

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>Euro</b>									
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0 00	-1,156.19	0 00	-462.48	-693.71	0.00	-462.48	-693.71
29 Jul 04 29 Jul 04	Mark-to-Markets EUR	0 00	866.84	0 00	346.74	520.10	0.00	346.74	520.10
16 Aug 04 16 Aug 04	Mark-to-Markets EUR	0 00	-2,001.10	0 00	-800.44	-1,200.66	0.00	-800.44	-1,200.66
06 Sep 04 06 Sep 04	Mark-to-Markets EUR	0 00	216.96	0 00	86.78	130.18	0.00	86.78	130.18
15 Oct 04 15 Oct 04	Mark-to-Markets EUR	0 00	-1,115.41	0 00	-446.16	-669.25	0.00	-446.16	-669.25
17 Nov 04 17 Nov 04	Mark-to-Markets EUR	0 00	77.86	0 00	31.14	46.72	0.00	31.14	46.72
09 Dec 04 09 Dec 04	Mark-to-Markets EUR	0 00	-159.20	0 00	-63.68	-95.52	0.00	-63.68	-95.52
02 Aug 04 02 Aug 04	Mark-to-Markets EUR	0 00	650.13	0 00	260.05	390.08	0.00	260.05	390.08

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss				
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>Euro</b>											
10 Dec 04	10 Dec 04	Mark-to-Markets	EUR	0 00	238 63	0 00	95 45	143 18	0 00	95 45	143 18
27 Sep 04	27 Sep 04	Mark-to-Markets	EUR	0 00	736 05	0 00	294 42	441 63	0 00	294 42	441 63
13 Oct 04	13 Oct 04	Mark-to-Markets	EUR	0 00	-147 69	0 00	-59 08	-88 61	0 00	-59 08	-88 61
09 Sep 04	09 Sep 04	Mark-to-Markets	EUR	0 00	1,455 29	0 00	582 12	873 17	0 00	582 12	873 17
17 Dec 04	17 Dec 04	Mark-to-Markets	EUR	0 00	-2,697 15	0 00	-1,078 86	-1,618 29	0 00	-1,078 86	-1,618 29
12 Nov 04	12 Nov 04	Mark-to-Markets	EUR	0 00	1,624 76	0 00	649 90	974 86	0 00	649 90	974 86
13 Sep 04	13 Sep 04	Mark-to-Markets	EUR	0 00	-442 67	0 00	-177 07	-265 60	0 00	-177 07	-265 60
01 Sep 04	01 Sep 04	Mark-to-Markets	EUR	0 00	157 98	0 00	63 19	94 79	0 00	63 19	94 79

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>Euro</b>									
03 Aug 04 03 Aug 04	Mark-to-Markets EUR	0 00	722.13	0 00	288.85	433.28	0.00	288.85	433.28
20 Aug 04 20 Aug 04	Mark-to-Markets EUR	0 00	593.20	0 00	237.28	355.92	0 00	237.28	355.92
26 Oct 04 26 Oct 04	Mark-to-Markets EUR	0 00	-383.26	0 00	-153.30	-229.96	0 00	-153.30	-229.96
11 Nov 04 11 Nov 04	Mark-to-Markets EUR	0 00	2,169.97	0 00	867.99	1,301.98	0 00	867.99	1,301.98
15 Dec 04 15 Dec 04	Mark-to-Markets EUR	0 00	1,514.31	0 00	605.72	908.59	0 00	605.72	908.59
30 Nov 04 30 Nov 04	Mark-to-Markets EUR	0 00	1,115.98	0 00	446.39	669.59	0.00	446.39	669.59
03 Dec 04 03 Dec 04	Mark-to-Markets EUR	0 00	1,114.63	0 00	445.85	668.78	0.00	445.85	668.78
03 Sep 04 03 Sep 04	Mark-to-Markets EUR	0 00	-3,500.78	0 00	-1,400.31	-2,100.47	0 00	-1,400.31	-2,100.47

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>Euro</b>									
28 Sep 04 28 Sep 04	Mark-to-Markets EUR	0 00	-295 16	0 00	-118 06	-177 10	0 00	-118 06	-177 10
19 Aug 04 19 Aug 04	Mark-to-Markets EUR	0 00	590 03	0 00	236 01	354 02	0 00	236 01	354 02
13 Aug 04 13 Aug 04	Mark-to-Markets EUR	0 00	1,247 51	0 00	499 00	748 51	0 00	499 00	748 51
15 Sep 04 15 Sep 04	Mark-to-Markets EUR	0 00	-589 51	0 00	-235 80	-353 71	0 00	-235 80	-353 71
18 Nov 04 18 Nov 04	Mark-to-Markets EUR	0 00	-1,562 93	0 00	-625 17	-937 76	0 00	-625 17	-937 76
01 Dec 04 01 Dec 04	Mark-to-Markets EUR	0 00	1,275 88	0 00	510 35	765 53	0 00	510 35	765 53
01 Oct 04 01 Oct 04	Mark-to-Markets EUR	0 00	-968 75	0 00	-387 50	-581 25	0 00	-387 50	-581 25
25 Aug 04 25 Aug 04	Mark-to-Markets EUR	0 00	1,236 39	0 00	494 56	741 83	0 00	494 56	741 83

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>Euro</b>										
01 Nov 04 01 Nov 04	Mark-to-Markets EUR	0 00	-76.32	0 00	-30.53	-45.79	0.00	-30.53	-45.79	
12 Oct 04 12 Oct 04	Mark-to-Markets EUR	0 00	1,857.07	0 00	742.83	1,114.24	0.00	742.83	1,114.24	
12 Aug 04 12 Aug 04	Mark-to-Markets EUR	0 00	1,171.63	0 00	468.65	702.98	0.00	468.65	702.98	
03 Nov 04 03 Nov 04	Mark-to-Markets EUR	0 00	781.96	0 00	304.78	457.18	0.00	304.78	457.18	
19 Nov 04 19 Nov 04	Mark-to-Markets EUR	0 00	623.44	0 00	249.38	374.06	0.00	249.38	374.06	
08 Jul 04 08 Jul 04	Mark-to-Markets EUR	0 00	74.17	0 00	29.67	44.50	0.00	29.67	44.50	
30 Jul 04 30 Jul 04	Mark-to-Markets EUR	0 00	2,389.86	0 00	955.94	1,433.92	0.00	955.94	1,433.92	
29 Oct 04 29 Oct 04	Mark-to-Markets EUR	0 00	152.82	0 00	61.13	91.69	0.00	61.13	91.69	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Euro</b>									
23 Jul 04 23 Jul 04	Mark-to-Markets EUR	0 00	-515 40	0 00	-206 16	-309 24	0 00	-206 16	-309 24
24 Aug 04 24 Aug 04	Mark-to-Markets EUR	0 00	-292 98	0 00	-117 19	-175 79	0 00	-117 19	-175 79
14 Jul 04 14 Jul 04	Mark-to-Markets EUR	0 00	665 46	0 00	266 18	399 28	0 00	266 18	399 28
16 Sep 04 16 Sep 04	Mark-to-Markets EUR	0 00	874 54	0 00	349 82	524 72	0 00	349 82	524 72
<b>Total Euro</b>			<b>28,248.90</b>	<b>0.00</b>	<b>11,299.52</b>	<b>16,949.38</b>	<b>0.00</b>	<b>11,299.52</b>	<b>16,949.38</b>
<b>United States dollar</b>									
23 Jun 04 23 Jun 04	Mark-to-Markets USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00	375 00
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	-218 75	0 00	-87 50	-131 25	0 00	-87 50	-131 25
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	3,453 06	0 00	1,381 22	2,071 84	0 00	1,381 22	2,071 84

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0.00	375.00	0.00	150.00	225.00	0.00	150.00	225.00
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0.00	1,640.70	0.00	656.28	984.42	0.00	656.28	884.42
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0.00	-12,687.50	0.00	-5,075.00	-7,612.50	0.00	-5,075.00	-7,612.50
13 Jul 04 13 Jul 04	Mark-to-Markets USD	0.00	-1,625.00	0.00	-650.00	-975.00	0.00	-650.00	-975.00
02 Feb 04 02 Feb 04	Mark-to-Markets USD	0.00	625.00	0.00	250.00	375.00	0.00	250.00	375.00
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0.00	19,765.50	0.00	7,906.20	11,859.30	0.00	7,906.20	11,859.30
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0.00	-3,125.14	0.00	-1,250.06	-1,875.08	0.00	-1,250.06	-1,875.08
10 Mar 04 10 Mar 04	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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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
14 Jul 04	14 Jul 04	Mark-to-Markets	USD	0 00	-687 50	0 00	-275 00	-412 50	0 00	-275 00	-412 50
02 Jun 04	02 Jun 04	Mark-to-Markets	USD	0 00	-300 00	0 00	-120 00	-180 00	0 00	-120 00	-180 00
08 Jun 04	08 Jun 04	Mark-to-Markets	USD	0 00	-225 00	0 00	-90 00	-135 00	0 00	-90 00	-135 00
17 Nov 04	17 Nov 04	Mark-to-Markets	USD	0 00	-5,000 04	0 00	-2,000 02	-3,000 02	0 00	-2,000 02	-3,000 02
30 Jun 04	30 Jun 04	Mark-to-Markets	USD	0 00	-1 50	0 00	-0 60	-0 90	0 00	-0 60	-0 90
04 Jun 04	04 Jun 04	Mark-to-Markets	USD	0 00	-400 00	0 00	-160 00	-240 00	0 00	-160 00	-240 00
26 May 04	26 May 04	Mark-to-Markets	USD	0 00	200 00	0 00	80 00	120 00	0 00	80 00	120 00
10 Jun 04	10 Jun 04	Mark-to-Markets	USD	0 00	-609 36	0 00	-243 74	-365 62	0 00	-243 74	-365 62



