618 08	0 00	0 00	-8 75	-8 75	0 00
26 Apr 05									
15 Jun 05	Average Book Cost Adjustment EUR		40,087 42	-41,551 68	0 00	0 00	-1,464 26	-1,464 26	0 00
15 Jun 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	

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro									
23 Aug 05	Average Book Cost Adjustment EUR		18,348 75	-18,412 44	0 00	0 00	-63 69	-63 69	0 00
23 Aug 05									
28 Jul 05	Average Book Cost Adjustment EUR		613 96	-615 30	0 00	0 00	-1 34	-1 34	0 00
28 Jul 05									
13 Oct 05	Average Book Cost Adjustment EUR		10,224 22	-10,271 56	0 00	0 00	-47 34	-47 34	0 00
13 Oct 05									
26 Jul 05	Average Book Cost Adjustment EUR		430,738 36	-431 416 97	0 00	0 00	-678 61	-678 61	0 00
26 Jul 05									
25 Aug 05	Average Book Cost Adjustment EUR		325,943 08	-326,063 99	0 00	0 00	-120 91	-120 91	0 00
25 Aug 05									
08 Nov 05	Average Book Cost Adjustment EUR		217,018 80	-217,636 53	0 00	0 00	-617 73	-617 73	0 00
08 Nov 05									
09 Jun 05	Average Book Cost Adjustment EUR		2,367 07	-2,397 21	0 00	0 00	-30 14	-30 14	0 00
09 Jun 05									
03 Jun 05	Average Book Cost Adjustment EUR		7,861 75	-8,021 16	0 00	0 00	-159 41	-159 41	0 00
03 Jun 05									

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	Total	
						Short Term	Long Term			Short Term	Long Term
	Gain/Loss on Cash Disbursements										
	Gain/loss on cash disbursements										
	Gain/loss on cash disbursements										
	Total Euro			6,077,069.64	-6,100,821.58	0.00	0.00	-23,751.94	-23,751.94	-23,751.94	0.00
	Total S/T translation gain/loss for gain/loss on cash disbur							-24,670.27	-24,670.27		
	Total L/T translation gain/loss for gain/loss on cash disbu							0.00	0.00		
	Total realized gains for gain/loss on cash disbursements					0.00	0.00	12,656.34	12,656.34	12,656.34	0.00
	Total realized losses for gain/loss on cash disbursements					0.00	0.00	-37,326.61	-37,326.61	-37,326.61	0.00
	Total Gain/Loss on Cash Disbursements			6,486,093.43	-6,510,763.70	0.00	0.00	-24,670.27	-24,670.27	-24,670.27	0.00
	Total Gain/Loss on Cash Disbursements			6,486,093.43	-6,510,763.70	0.00	0.00	-24,670.27	-24,670.27	-24,670.27	0.00

Maturities

Cash and cash equivalents

Commercial paper

New Zealand

17 May 05	WESTPACTRUST SECS NZ LTD		-800,000 00	794,838 71	-794,838 67	0.04	0.00	0.00	0.04	0.04	0.00
17 May 05	LONDON BRH 05-17-2005 CUSIP 9612A0SH5										
	22 Feb 05		-800,000 00	794,838 71	-794,838 67	0.04	0.00	0.00	0.04	0.04	0.00
	Total New Zealand			794,838.71	-794,838.67	0.04	0.00	0.00	0.04	0.04	0.00

United Kingdom

11 May 05	HBOS TREAS SVCS PLC DISC COML		-100,000 00	99,331 31	-99,331 26	0.05	0.00	0.00	0.05	0.05	0.00
11 May 05	PAPER 3/A3YRS 1&2 05-11-2005 CUSIP 40410RSB7										

Northern Trust

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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

Maturities

Cash and cash equivalents

Commercial paper

United Kingdom

11 Feb 05		-100,000 00	99,331 31	-99,331 26	0 05	0 00	0 00	0 05	0 00
Total United Kingdom			99,331.31	-99,331.26	0.05	0.00	0.00	0.05	0.00