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0.00	-300.00	0.00	-120.00	-180.00	0.00	-120.00	-180.00	
08 Mar 04 08 Mar 04	Mark-to-Markets USD	0.00	-2,625.00	0.00	-1,050.00	-1,575.00	0.00	-1,050.00	-1,575.00	
19 Apr 04 19 Apr 04	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	
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0.00	-10,875.00	0.00	-4,350.00	-6,525.00	0.00	-4,350.00	-6,525.00	
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0.00	16,500.00	0.00	6,600.00	9,900.00	0.00	6,600.00	9,900.00	
29 Mar 04 29 Mar 04	Mark-to-Markets USD	0.00	-8,906.25	0.00	-3,562.50	-5,343.75	0.00	-3,562.50	-5,343.75	
26 Apr 04 26 Apr 04	Mark-to-Markets USD	0.00	2,812.50	0.00	1,125.00	1,687.50	0.00	1,125.00	1,687.50	
14 Sep 04 14 Sep 04	Mark-to-Markets USD	0.00	-14,484.89	0.00	-5,783.96	-8,690.93	0.00	-5,783.96	-8,690.93	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
08 Apr 04 08 Apr 04	Mark-to-Markets USD	0 00	7,265 47	0 00	2,906 19	4,359 28	0 00	2,906 19	4,359 28
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	750 00	0 00	300 00	450 00	0 00	300 00	450 00
01 Oct 04 01 Oct 04	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
07 Apr 04 07 Apr 04	Mark-to-Markets USD	0 00	-1,452 97	0 00	-581 19	-871 78	0 00	-581 19	-871 78
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	525 00	0 00	210 00	315 00	0 00	210 00	315 00
27 May 04 27 May 04	Mark-to-Markets USD	0 00	550 00	0 00	220 00	330 00	0 00	220 00	330 00
28 May 04 28 May 04	Mark-to-Markets USD	0 00	1,640 64	0 00	656 26	984 38	0 00	656 26	984 38
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0 00	10,281 25	0 00	4,112 50	6,168 75	0 00	4,112 50	6,168 75

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Market Short Term	Market Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	-38,000 10	0 00	-15,200 04	-22,800 06	0 00	-15,200 04	-22,800 06
24 May 04 24 May 04	Mark-to-Markets USD	0 00	-687.53	0 00	-275 01	-412.52	0 00	-275 01	-412.52
19 Mar 04 19 Mar 04	Mark-to-Markets USD	0 00	1,640.66	0 00	656.26	984 40	0 00	656.26	984.40
01 Nov 04 01 Nov 04	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
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	1,906 25	0 00	762 50	1,143 75	0 00	762 50	1,143.75
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0 00	-750 00	0 00	-300 00	-450 00	0 00	-300 00	-450 00
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0 00	-312.50	0 00	-125 00	-187 50	0 00	-125 00	-187.50
12 Oc 04 12 Oc 04	Mark-to-Markets USD	0 00	2,250 00	0 00	900 00	1,350 00	0 00	900 00	1,350 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
21 Dec 04 21 Dec 04	Mark-to-Markets USD	0 00	4,875 00	0 00	1,950 00	2,925 00	0 00	1,950 00	2,925 00	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	19 40	0 00	7 76	11 64	0 00	7 76	11 64	
26 Feb 04 26 Feb 04	Mark-to-Markets USD	0 00	1,593 78	0 00	637 51	956 27	0 00	637 51	956 27	
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0 00	6,375 00	0 00	2,550 00	3,825 00	0 00	2,550 00	3,825 00	
27 May 04 27 May 04	Mark-to-Markets USD	0 00	237 50	0 00	95 00	142 50	0 00	95 00	142 50	
04 Feb 04 04 Feb 04	Mark-to-Markets USD	0 00	-843 75	0 00	-337 50	-506 25	0 00	-337 50	-506 25	
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	-29,000 00	0 00	-11,600 00	-17,400 00	0 00	-11,600 00	-17,400 00	
03 Jun 04 03 Jun 04	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	

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Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
10 Feb 04 10 Feb 04	Mark-to-Markets USD	0.00	9,547.11	0.00	3,818.84	5,728.27	0.00	3,818.84	5,728.27	
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0.00	-1,687.50	0.00	-675.00	-1,012.50	0.00	-675.00	-1,012.50	
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0.00	-425.00	0.00	-170.00	-255.00	0.00	-170.00	-255.00	
27 May 04 27 May 04	Mark-to-Markets USD	0.00	-18,593.48	0.00	-7,437.39	-11,156.09	0.00	-7,437.39	-11,156.09	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0.00	168.12	0.00	67.25	100.87	0.00	67.25	100.87	
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0.00	578.22	0.00	231.29	346.93	0.00	231.29	346.93	
27 Aug 04 27 Aug 04	Mark-to-Markets USD	0.00	1,640.70	0.00	656.28	984.42	0.00	656.28	984.42	
12 Ma 04 12 Ma 04	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	

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Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Total	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
03 Nov 04	03 Nov 04	Mark-to-Markets	USD	0 00	103 87	0 00	41 55	62 32	0 00	41 55	62 32
30 Apr 04	30 Apr 04	Mark-to-Markets	USD	0 00	-10,171 72	0 00	-4,068 69	-6,103 03	0 00	-4 068 69	-6,103 03
07 Jun 04	07 Jun 04	Mark-to-Markets	USD	0 00	300 00	0 00	120 00	180 00	0 00	120 00	180 00
27 Feb 04	27 Feb 04	Mark-to-Markets	USD	0 00	15,468 75	0 00	6,187 50	9,281 25	0 00	6,187 50	9,281 25
19 May 04	19 May 04	Mark-to-Markets	USD	0 00	8,840 60	0 00	3,456 24	5,184 36	0 00	3,456 24	5,184 36
24 Feb 04	24 Feb 04	Mark-to-Markets	USD	0 00	-1 25	0 00	-0 50	-0 75	0 00	-0 50	-0 75
01 Jul 04	01 Jul 04	Mark-to-Markets	USD	0 00	102 74	0 00	41 10	61 64	0 00	41 10	61 64
20 Aug 04	20 Aug 04	Mark-to-Markets	USD	0 00	132 34	0 00	52 94	79 40	0 00	52 94	79 40

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Market Short Term	Market Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
03 Sep 04 03 Sep 04	Mark-to-Markets USD	0 00	-3,093.75	0 00	-1,237.50	-1,856.25	0 00	-1,237.50	-1,856.25
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	-3 50	0 00	-1 40	-2 10	0 00	-1 40	-2 10
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	-1,640 55	0 00	-656.22	-984 33	0 00	-656.22	-984.33
18 Mar 04 18 Mar 04	Mark-to-Markets USD	0 00	103 39	0 00	41 36	62 03	0 00	41 36	62.03
08 Jul 04 08 Jul 04	Mark-to-Markets USD	0 00	1,375 00	0 00	550 00	825 00	0 00	550 00	825.00
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	3,437 50	0 00	1,375 00	2,062.50	0 00	1,375 00	2,062.50
23 Jan 04 23 Jan 04	Mark-to-Markets USD	0 00	17,812 12	0 00	7,124 85	10,687.27	0 00	7,124 85	10,687.27
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	-0 90	0 00	-0 38	-0 54	0 00	-0 36	-0 54

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
18 Aug 04	18 Aug 04	Mark-to-Markets	USD	0 00	2,968 94	0 00	1,187 58	1,781 36	0 00	1,187 58	1,781 36
24 Feb 04	24 Feb 04	Mark-to-Markets	USD	0 00	3,375 00	0 00	1,350 00	2,025 00	0 00	1,350 00	2,025 00
02 Jul 04	02 Jul 04	Mark-to-Markets	USD	0 00	-44,687 50	0 00	-17,875 00	-26,812 50	0 00	-17,875 00	-26,812 50
19 Aug 04	19 Aug 04	Mark-to-Markets	USD	0 00	-281 24	0 00	-112 50	-168 74	0 00	-112 50	-168 74
01 Mar 04	01 Mar 04	Mark-to-Markets	USD	0 00	468 72	0 00	187 49	281 23	0 00	187 49	281 23
26 Mar 04	26 Mar 04	Mark-to-Markets	USD	0 00	-19,687 50	0 00	-7,875 00	-11,812 50	0 00	-7,875 00	-11,812 50
25 Mar 04	25 Mar 04	Mark-to-Markets	USD	0 00	3,797 01	0 00	1,518 80	2,278 21	0 00	1,518 80	2,278 21
28 Oct 04	28 Oct 04	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