United States

03 Jun 05	ANZ DEL INC DISC COML PAPER 3/A3 06-03-2005 CUSIP 00181RT35	-400,000 00	397,096 89	-397,096 89	0 00	0 00	0 00	0 00	0 00
03 Mar 05		-400,000 00	397,096 89	-397,096 89	0 00	0 00	0 00	0 00	0 00
10 May 05	BARCLAYS U S FDG LLC DISC COML PAPER DUE05-10-2005 CUSIP 06737HSA8	-2,100,000 00	2,085,982 50	-2,085,982 50	0 00	0 00	0 00	0 00	0 00
10 Feb 05		-2,100,000 00	2,085,982 50	-2,085,982 50	0 00	0 00	0 00	0 00	0 00
12 May 05	RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 1&2 05-12-2005 CUSIP 74977KSC4	-1,700,000 00	1,699,860 69	-1,699,860 69	0 00	0 00	0 00	0 00	0 00
11 May 05		-1,700,000 00	1,699,860 69	-1,699,860 69	0 00	0 00	0 00	0 00	0 00
13 May 05	RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 1&2 05-13-2005 CUSIP 74977KSD2	-2,000,000 00	1,999,835 00	-1,999,835 00	0 00	0 00	0 00	0 00	0 00
12 May 05		-2,000,000 00	1,999,835 00	-1,999,835 00	0 00	0 00	0 00	0 00	0 00
24 Jun 05	RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 1&2 06-24-2005 CUSIP 74977KTQ2	-1,200,000 00	1,199,900 33	-1,199,900 33	0 00	0 00	0 00	0 00	0 00
24 Jun 05		-1,200,000 00	1,199,900 33	-1,199,900 33	0 00	0 00	0 00	0 00	0 00

STMT 1524

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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	
Maturities										
Cash and cash equivalents										
Commercial paper										
United States										
28 Apr 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 04-28-2005 CUSIP 90262CRU3		-100,000 00	99,760 18	-99,760 18	0 00	0 00	0 00	0 00	0 00
28 Mar 05			-100,000 00	99,760 18	-99,760 18	0 00	0 00	0 00	0 00	0 00
12 May 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 05-12-2005 CUSIP 90262CSC2		-200,000 00	199,983 61	-199,983 61	0 00	0 00	0 00	0 00	0 00
11 May 05			-200,000 00	199,983 61	-199,983 61	0 00	0 00	0 00	0 00	0 00
22 Jun 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 06-22-2005 CUSIP 90262CTN7		-1,100,000 00	1,089,605 00	-1,089,605 00	0 00	0 00	0 00	0 00	0 00
22 Jun 05			-1,100,000 00	1,089,605 00	-1,089,605 00	0 00	0 00	0 00	0 00	0 00