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
21 May 04 21 May 04	Mark-to-Markets USD	0.00	8,625.00	0.00	3,450.00	5,175.00	0.00	3,450.00	5,175.00
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0.00	50.11	0.00	20.04	30.07	0.00	20.04	30.07
25 May 04 25 May 04	Mark-to-Markets USD	0.00	281.26	0.00	112.50	168.76	0.00	112.50	168.76
09 Nov 04 09 Nov 04	Mark-to-Markets USD	0.00	-0.75	0.00	-0.30	-0.45	0.00	-0.30	-0.45
15 Sep 04 15 Sep 04	Mark-to-Markets USD	0.00	-1,218.75	0.00	-487.50	-731.25	0.00	-487.50	-731.25
21 Jun 04 21 Jun 04	Mark-to-Markets USD	0.00	125.00	0.00	50.00	75.00	0.00	50.00	75.00
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0.00	15.60	0.00	6.24	9.36	0.00	6.24	9.36
30 Jul 04 30 Jul 04	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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
05 Apr 04 05 Apr 04	Mark-to-Markets USD	0 00	43,656 25	0 00	17,462 50	26,193 75	0 00	17,462 50	26,193 75
17 Aug 04 17 Aug 04	Mark-to-Markets USD	0 00	-9,500 00	0 00	-3,800 00	-5,700 00	0 00	-3,800 00	-5,700 00
20 Jul 04 20 Jul 04	Mark-to-Markets USD	0 00	-1 20	0 00	-0 48	-0 72	0 00	-0 48	-0 72
27 Jan 04 27 Jan 04	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
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	4,093 86	0 00	1,637 54	2,456 32	0 00	1,637 54	2,456 32
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	83 69	0 00	33 48	50 21	0 00	33 48	50 21
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-100 00	0 00	-40 00	-60 00	0 00	-40 00	-60 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0.00	500.00	0.00	200.00	300.00	0.00	200.00	300.00	
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0.00	18.75	0.00	7.50	11.25	0.00	7.50	11.25	
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0.00	1,593.75	0.00	637.50	956.25	0.00	637.50	956.25	
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0.00	3,375.00	0.00	1,350.00	2,025.00	0.00	1,350.00	2,025.00	
23 Jul 04 23 Jul 04	Mark-to-Markets USD	0.00	2,343.80	0.00	937.52	1,406.28	0.00	937.52	1,406.28	
11 May 04 11 May 04	Mark-to-Markets USD	0.00	93.75	0.00	37.50	56.25	0.00	37.50	56.25	
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0.00	-31.26	0.00	-12.50	-18.76	0.00	-12.50	-18.76	
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0.00	-1,750.00	0.00	-700.00	-1,050.00	0.00	-700.00	-1,050.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00
29 Jun 04 29 Jun 04	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
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	40 13	0 00	16 05	24 08	0 00	16 05	24 08
02 Feb 04 02 Feb 04	Mark-to-Markets USD	0 00	-1,968 75	0 00	-787 50	-1,181 25	0 00	-787 50	-1,181 25
08 Sep 04 08 Sep 04	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
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	93 78	0 00	37 51	56 27	0 00	37 51	56 27
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0 00	2,812 50	0 00	1,125 00	1,687 50	0 00	1,125 00	1,687 50
14 Jul 04 14 Jul 04	Mark-to-Markets USD	0 00	125 00	0 00	50 00	75 00	0 00	50 00	75 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	-4,546.90	0 00	-1,818 76	-2,728 14	0 00	-1,818 76	-2,728.14	
15 Dec 04 15 Dec 04	Mark-to-Markets USD	0 00	9,375.00	0 00	3,750 00	5,625 00	0 00	3,750 00	5,625 00	
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0 00	-250.00	0 00	-100 00	-150 00	0 00	-100 00	-150.00	
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	18,343 75	0 00	7,337 50	11,006 25	0 00	7,337 50	11,006.25	
08 Jun 04 08 Jun 04	Mark-to-Markets USD	0 00	-75 00	0 00	-30 00	-45 00	0 00	-30 00	-45 00	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	30 57	0 00	12.23	18 34	0 00	12.23	18.34	
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	656 18	0 00	262 47	393 71	0 00	262.47	393.71	
21 Jul 04 21 Jul 04	Mark-to-Markets USD	0 00	14,265 21	0 00	5,706 08	8,559 13	0 00	5,706 08	8,559.13	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	-325 00	0 00	-130 00	-195 00	0 00	-130 00	-195 00
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0 00	11 61	0 00	4 64	6 97	0 00	4 64	6 97
26 May 04 26 May 04	Mark-to-Markets USD	0 00	-2,343 72	0 00	-937 49	-1,406 23	0 00	-937 49	-1,406 23
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	-1 25	0 00	-0 50	-0 75	0 00	-0 50	-0 75
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0 00	-7,546 77	0 00	-3,018 71	-4,528 06	0 00	-3,018 71	-4,528 06
28 Jul 04 28 Jul 04	Mark-to-Markets USD	0 00	1,718 80	0 00	687 52	1,031 28	0 00	687 52	1,031 28
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0 00	-37 50	0 00	-15 00	-22 50	0 00	-15 00	-22 50

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0.00	30,937.50	0.00	12,375.00	18,562.50	0.00	12,375.00	18,562.50	
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0.00	-0.30	0.00	-0.12	-0.18	0.00	-0.12	-0.18	
08 Mar 04 08 Mar 04	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	
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0.00	-2,031.20	0.00	-812.48	-1,218.72	0.00	-812.48	-1,218.72	
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00	
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0.00	-1,343.75	0.00	-537.50	-806.25	0.00	-537.50	-806.25	
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0.00	-2.40	0.00	-0.96	-1.44	0.00	-0.96	-1.44	
08 Apr 04 08 Apr 04	Mark-to-Markets USD	0.00	-4,218.75	0.00	-1,687.50	-2,531.25	0.00	-1,687.50	-2,531.25	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
01 Oct 04 01 Oct 04	Mark-to-Markets USD	0 00	-3,000 00	0 00	-1,200 00	-1,800 00	0 00	-1,200 00	-1,800 00
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0 00	88 33	0 00	35 33	53 00	0 00	35 33	53 00
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-13,062 32	0 00	-5,224 93	-7,837 39	0 00	-5,224 93	-7,837 39
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	7 62	0 00	3 05	4 57	0 00	3 05	4 57
24 May 04 24 May 04	Mark-to-Markets USD	0 00	-2,875 00	0 00	-1,150 00	-1,725 00	0 00	-1,150 00	-1,725 00
19 Mar 04 19 Mar 04	Mark-to-Markets USD	0 00	-6,093 75	0 00	-2,437 50	-3,656 25	0 00	-2,437 50	-3,656 25
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	-3,000 00	0 00	-1,200 00	-1,800 00	0 00	-1,200 00	-1,800 00
01 Nov 04 01 Nov 04	Mark-to-Markets USD	0 00	-2,875 00	0 00	-1,150 00	-1,725 00	0 00	-1,150 00	-1,725 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
26 May 04	26 May 04	Mark-to-Markets USD	0.00	10.00	0.00	4.00	6.00	0.00	4.00	6.00
14 Jun 04	14 Jun 04	Mark-to-Markets USD	0.00	-575.00	0.00	-230.00	-345.00	0.00	-230.00	-345.00
19 Feb 04	19 Feb 04	Mark-to-Markets USD	0.00	843.75	0.00	337.50	506.25	0.00	337.50	506.25
06 Aug 04	06 Aug 04	Mark-to-Markets USD	0.00	-13,359.33	0.00	-5,343.73	-8,015.60	0.00	-5,343.73	-8,015.60
26 Feb 04	26 Feb 04	Mark-to-Markets USD	0.00	11.70	0.00	4.68	7.02	0.00	4.68	7.02
02 Dec 04	02 Dec 04	Mark-to-Markets USD	0.00	-2.40	0.00	-0.96	-1.44	0.00	-0.96	-1.44
05 Feb 04	05 Feb 04	Mark-to-Markets USD	0.00	4,531.20	0.00	1,812.48	2,718.72	0.00	1,812.48	2,718.72
30 Jun 04	30 Jun 04	Mark-to-Markets USD	0.00	68.90	0.00	27.56	41.34	0.00	27.56	41.34

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## ◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>	<u>Realized gain/loss</u>							
<u>Value Date</u>	<u>Acquisition Date</u>		<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Translation</u>	<u>Total</u>	
						<u>Short Term</u>	<u>Long Term</u>		<u>Short Term</u>	<u>Long Term</u>
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
14 Dec 04	14 Dec 04	Mark-to-Markets USD	0 00	-6,671 57	0 00	-2,668 63	-4,002 94	0 00	-2,668 63	-4,002 94
03 Jun 04	03 Jun 04	Mark-to-Markets USD	0 00	-515 64	0 00	-206 26	-309 38	0 00	-206 26	-309 38
17 Feb 04	17 Feb 04	Mark-to-Markets USD	0 00	2,202 89	0 00	881 16	1,321 73	0 00	881 16	1,321 73
11 Aug 04	11 Aug 04	Mark-to-Markets USD	0 00	-7,312 50	0 00	-2,925 00	-4,387 50	0 00	-2,925 00	-4,387 50
10 Feb 04	10 Feb 04	Mark-to-Markets USD	0 00	12,687 50	0 00	5,075 00	7,612 50	0 00	5,075 00	7,612 50
12 Aug 04	12 Aug 04	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50
09 Jun 04	09 Jun 04	Mark-to-Markets USD	0 00	-375 00	0 00	-150 00	-225 00	0 00	-150 00	-225 00
18 Oct 04	18 Oct 04	Mark-to-Markets USD	0 00	140 67	0 00	56 27	84 40	0 00	56 27	84 40

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
27 Feb '04 27 Feb '04	Mark-to-Markets USD	0.00	-2,437.44	0.00	-974.98	-1,462.46	0.00	-974.98	-1,462.46	
02 Dec '04 02 Dec '04	Mark-to-Markets USD	0.00	-1,718.75	0.00	-687.50	-1,031.25	0.00	-687.50	-1,031.25	
05 Nov '04 05 Nov '04	Mark-to-Markets USD	0.00	27.15	0.00	10.86	16.29	0.00	10.86	16.29	
12 Mar '04 12 Mar '04	Mark-to-Markets USD	0.00	62.50	0.00	25.00	37.50	0.00	25.00	37.50	
13 May 04 13 May 04	Mark-to-Markets USD	0.00	15,140.40	0.00	6,056.16	9,084.24	0.00	6,056.16	9,084.24	
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0.00	3,046.80	0.00	1,218.72	1,828.08	0.00	1,218.72	1,828.08	
04 Aug 04 04 Aug 04	Mark-to-Markets USD	0.00	312.50	0.00	125.00	187.50	0.00	125.00	187.50	
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0.00	-11,250.00	0.00	-4,500.00	-6,750.00	0.00	-4,500.00	-6,750.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	-4,500 18	0 00	-1,800 07	-2,700 11	0 00	-1,800 07	-2,700 11
09 Jul 04 09 Jul 04	Mark-to-Markets USD	0 00	-1,203 51	0 00	-481 40	-722 11	0 00	-481 40	-722 11
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	-7,890 12	0 00	-3,156 05	-4,734 07	0 00	-3,156 05	-4,734 07
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0 00	3,937 32	0 00	1,574 93	2,362 39	0 00	1,574 93	2,362 39
19 May 04 19 May 04	Mark-to-Markets USD	0 00	11 70	0 00	4 68	7 02	0 00	4 68	7 02
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	87 74	0 00	35 10	52 64	0 00	35 10	52 64
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	6,281 25	0 00	2,512 50	3,768 75	0 00	2,512 50	3,768 75
18 Mar 04 18 Mar 04	Mark-to-Markets USD	0 00	3,500 00	0 00	1,400 00	2,100 00	0 00	1,400 00	2,100 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0 00	-62,766.14	0 00	-25,106 46	-37,659.68	0 00	-25,106 46	-37,659 68	
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	8,296.87	0 00	3,318 75	4,978 12	0 00	3,318 75	4,978.12	
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	71.59	0 00	28 64	42 95	0 00	28 64	42.95	
08 Jul 04 08 Jul 04	Mark-to-Markets USD	0 00	125.00	0 00	50 00	75 00	0 00	50 00	75 00	
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	-5,906.25	0 00	-2,362 50	-3,543 75	0 00	-2,362.50	-3,543.75	
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	2,296 84	0 00	918 74	1,378 10	0 00	918 74	1,378 10	
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	-33,141 13	0 00	-13,256 45	-19,884 68	0 00	-13,256 45	-19,884 68	
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	-531.25	0 00	-212 50	-318 75	0 00	-212.50	-318.75	

*Smt BR*

# AR3 Additional Checks

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Account number DDF02  
DD - BLACKROCK CORE

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
01 Sep 04	01 Sep 04	Mark-to-Markets	USD	0 00	4,843 82	0 00	1,937 53	2,906 29	0 00	1,937 53	2,906 29
22 Jul 04	22 Jul 04	Mark-to-Markets	USD	0 00	-6,483 96	0 00	-2,593 58	-3,890 38	0 00	-2,593 58	-3,890 38
19 Aug 04	19 Aug 04	Mark-to-Markets	USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00
13 Aug 04	13 Aug 04	Mark-to-Markets	USD	0 00	-2,937 51	0 00	-1,175 00	-1,762 51	0 00	-1,175 00	-1,762 51
04 Nov 04	04 Nov 04	Mark-to-Markets	USD	0 00	-2 25	0 00	-0 90	-1 35	0 00	-0 90	-1 35
01 Mar 04	01 Mar 04	Mark-to-Markets	USD	0 00	135 23	0 00	54 09	81 14	0 00	54 09	81 14
06 Dec 04	06 Dec 04	Mark-to-Markets	USD	0 00	3,406 25	0 00	1,362 50	2,043 75	0 00	1,362 50	2,043 75
04 Oct 04	04 Oct 04	Mark-to-Markets	USD	0 00	2,296 98	0 00	918 79	1,378 19	0 00	918 79	1,378 19

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Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	0.00	-375.00	-562.50	
25 Mar 04 25 Mar 04	Mark-to-Markets USD	0.00	-6,093.75	0.00	-2,437.50	-3,656.25	0.00	-2,437.50	-3,656.25	
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0.00	843.75	0.00	337.50	506.25	0.00	337.50	506.25	
12 May 04 12 May 04	Mark-to-Markets USD	0.00	175.68	0.00	70.27	105.41	0.00	70.27	105.41	
22 Sep 04 22 Sep 04	Mark-to-Markets USD	0.00	6,234.27	0.00	2,493.71	3,740.56	0.00	2,493.71	3,740.56	
05 Mar 04 05 Mar 04	Mark-to-Markets USD	0.00	-137,812.50	0.00	-55,125.00	-82,687.50	0.00	-55,125.00	-82,687.50	
09 Nov 04 09 Nov 04	Mark-to-Markets USD	0.00	-281.16	0.00	-112.46	-168.70	0.00	-112.46	-168.70	
20 Apr 04 20 Apr 04	Mark-to-Markets USD	0.00	29,766.26	0.00	11,906.50	17,859.76	0.00	11,906.50	17,859.76	

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# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			
Value Date	Acquisition Date						Market	Translation	Total	
							Short Term	Long Term		
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
06 Dec 04	06 Dec 04	Mark-to-Markets	USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	-450 00 -675 00
21 Jun 04	21 Jun 04	Mark-to-Markets	USD	0 00	-9,375 00	0 00	-3,750 00	-5,625 00	0 00	-3,750 00 -5,625 00
04 Nov 04	04 Nov 04	Mark-to-Markets	USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00 375 00
21 Sep 04	21 Sep 04	Mark-to-Markets	USD	0 00	1,640 73	0 00	656 29	984 44	0 00	656 29 984 44
24 Nov 04	24 Nov 04	Mark-to-Markets	USD	0 00	6,843 68	0 00	2,737 47	4,106 21	0 00	2,737 47 4,106 21
26 Jul 04	26 Jul 04	Mark-to-Markets	USD	0 00	14,266 04	0 00	5,706 42	8,559 62	0 00	5,706 42 8,559 62
02 Nov 04	02 Nov 04	Mark-to-Markets	USD	0 00	703 17	0 00	281 27	421 90	0 00	281 27 421 90
27 Oct 04	27 Oct 04	Mark-to-Markets	USD	0 00	48,281 25	0 00	19,312 50	28,968 75	0 00	19,312 50 28,968 75