01 Jul 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 07-01-2005 CUSIP 90262CU13		-1,000,000 00	999,905 83	-999,905 83	0 00	0 00	0 00	0 00	0 00
01 Jul 05			-1,000,000 00	999,905 83	-999,905 83	0 00	0 00	0 00	0 00	0 00
30 Sep 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 09-30-2005 CUSIP 90262CWW3		-800,000 00	799,916 00	-799,916 00	0 00	0 00	0 00	0 00	0 00
30 Sep 05			-800,000 00	799,916 00	-799,916 00	0 00	0 00	0 00	0 00	0 00
07 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-07-2005 CUSIP 90262CX77		-1,300,000 00	1,299,864 58	-1,299,864 58	0 00	0 00	0 00	0 00	0 00
07 Oct 05			-1,300,000 00	1,299,864 58	-1,299,864 58	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		Total
						Short Term	Long Term	Translation	Short Term	
06 Oct 05			-1,300,000 00	1,299,864 58	-1,299,864 58	0 00	0 00	0 00	0 00	0 00
11 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-11-2005 CUSIP 90262CXB8		-1,000,000 00	999,584 44	-999,584 44	0 00	0 00	0 00	0 00	0 00
07 Oct 05			-1,000,000 00	999,584 44	-999,584 44	0 00	0 00	0 00	0 00	0 00
12 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-12-2005 CUSIP 90262CXC6		-1,000,000 00	999,895 56	-999,895 56	0 00	0 00	0 00	0 00	0 00
11 Oct 05			-1,000,000 00	999,895 56	-999,895 56	0 00	0 00	0 00	0 00	0 00
13 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-13-2005 CUSIP 90262CXD4		-1,000,000 00	999,896 94	-999,896 94	0 00	0 00	0 00	0 00	0 00
12 Oct 05			-1,000,000 00	999,896 94	-999,896 94	0 00	0 00	0 00	0 00	0 00
14 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-14-2005 CUSIP 90262CXE2		-1,000,000 00	999,895 83	-999,895 83	0 00	0 00	0 00	0 00	0 00
13 Oct 05			-1,000,000 00	999,895 83	-999,895 83	0 00	0 00	0 00	0 00	0 00
17 Oct 05	UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS1&2 10-17-2005 CUSIP 90262CXH5		-1,200,000 00	1,199,625 00	-1,199,625 00	0 00	0 00	0 00	0 00	0 00
17 Oct 05			-1,200,000 00	1,199,625 00	-1,199,625 00	0 00	0 00	0 00	0 00	0 00
14 Oct 05			-1,200,000 00	1,199,625 00	-1,199,625 00	0 00	0 00	0 00	0 00	0 00