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Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
20 Jul 04 20 Jul 04	Mark-to-Markets USD	0.00	44,093.75	0.00	17,637.50	26,456.25	0.00	17,637.50	26,456.25	
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0.00	-225.00	0.00	-90.00	-135.00	0.00	-90.00	-135.00	
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0.00	16,500.00	0.00	6,600.00	9,900.00	0.00	6,600.00	9,900.00	
28 May 04 28 May 04	Mark-to-Markets USD	0.00	-675.00	0.00	-270.00	-405.00	0.00	-270.00	-405.00	
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0.00	22.09	0.00	8.84	13.25	0.00	8.84	13.25	
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0.00	2,750.00	0.00	1,100.00	1,650.00	0.00	1,100.00	1,650.00	
23 Mar 04 23 Mar 04	Mark-to-Markets USD	0.00	-1,985.01	0.00	-794.00	-1,191.01	0.00	-794.00	-1,191.01	
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0.00	8,047.39	0.00	3,218.96	4,828.43	0.00	3,218.96	4,828.43	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
30 Mar 04		Mark-to-Markets	USD	0 00	3,968 75	0 00	1,587 50	2,381 25	0 00	1,587 50	2,381 25
30 Mar 04											
16 Jul 04		Mark-to-Markets	USD	0 00	14,296 80	0 00	5,718 72	8,578 08	0 00	5,718 72	8,578 08
16 Jul 04											
29 Jun 04		Mark-to-Markets	USD	0 00	2,250 00	0 00	900 00	1,350 00	0 00	900 00	1,350 00
29 Jun 04											
23 Apr 04		Mark-to-Markets	USD	0 00	67,468 75	0 00	26,987 50	40,481 25	0 00	26,987 50	40,481 25
23 Apr 04											
02 Jun 04		Mark-to-Markets	USD	0 00	-250 00	0 00	-100 00	-150 00	0 00	-100 00	-150 00
02 Jun 04											
16 Sep 04		Mark-to-Markets	USD	0 00	3,750 00	0 00	1,500 00	2,250 00	0 00	1,500 00	2,250 00
16 Sep 04											
08 Jun 04		Mark-to-Markets	USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00
08 Jun 04											
12 Jul 04		Mark-to-Markets	USD	0 00	-8,171 48	0 00	-2,468 59	-3,702 89	0 00	-2,468 59	-3,702 89
12 Jul 04											

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0.00	-30,875.00	0.00	-12,350.00	-18,525.00	0.00	-12,350.00	-18,525.00	
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0.00	-400.00	0.00	-160.00	-240.00	0.00	-160.00	-240.00	
26 May 04 26 May 04	Mark-to-Markets USD	0.00	-19,406.48	0.00	-7,762.59	-11,643.89	0.00	-7,762.59	-11,643.89	
08 Nov 04 08 Nov 04	Mark-to-Markets USD	0.00	2,250.00	0.00	900.00	1,350.00	0.00	900.00	1,350.00	
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0.00	-1,218.75	0.00	-487.50	-731.25	0.00	-487.50	-731.25	
07 Oct 04 07 Oct 04	Mark-to-Markets USD	0.00	9,656.25	0.00	3,862.50	5,793.75	0.00	3,862.50	5,793.75	
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0.00	-425.00	0.00	-170.00	-255.00	0.00	-170.00	-255.00	
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0.00	4,812.50	0.00	1,925.00	2,887.50	0.00	1,925.00	2,887.50	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
11 May 04 11 May 04	Mark-to-Markets USD	0 00	-5,249 96	0 00	-2,099 98	-3,149 98	0 00	-2,099 98	-3,149 98
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0 00	1,968 75	0 00	787 50	1,181 25	0 00	787 50	1,181 25
16 Jun 04 16 Jun 04	Mark-to-Markets USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	45 98	0 00	18 39	27 59	0 00	18 39	27 59
27 May 04 27 May 04	Mark-to-Markets USD	0 00	362 50	0 00	145 00	217 50	0 00	145 00	217 50
16 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	-16,500 00	0 00	-6,600 00	-9,900 00	0 00	-6,600 00	-9,900 00
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	17 73	0 00	7 09	10 64	0 00	7 09	10 64
03 Dec 04 03 Dec 04	Mark-to-Markets USD	0 00	7,343 75	0 00	2,937 50	4,406 25	0 00	2,937 50	4,406 25

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01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	-40,234.89	0 00	-16,093.96	-24,140.93	0.00	-16,093.96	-24,140.93	
24 May 04 24 May 04	Mark-to-Markets USD	0 00	343.74	0.00	137.50	206.24	0.00	137.50	206.24	
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	58.93	0 00	23.57	35.36	0.00	23.57	35.36	
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0 00	-775.00	0 00	-310.00	-465.00	0 00	-310.00	-465.00	
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	-1,843.75	0 00	-737.50	-1,106.25	0 00	-737.50	-1,106.25	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0 00	-812.50	0 00	-325.00	-487.50	0 00	-325.00	-487.50	
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	-1,093.75	0 00	-437.50	-656.25	0 00	-437.50	-656.25	
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0 00	-4,218.75	0 00	-1,687.50	-2,531.25	0 00	-1,687.50	-2,531.25	

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# AR3 Additional Checks

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Account number DDF02  
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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			
Value Date	Acquisition Date						Market	Translation	Total	
							Short Term	Long Term		
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
27 May 04	27 May 04	Mark-to-Markets	USD	0 00	675 00	0 00	270 00	405 00	0 00	270 00 405 00
15 Nov 04	15 Nov 04	Mark-to-Markets	USD	0 00	-984 24	0 00	-393 70	-590 54	0 00	-393 70 -590 54
29 Nov 04	29 Nov 04	Mark-to-Markets	USD	0 00	8,906 25	0 00	3,562 50	5,343 75	0 00	3,562 50 5,343 75
15 Jul 04	15 Jul 04	Mark-to-Markets	USD	0 00	-234 30	0 00	-93 72	-140 58	0 00	-93 72 -140 58
17 Feb 04	17 Feb 04	Mark-to-Markets	USD	0 00	3,625 00	0 00	1,450 00	2,175 00	0 00	1,450 00 2,175 00
11 Aug 04	11 Aug 04	Mark-to-Markets	USD	0 00	100 00	0 00	40 00	60 00	0 00	40 00 60 00
10 Feb 04	10 Feb 04	Mark-to-Markets	USD	0 00	2,812 50	0 00	1,125 00	1,687 50	0 00	1,125 00 1,687 50
07 Jul 04	07 Jul 04	Mark-to-Markets	USD	0 00	687 50	0 00	275 00	412 50	0 00	275 00 412 50

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00	
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0.00	-4,828.64	0.00	-1,931.46	-2,897.18	0.00	-1,931.46	-2,897.18	
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0.00	-1,437.50	0.00	-575.00	-862.50	0.00	-575.00	-862.50	
18 Oct 04 18 Oct 04	Mark-to-Markets USD	0.00	375.00	0.00	150.00	225.00	0.00	150.00	225.00	
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0.00	150.02	0.00	60.01	90.01	0.00	60.01	90.01	
30 Sep 04 30 Sep 04	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	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0.00	-9,187.68	0.00	-3,875.07	-5,512.61	0.00	-3,875.07	-5,512.61	
12 Mar 04 12 Mar 04	Mark-to-Markets USD	0.00	-3,750.00	0.00	-1,500.00	-2,250.00	0.00	-1,500.00	-2,250.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
03 Nov 04	03 Nov 04	Mark-to-Markets	USD	0 00	-4,328 60	0 00	-1,731 44	-2,597 16	0 00	-1,731 44	-2,597 16
26 Mar 04	26 Mar 04	Mark-to-Markets	USD	0 00	59,531 25	0 00	23,812 50	35,718 75	0 00	23,812 50	35,718 75
20 May 04	20 May 04	Mark-to-Markets	USD	0 00	122 20	0 00	48 88	73 32	0 00	48 88	73 32
13 May 04	13 May 04	Mark-to-Markets	USD	0 00	4,750 00	0 00	1,900 00	2,850 00	0 00	1,900 00	2,850 00
28 Jun 04	28 Jun 04	Mark-to-Markets	USD	0 00	-6 00	0 00	-2 40	-3 60	0 00	-2 40	-3 60
26 Nov 04	26 Nov 04	Mark-to-Markets	USD	0 00	-531 25	0 00	-212 50	-318 75	0 00	-212 50	-318 75
04 Aug 04	04 Aug 04	Mark-to-Markets	USD	0 00	62 50	0 00	25 00	37 50	0 00	25 00	37 50
07 Jun 04	07 Jun 04	Mark-to-Markets	USD	0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0.00	12.37	0.00	4.95	7.42	0.00	4.95	7.42	
14 May 04 14 May 04	Mark-to-Markets USD	0.00	-20,999.97	0.00	-8,399.99	-12,599.98	0.00	-8,399.99	-12,599.98	
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0.00	5,359.62	0.00	2,143.85	3,215.77	0.00	2,143.85	3,215.77	
18 Mar 04 18 Mar 04	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	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0.00	-22,687.50	0.00	-9,075.00	-13,612.50	0.00	-9,075.00	-13,612.50	
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	0.00	-375.00	-562.50	
03 Jun 01 03 Jun 01	Mark-to-Markets USD	0.00	50.00	0.00	20.00	30.00	0.00	20.00	30.00	
18 May 04 18 May 04	Mark-to-Markets USD	0.00	8,531.25	0.00	3,412.50	5,118.75	0.00	3,412.50	5,118.75	

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# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	656 26	0 00	262 50	393 76	0 00	262 50	393 76
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	-2 25	0 00	-0 90	-1 35	0 00	-0 90	-1 35
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	4,531 40	0 00	1,812 56	2,718 84	0 00	1,812 56	2,718 84
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	281 25	0 00	112 50	168 75	0 00	112 50	168 75
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	1,312 50	0 00	525 00	787 50	0 00	525 00	787 50
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	18,218 64	0 00	7,287 46	10,931 18	0 00	7,287 46	10,931 18
21 Oct 04 21 Oct 04	Mark-to-Markets USD	0 00	8,047 39	0 00	3,218 96	4,828 43	0 00	3,218 96	4,828 43
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	1,843 80	0 00	737 52	1,106 28	0 00	737 52	1,106 28

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0.00	-2.25	0.00	-0.90	-1.35	0.00	-0.90	-1.35	
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0.00	875.00	0.00	350.00	525.00	0.00	350.00	525.00	
11 Feb 04 11 Feb 04	Mark-to-Markets USD	0.00	-25,703.38	0.00	-10,281.34	-15,422.02	0.00	10,281.34	-15,422.02	
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0.00	375.00	0.00	150.00	225.00	0.00	150.00	225.00	
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0.00	112.10	0.00	44.84	67.26	0.00	44.84	67.26	
22 Sep 04 22 Sep 04	Mark-to-Markets USD	0.00	2,343.75	0.00	937.50	1,406.25	0.00	937.50	1,406.25	
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0.00	9,968.75	0.00	3,987.50	5,981.25	0.00	3,987.50	5,981.25	
09 Nov 04 09 Nov 04	Mark-to-Markets USD	0.00	-203.06	0.00	-81.22	-121.84	0.00	-81.22	-121.84	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
20 Apr 04	Mark-to-Markets	USD	0 00	10,172 03	0 00	4,068 81	6,103 22	0 00	4,068 81	6,103 22
20 Apr 04										
21 Jun 04	Mark-to-Markets	USD	0 00	-1,687 50	0 00	-675 00	-1,012 50	0 00	-675 00	-1,012 50
21 Jun 04										
17 Aug 04	Mark-to-Markets	USD	0 00	-2,843 75	0 00	-1,137 50	-1,706 25	0 00	-1,137 50	-1,706 25
17 Aug 04										
21 Sep 04	Mark-to-Markets	USD	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00
21 Sep 04										
02 Apr 04	Mark-to-Markets	USD	0 00	164,703 76	0 00	65,881 50	98,822 26	0 00	65,881 50	98,822 26
02 Apr 04										
24 Nov 04	Mark-to-Markets	USD	0 00	87 55	0 00	35 02	52 53	0 00	35 02	52 53
24 Nov 04										
02 Nov 04	Mark-to-Markets	USD	0 00	500 00	0 00	200 00	300 00	0 00	200 00	300 00
02 Nov 04										
25 Oct 04	Mark-to-Markets	USD	0 00	-9,656 25	0 00	-3,862 50	-5,793 75	0 00	-3,862 50	-5,793 75
25 Oct 04										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0 00	30,312.80	0 00	12,125 12	18,187 68	0.00	12,125 12	18,187 68	
29 Jan 04 29 Jan 04	Mark-to-Markets USD	0 00	-1,968.66	0 00	-787 48	-1,181 20	0.00	-787 46	-1,181.20	
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	-200.00	0.00	-80 00	-120 00	0.00	-80 00	-120 00	
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-325 00	0 00	-130 00	-195 00	0.00	-130 00	-195.00	
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	2,025 00	0 00	810 00	1,215 00	0.00	810 00	1,215 00	
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0 00	374.88	0 00	149 95	224 93	0.00	149 95	224 93	
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0 00	-250 00	0 00	-100 00	-150 00	0.00	-100 00	-150 00	
30 Mar 04 30 Mar 04	Mark-to-Markets USD	0 00	7 81	0 00	3 12	4 69	0 00	3 12	4 69	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
15 Jun 04	15 Jun 04	Mark-to-Markets	USD	0 00	1,225 00	0 00	490 00	735 00	0 00	490 00 735 00
16 Apr 04	16 Apr 04	Mark-to-Markets	USD	0 00	-43,656 25	0 00	-17,462 50	-26,193 75	0 00	-17,462 50 -26,193 75
30 Jan 04	30 Jan 04	Mark-to-Markets	USD	0 00	-20,187 88	0 00	-8,075 15	-12,112 73	0 00	-8,075 15 -12,112 73
25 Feb 04	25 Feb 04	Mark-to-Markets	USD	0 00	-10,875 54	0 00	-4,350 22	-6,525 32	0 00	-4,350 22 -6,525 32
23 Apr 04	23 Apr 04	Mark-to-Markets	USD	0 00	22,281 25	0 00	8,912 50	13,368 75	0 00	8,912 50 13,368 75
10 Jun 04	10 Jun 04	Mark-to-Markets	USD	0 00	-100 00	0 00	-40 00	-60 00	0 00	-40 00 -60 00
02 Jun 04	02 Jun 04	Mark-to-Markets	USD	0 00	12,187 20	0 00	4,874 88	7,312 32	0 00	4,874 88 7,312 32
12 May 04	12 May 04	Mark-to-Markets	USD	0 00	-1,593 36	0 00	-637 34	-956 02	0 00	-637 34 -956 02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0 00	2,875.00	0 00	1,150 00	1,725 00	0.00	1,150 00	1,725 00	
08 Jun 04 08 Jun 04	Mark-to-Markets USD	0 00	-200 00	0 00	-80 00	-120 00	0 00	-80 00	-120.00	
12 Jul 01 12 Jul 01	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	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-62 50	0 00	-25 00	-37 50	0.00	-25 00	-37.50	
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	2,109 33	0 00	843 73	1,265 60	0 00	843 73	1,265.60	
21 Jul 01 21 Jul 01	Mark-to-Markets USD	0 00	-2,343 80	0 00	-937 52	-1,406 28	0.00	-937 52	-1,406.28	
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	62 50	0 00	25 00	37 50	0 00	25 00	37.50	
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	21,562.80	0 00	8,625 12	12,937 68	0.00	8,625 12	12,937 68	

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## ◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
17 Jun 04	17 Jun 04	Mark-to-Markets	USD	0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00
26 May 04	26 May 04	Mark-to-Markets	USD	0 00	1,031 24	0 00	412 50	618 74	0 00	412 50	618 74
08 Nov 04	08 Nov 04	Mark-to-Markets	USD	0 00	9,625 00	0 00	3,850 00	5,775 00	0 00	3,850 00	5,775 00
15 Jul 04	15 Jul 04	Mark-to-Markets	USD	0 00	-2 10	0 00	-0 84	-1 26	0 00	-0 84	-1 26
09 Jun 04	09 Jun 04	Mark-to-Markets	USD	0 00	-300 00	0 00	-120 00	-180 00	0 00	-120 00	-180 00
11 May 04	11 May 04	Mark-to-Markets	USD	0 00	31 21	0 00	12 48	18 73	0 00	12 48	18 73
07 Jun 04	07 Jun 04	Mark-to-Markets	USD	0 00	325 00	0 00	130 00	195 00	0 00	130 00	195 00
16 Jun 04	16 Jun 04	Mark-to-Markets	USD	0 00	13,125 00	0 00	5,250 00	7,875 00	0 00	5 250 00	7,875 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Transtation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-675.00	0 00	-270.00	-405.00	0.00	-270.00	-405.00	
25 Jun 01 25 Jun 01	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	
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0 00	-2.25	0 00	-0.90	-1.35	0.00	-0.90	-1.35	
26 May 04 26 May 04	Mark-to-Markets USD	0 00	175.00	0 00	70.00	105.00	0.00	70.00	105.00	
14 Jun 01 14 Jun 01	Mark-to-Markets USD	0 00	-650.00	0 00	-260.00	-390.00	0.00	-260.00	-390.00	
07 Dec 01 07 Dec 01	Mark-to-Markets USD	0 00	2,250.00	0 00	900.00	1,350.00	0.00	900.00	1,350.00	
26 Feb 01 26 Feb 01	Mark-to-Markets USD	0 00	11,906.82	0 00	4,762.73	7,144.09	0.00	4,762.73	7,144.09	
02 Dec 01 02 Dec 01	Mark-to-Markets USD	0 00	562.50	0 00	225.00	337.50	0.00	225.00	337.50	