Northern Trust

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STMT 15K

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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>Maturities</i>									
Cash and cash equivalents									
Commercial paper									
United States									
16 Dec 05	UBS FIN DEL LLC DISC COML		-1,300,000.00	1,299,845.81	-1,299,845.81	0.00	0.00	0.00	0.00
16 Dec 05	PAPER 3/A3 YRS1&2 12-16-2005 CUSIP 90282CZG5		-1,300,000.00	1,299,845.81	-1,299,845.81	0.00	0.00	0.00	0.00
Total United States						-20,469,453.46	0.00	0.00	0.00
Short term bills and notes									
United States									
09 May 05	FHLB DISC NT 05-09-2005 CUSIP 313385FJ0		-2,100,000.00	2,099,492.50	-2,099,492.50	0.00	0.00	0.00	0.00
06 May 05			-2,100,000.00	2,099,492.50	-2,099,492.50	0.00	0.00	0.00	0.00
10 May 05	FHLB DISC NT 05-10-2005 CUSIP 313385FK7		-2,100,000.00	2,099,830.83	-2,099,830.83	0.00	0.00	0.00	0.00
09 May 05			-2,100,000.00	2,099,830.83	-2,099,830.83	0.00	0.00	0.00	0.00
11 May 05	FHLB DISC NT 05-11-2005 CUSIP 313385FL5		-2,100,000.00	2,099,830.25	-2,099,830.25	0.00	0.00	0.00	0.00
10 May 05			-2,100,000.00	2,099,830.25	-2,099,830.25	0.00	0.00	0.00	0.00
12 May 05	FHLB DISC NT 05-12-2005 CUSIP 313385FM3		-2,100,000.00	2,099,830.25	-2,099,830.25	0.00	0.00	0.00	0.00
11 May 05			-2,100,000.00	2,099,830.25	-2,099,830.25	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		Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
Maturities								
Cash and cash equivalents								
Short term bills and notes								
United States								
13 May 05		FHLB DISC NT 05-13-2005 CUSIP 313385FN1	1,899,845 89	-1,899,845 89	0 00	0 00	0 00	0 00
	12 May 05		1,899,845 89	-1,899,845 89	0 00	0 00	0 00	0 00
23 Jun 05		FHLB DISC NT 06-23-2005 CUSIP 313385HF6	1,199,902 00	-1,199,902 00	0 00	0 00	0 00	0 00
	22 Jun 05		1,199,902 00	-1,199,902 00	0 00	0 00	0 00	0 00
27 Jun 05		FHLB DISC NT 06-27-2005 CUSIP 313385HK5	1,199,705 00	-1,199,705 00	0 00	0 00	0 00	0 00
	24 Jun 05		1,199,705 00	-1,199,705 00	0 00	0 00	0 00	0 00
28 Jun 05		FHLB DISC NT 06-28-2005 CUSIP 313385HL3	199,983 28	-199,983 28	0 00	0 00	0 00	0 00
	27 Jun 05		199,983 28	-199,983 28	0 00	0 00	0 00	0 00
29 Jun 05		FHLB DISC NT 06-29-2005 CUSIP 313385HM1	199,982 83	-199,982 83	0 00	0 00	0 00	0 00
	28 Jun 05		199,982 83	-199,982 83	0 00	0 00	0 00	0 00
11 May 05		FNMA DISC NT 05-11-2005 CUSIP 313589FL2	2,099,830 25	-2,099,830 25	0 00	0 00	0 00	0 00
	10 May 05		2,099,830 25	-2,099,830 25	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	
Maturities							
Cash and cash equivalents							
Short term bills and notes							
United States							
12 May 05	FNMA DISC NT 05-12-2005 CUSIP 313589FM0	-2,000,000.00	1,999,838.33	-1,999,838.33	0.00	0.00	0.00
	11 May 05	-2,000,000.00	1,999,838.33	-1,999,838.33	0.00	0.00	0.00
13 May 05	FNMA DISC NT 05-13-2005 CUSIP 313589FNB	-2,100,000.00	2,099,829.67	-2,099,829.67	0.00	0.00	0.00
	12 May 05	-2,100,000.00	2,099,829.67	-2,099,829.67	0.00	0.00	0.00
17 Mar 05	UNITED STATES TREAS BILLS 03-17-2005 PREASSIGN # 162 SEDOL B02TFD2	-130,000.00	129,286.53	-129,286.53	0.00	0.00	0.00
	13 Dec 04	-100,000.00	99,451.18	-99,442.62	8.56	0.00	8.56
	13 Dec 04	-10,000.00	9,945.11	-9,944.26	0.85	0.00	0.85
	22 Dec 04	-20,000.00	19,890.24	-19,899.65	-9.41	0.00	-9.41
02 Jun 05	UNITED STATES TREAS BILLS 06-02-2005 PREASSIGN # 173 SEDOL B04QK47	-30,000.00	29,820.80	-29,820.80	0.00	0.00	0.00
	14 Mar 05	-30,000.00	29,820.80	-29,820.80	0.00	0.00	0.00
02 Jun 05	UNITED STATES TREAS BILLS 06-02-2005 PREASSIGN # 173 SEDOL B04QK47	-20,000.00	19,874.93	-19,874.93	0.00	0.00	0.00
	10 Mar 05	-20,000.00	19,874.93	-19,874.93	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