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Account number **DDF02**

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## ◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>		Shares/Par	Proceeds	Cost	<u>Realized gain/loss</u>			<u>Total</u>	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
13 Apr 04	13 Apr 04	Mark-to-Markets	USD	0 00	65,483 74	0 00	26,193 50	39,290 24	0 00	26,193 50	39,290 24
15 Jul 04	15 Jul 04	Mark-to-Markets	USD	0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00
17 Feb 04	17 Feb 04	Mark-to-Markets	USD	0 00	312 50	0 00	125 00	187 50	0 00	125 00	187 50
10 Feb 04	10 Feb 04	Mark-to-Markets	USD	0 00	-3,656 25	0 00	-1,462 50	-2,193 75	0 00	-1,462 50	-2,193 75
07 Jul 04	07 Jul 04	Mark-to-Markets	USD	0 00	125 00	0 00	50 00	75 00	0 00	50 00	75 00
06 Oct 04	06 Oct 04	Mark-to-Markets	USD	0 00	-8,031 35	0 00	-3,212 54	-4,818 81	0 00	-3,212 54	-4,818 81
09 Jun 04	09 Jun 04	Mark-to-Markets	USD	0 00	14,062 80	0 00	5,625 12	8,437 68	0 00	5,625 12	8,437 68
22 Nov 04	22 Nov 04	Mark-to-Markets	USD	0 00	-1,406 25	0 00	-562 50	-843 75	0 00	-562 50	-843 75

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
30 Sep 04 30 Sep 04	Mark-to-Markets USD	0 00	-1,625.00	0 00	-650 00	-975 00	0.00	-650 00	-975.00	
05 Nov 04 05 Nov 04	Mark-to-Markets USD	0 00	6,281.25	0 00	2,512 50	3,768 75	0.00	2,512.50	3,768 75	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	116 03	0 00	46 41	69 62	0.00	46 41	69.62	
03 Feb 04 03 Feb 04	Mark-to-Markets USD	0 00	-22,625 38	0 00	-9,050 15	-13,575.23	0.00	-9,050 15	-13,575.23	
22 Jun 04 22 Jun 04	Mark-to-Markets USD	0.00	-50 00	0 00	-20 00	-30 00	0.00	-20 00	-30.00	
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	-5,843 75	0 00	-2,337 50	-3,506.25	0.00	-2,337 50	-3,506.25	
19 Jul 04 19 Jul 04	Mark-to-Markets USD	0 00	-156.20	0 00	-62 48	-93 72	0.00	-62 48	-93.72	
09 Jul 04 09 Jul 04	Mark-to-Markets USD	0 00	2,062.50	0 00	825 00	1,237 50	0.00	825 00	1,237.50	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0 00	1,125 04	0 00	450 02	675 02	0 00	450 02	675 02
19 May 04 19 May 04	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
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	-1,874 88	0 00	-749 95	-1,124 93	0 00	-749 95	-1,124 93
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0 00	121 28	0 00	48 51	72 77	0 00	48 51	72 77
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0 00	-2,812 50	0 00	-1,125 00	-1,687 50	0 00	-1,125 00	-1,687 50
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	-17,625 00	0 00	-7,050 00	-10,575 00	0 00	-7,050 00	-10,575 00
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	100 00	0 00	40 00	60 00	0 00	40 00	60 00
27 Jul 04 27 Jul 04	Mark-to-Markets USD	0 00	41,500 00	0 00	16,600 00	24,900 00	0 00	16,600 00	24,900 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0 00	-10,375.00	0 00	-4,150 00	-6,225.00	0 00	-4,150 00	-6,225 00	
18 May 04 18 May 04	Mark-to-Markets USD	0 00	38 50	0 00	15 40	23 10	0 00	15 40	23 10	
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	593 75	0 00	237 50	356 25	0 00	237 50	356 25	
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	-2.25	0 00	-0 90	-1 35	0 00	-0 90	-1 35	
06 Apr 01 06 Apr 01	Mark-to-Markets USD	0 00	-29,766.26	0 00	-11,906.50	-17,859 76	0 00	11,906 50	-17,859 76	
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	-6,187 28	0 00	-2,474 91	-3,712 37	0 00	-2,474.91	-3,712.37	
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	1,968 75	0 00	787 50	1,181 25	0 00	787 50	1,181 25	
22 Jul 00 22 Jul 00	Mark-to-Markets USD	0 00	1,562.50	0 00	625 00	937 50	0 00	625.00	937 50	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	4,875 00	0 00	1,950 00	2,925 00	0 00	1,950 00	2,925 00
13 Jul 04 13 Jul 04	Mark-to-Markets USD	0 00	12,343 75	0 00	4,937 50	7,406 25	0 00	4,937 50	7,406 25
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	28 07	0 00	11 23	16 84	0 00	11 23	16 84
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0 00	1,875 00	0 00	750 00	1,125 00	0 00	750 00	1,125 00
11 Feb 04 11 Feb 04	Mark-to-Markets USD	0 00	-31,719 04	0 00	-12,687 62	-19,031 42	0 00	-12,687 62	-19,031 42
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0 00	38 85	0 00	15 54	23 31	0 00	15 54	23 31
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	-765 59	0 00	-306 24	-459 35	0 00	-306 24	-459 35

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
16 Aug '04	Mark-to-Markets USD	0.00	22.94	0.00	9.18	13.76	0.00	9.18	13.76
16 Aug '04									
20 Apr '04	Mark-to-Markets USD	0.00	-6,093.75	0.00	-2,437.50	-3,656.25	0.00	-2,437.50	-3,656.25
20 Apr '04									
21 Jun '04	Mark-to-Markets USD	0.00	-1.20	0.00	-0.48	-0.72	0.00	-0.48	-0.72
21 Jun '04									
17 Aug '04	Mark-to-Markets USD	0.00	-843.74	0.00	-337.50	-506.24	0.00	-337.50	-506.24
17 Aug '04									
02 Apr '04	Mark-to-Markets USD	0.00	60,062.50	0.00	24,025.00	36,037.50	0.00	24,025.00	36,037.50
02 Apr '04									
26 Jul 01	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
26 Jul 01									
27 Oct '04	Mark-to-Markets USD	0.00	-6,328.17	0.00	-2,531.27	-3,796.90	0.00	-2,531.27	-3,796.90
27 Oct '04									
20 Jul 04	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
20 Jul 04									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
28 Jun 04	28 Jun 04	Mark-to-Markets	USD	0 00	51 97	0 00	20 79	31 18	0 00	20 79	31 18
24 Aug 04	24 Aug 04	Mark-to-Markets	USD	0 00	93 50	0 00	37 40	56 10	0 00	37 40	56 10
18 Nov 04	18 Nov 04	Mark-to-Markets	USD	0 00	-1,437 50	0 00	-575 00	-862 50	0 00	-575 00	-862 50
01 Jun 04	01 Jun 04	Mark-to-Markets	USD	0 00	-225 00	0 00	-90 00	-135 00	0 00	-90 00	-135 00
29 Jun 04	29 Jun 04	Mark-to-Markets	USD	0 00	500 00	0 00	200 00	300 00	0 00	200 00	300 00
02 Jul 04	02 Jul 04	Mark-to-Markets	USD	0 00	14 40	0 00	5 76	8 64	0 00	5 76	8 64
25 Feb 04	25 Feb 04	Mark-to-Markets	USD	0 00	-3 50	0 00	-1 40	-2 10	0 00	-1 40	-2 10
14 Oct 04	14 Oct 04	Mark-to-Markets	USD	0 00	-30,578 64	0 00	-12,231 46	-18,347 18	0 00	-12,231 46	-18,347 18



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
15 Jun 01 15 Jun 01	Mark-to-Markets USD	0 00	775.00	0.00	310.00	465 00	0.00	310.00	465.00	
17 Sep 04 17 Sep 04	Mark-to-Markets USD	0 00	30,578.64	0 00	12,231.46	18,347.18	0 00	12,231.46	18,347.18	
16 Apr 01 16 Apr 01	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	
30 Jan 01 30 Jan 01	Mark-to-Markets USD	0 00	22.90	0 00	9.16	13.74	0.00	9.16	13.74	
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	-562.50	0 00	-225.00	-337.50	0.00	-225.00	-337.50	
23 Apr 01 23 Apr 01	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	
10 Jun 04 10 Jun 04	Mark-to-Markets USD	0 00	-112.50	0 00	-45.00	-67.50	0.00	-45.00	-67.50	
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0 00	750.00	0 00	300.00	450.00	0.00	300.00	450.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0 00	-1 20	0 00	-0 48	-0 72	0 00	-0 48	-0 72
07 May 04 07 May 04	Mark-to-Markets USD	0 00	90,030 82	0 00	36,012 33	54,018 49	0 00	36,012 33	54,018 49
12 May 04 12 May 04	Mark-to-Markets USD	0 00	19 86	0 00	7 94	11 92	0 00	7 94	11 92
08 Jun 04 08 Jun 04	Mark-to-Markets USD	0 00	-150 00	0 00	-60 00	-90 00	0 00	-80 00	-90 00
12 Jul 04 12 Jul 04	Mark-to-Markets USD	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	8 59	0 00	3 44	5 15	0 00	3 44	5 15
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0 00	-4 75	0 00	-1 90	-2 85	0 00	-1 90	-2 85
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	-1 50	0 00	-0 60	-0 90	0 00	-0 60	-0 90