Maturities

Cash and cash equivalents

Short term bills and notes

United States

16 Jun 05	UNITED STATES TREAS BILLS		-160,000.00	158,891.82	-158,891.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Jun 05	06-16-2005 PREASSIGN # 175 SEDOL B051TJ9			9,930.74	-9,930.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Mar 05			-10,000.00	148,961.08	-148,961.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Sep 05	UNITED STATES TREAS BILLS		-30,000.00	29,781.09	-29,792.81	-11.72	0.00	0.00	0.00	-11.72	0.00	0.00
01 Sep 05	09-01-2005 DTD03/03/2005 SEDOL B06J260			29,781.09	-29,792.81	-11.72	0.00	0.00	0.00	-11.72	0.00	0.00
08 Jun 05			-30,000.00	49,635.14	-49,623.42	11.72	0.00	0.00	0.00	11.72	0.00	0.00
01 Sep 05	UNITED STATES TREAS BILLS		-50,000.00	29,781.08	-29,763.17	17.91	0.00	0.00	0.00	17.91	0.00	0.00
01 Sep 05	09-01-2005 DTD03/03/2005 SEDOL B06J260			19,854.06	-19,860.25	-6.19	0.00	0.00	0.00	-6.19	0.00	0.00
26 May 05			-30,000.00	119,158.37	-119,158.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Jun 05	UNITED STATES TREAS BILLS		-20,000.00	9,929.86	-9,925.49	4.37	0.00	0.00	0.00	4.37	0.00	0.00
15 Sep 05	09-15-2005 DTD03/17/2005 SEDOL B06LSL3			89,368.78	-89,329.44	39.34	0.00	0.00	0.00	39.34	0.00	0.00
14 Jun 05			-10,000.00	19,859.73	-19,903.44	-43.71	0.00	0.00	0.00	-43.71	0.00	0.00
22 Jul 05			-20,000.00	19,823.05	-19,823.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Dec 05	UNITED STATES TREAS BILLS		-20,000.00									
01 Dec 05	12-01-2005 PREASSIGN # 00256 SEDOL B0CZZ52											

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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
Maturities										
Cash and cash equivalents										
Short term bills and notes										
United States										
29 Aug 05			-20,000 00	19,823 05	-19,823 05	0 00	0 00	0 00	0 00	0 00
15 Dec 05	UNITED STATES TREAS BILLS		-120,000 00	119,137 97	-119,137 97	0 00	0 00	0 00	0 00	0 00
15 Dec 05	12-15-2005 PREASSIGN # 00258 SEDOL B0CMCDO		-60,000 00	59,568 99	-59,479 78	89 21	0 00	0 00	89 21	0 00
16 Sep 05			-20,000 00	19,856 32	-19,831 00	25 32	0 00	0 00	25 32	0 00
27 Oct 05			-20,000 00	19,856 33	-19,904 18	-47 85	0 00	0 00	-47 85	0 00
07 Nov 05			-20,000 00	19,856 33	-19,923 01	-66 68	0 00	0 00	-66 68	0 00
05 May 05	US TREAS BILLS 05-05-2005 SEDOL B03THJ1		-20,000 00	19,906 33	-19,906 33	0 00	0 00	0 00	0 00	0 00
01 Mar 05			-20,000 00	19,906 33	-19,906 33	0 00	0 00	0 00	0 00	0 00
Total United States				19,993,217.11	-19,993,217.11	0.00	0.00	0.00	-0.00	0.00
Total S/T translation gain/loss for cash and cash equivalent										
Total L/T translation gain/loss for cash and cash equivalent										
Total realized gains for cash and cash equivalents										
Total realized losses for cash and cash equivalents										
Total Cash and Cash Equivalents										
Total Maturities										

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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 Short Term Gain Proceeds				77,621,474.94						
	Total Short Term Loss Proceeds				37,607,704.01						
	Total Long Term Gain Proceeds				14,400,396.26						
	Total Long Term Loss Proceeds				0.00						
	Total Undetermined Tax Lot Proceeds				12,780,415.73						
	Additional Short Term Proceeds from Zero G/L Transactions				48,764,923.01						
	Additional Long Term Proceeds from Zero G/L Transactions				0.00						
	Short Term Proceeds due to REIT Re-Allocation				0.00						
	Long Term Proceeds due to REIT Re-Allocation				0.00						
	Total Short Term Proceeds				163,994,001.96						
	Total Long Term Proceeds				14,400,396.26						
	Total S/T translation gain/loss								-10,570.05		
	Total L/T translation gain/loss								0.00		
	Total realized gains						3,704,228.58	2,570,763.80	686,330.32	4,390,558.90	2,570,763.80
	Total realized losses						-2,792,730.38	-1,461,876.48	-696,900.37	-3,489,630.75	-1,461,876.48
	Total realized gain/loss						911,498.20	1,108,887.32	-10,570.05	900,928.15	1,108,887.32

2,009,815.47

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