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
09 Aug 14 09 Aug 14	Mark-to-Markets USD	0 00	156.25	0 00	62.50	93.75	0.00	62.50	93.75	
03 Dec 14 03 Dec 14	Mark-to-Markets USD	0 00	-5,203.08	0 00	-2,081.23	-3,121.85	0.00	-2,081.23	-3,121.85	
04 Jun 14 04 Jun 14	Mark-to-Markets USD	0 00	1,500.00	0 00	600.00	900.00	0.00	600.00	900.00	
17 Jun 14 17 Jun 14	Mark-to-Markets USD	0 00	275.00	0 00	110.00	165.00	0.00	110.00	165.00	
07 Oct 14 07 Oct 14	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	
15 Jul 04 15 Jul 04	Mark-to-Markets USD	0 00	3,703.52	0 00	1,481.41	2,222.11	0.00	1,481.41	2,222.11	
10 Aug 04 10 Aug 04	Mark-to-Markets USD	0 00	3,234.42	0 00	1,293.77	1,940.65	0.00	1,293.77	1,940.65	
07 Jun 14 07 Jun 14	Mark-to-Markets USD	0 00	275.00	0 00	110.00	165.00	0.00	110.00	165.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
16 Jun 04	16 Jun 04	Mark-to-Markets	USD	0 00	2,953 17	0 00	1,181 27	1,771 90	0 00	1,181 27	1,771 90
30 Nov 04	30 Nov 04	Mark-to-Markets	USD	0 00	-3,375 00	0 00	-1,350 00	-2,025 00	0 00	-1,350 00	-2,025 00
27 May 04	27 May 04	Mark-to-Markets	USD	0 00	675 00	0 00	270 00	405 00	0 00	270 00	405 00
28 May 04	28 May 04	Mark-to-Markets	USD	0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00	-300 00
27 May 04	27 May 04	Mark-to-Markets	USD	0 00	-140 64	0 00	-56 26	-84 38	0 00	-56 26	-84 38
06 Jul 04	06 Jul 04	Mark-to-Markets	USD	0 00	4,812 50	0 00	1,925 00	2,887 50	0 00	1,925 00	2,887 50
14 Sep 04	14 Sep 04	Mark-to-Markets	USD	0 00	3,906 25	0 00	1,562 50	2,343 75	0 00	1,562 50	2,343 75
25 Jun 04	25 Jun 04	Mark-to-Markets	USD	0 00	93 78	0 00	37 51	56 27	0 00	37 51	56 27

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
27 May 04 27 May 04	Mark-to-Markets USD	0 00	137.50	0.00	55 00	82.50	0.00	55 00	82.50
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	11,156.25	0 00	4,462.50	6,693.75	0 00	4,462.50	6,693.75
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	-15,999.82	0 00	-6,399.93	-9,599.89	0.00	-6,399.93	-9,599.89
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	-21,016.03	0 00	-8,406.41	-12,609.62	0.00	-8,406.41	-12,609.62
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0 00	6.89	0 00	2.76	4.13	0.00	2.76	4.13
13 Dec 04 13 Dec 04	Mark-to-Markets USD	0 00	-1,125.12	0 00	-450.05	-675.07	0.00	-450.05	-675.07
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0 00	-750.00	0 00	-300.00	-450.00	0.00	-300.00	-450.00
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0 00	-4,218.75	0 00	-1,687.50	-2,531.25	0 00	-1,687.50	-2,531.25

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
01 Dec 04	01 Dec 04	Mark-to-Markets	USD	0 00	-625 00	0 00	-250 00	-375 00	0 00	-250 00	-375 00
26 Feb 04	26 Feb 04	Mark-to-Markets	USD	0 00	1,218 78	0 00	487 51	731 27	0 00	487 51	731 27
27 May 04	27 May 04	Mark-to-Markets	USD	0 00	-2,343 78	0 00	-937 51	-1,406 27	0 00	-937 51	-1,406 27
13 Apr 04	13 Apr 04	Mark-to-Markets	USD	0 00	26,156 25	0 00	10,462 50	15,693 75	0 00	10,462 50	15,693 75
30 Jun 04	30 Jun 04	Mark-to-Markets	USD	0 00	16,640 65	0 00	6,656 26	9,984 39	0 00	6,656 26	9,984 39
15 Nov 04	15 Nov 04	Mark-to-Markets	USD	0 00	42 92	0 00	17 17	25 75	0 00	17 17	25 75
13 Oct 04	13 Oct 04	Mark-to-Markets	USD	0 00	2,390 58	0 00	956 23	1,434 35	0 00	956 23	1,434 35
29 Nov 04	29 Nov 04	Mark-to-Markets	USD	0 00	-1,187 50	0 00	-475 00	-712 50	0 00	-475 00	-712 50

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
17 Feb 04 17 Feb 04	Mark-to-Markets USD	0.00	562.50	0.00	225.00	337.50	0.00	225.00	337.50
06 Oct 04 06 Oct 04	Mark-to-Markets USD	0.00	-2,250.00	0.00	-900.00	-1,350.00	0.00	-900.00	-1,350.00
04 Mar 04 04 Mar 04	Mark-to-Markets USD	0.00	-21,656.88	0.00	-8,662.75	-12,994.13	0.00	-8,662.75	-12,994.13
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0.00	937.50	0.00	375.00	562.50	0.00	375.00	562.50
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0.00	1,312.50	0.00	525.00	787.50	0.00	525.00	787.50
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0.00	-37,125.00	0.00	-14,850.00	-22,275.00	0.00	-14,850.00	-22,275.00
27 May 04 27 May 04	Mark-to-Markets USD	0.00	812.50	0.00	325.00	487.50	0.00	325.00	487.50
05 Nov 04 05 Nov 04	Mark-to-Markets USD	0.00	-5,375.00	0.00	-2,150.00	-3,225.00	0.00	-2,150.00	-3,225.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	-578 10	0 00	-231 24	-346 86	0 00	-231 24	-346 86
03 Feb 04 03 Feb 04	Mark-to-Markets USD	0 00	-4,531 30	0 00	-1,812 52	-2,718 78	0 00	-1,812 52	-2,718 78
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	-31 32	0 00	-12 53	-18 79	0 00	-12 53	-18 79
22 Jun 04 22 Jun 04	Mark-to-Markets USD	0 00	843 75	0 00	337 50	506 25	0 00	337 50	506 25
20 May 04 20 May 04	Mark-to-Markets USD	0 00	-8,656 25	0 00	-3,462 50	-5,193 75	0 00	3,462 50	-5,193 75
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	1,250 00	0 00	500 00	750 00	0 00	500 00	750 00
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	44 82	0 00	17 93	26 89	0 00	17 93	26 89
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	-9,937 14	0 00	-3,974 86	-5,962 28	0 00	-3,974 86	-5,962 28



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
09 Jul 04 09 Jul 04	Mark-to-Markets USD	0.00	375.00	0.00	150.00	225.00	0.00	150.00	225.00
16 Nov 04 16 Nov 04	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00
19 May 04 19 May 04	Mark-to-Markets USD	0.00	-937.50	0.00	-375.00	-562.50	0.00	-375.00	-562.50
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0.00	53.12	0.00	21.25	31.87	0.00	21.25	31.87
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0.00	-2,109.45	0.00	-843.78	1,265.67	0.00	-843.78	-1,265.67
09 Mar 04 09 Mar 04	Mark-to-Markets USD	0.00	-31,500.00	0.00	-12,600.00	-18,900.00	0.00	-12,600.00	-18,900.00
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0.00	-12.50	0.00	-5.00	-7.50	0.00	-5.00	-7.50
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0.00	796.62	0.00	318.65	477.97	0.00	318.65	477.97

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
26 Jan 04 26 Jan 04	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
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0 00	6,499 92	0 00	2,599 97	3,899 95	0 00	2,599 97	3,899 95
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	130 19	0 00	52 08	78 11	0 00	52 08	78 11
06 Apr 04 06 Apr 04	Mark-to-Markets USD	0 00	-12,109 53	0 00	-4,843 81	-7,265 72	0 00	-4,843 81	-7,265 72
25 May 04 25 May 04	Mark-to-Markets USD	0 00	-2 10	0 00	-0 84	-1 26	0 00	-0 84	-1 26
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0 00	-5,312 40	0 00	-2,124 96	-3,187 44	0 00	-2,124 96	-3,187 44
28 Jan 04 28 Jan 04	Mark-to-Markets USD	0 00	19,968 66	0 00	7,987 46	11,981 20	0 00	7,987 46	11,981 20
21 Oct 04 21 Oct 04	Mark-to-Markets USD	0 00	-421 83	0 00	-168 73	-253 10	0 00	-168 73	-253 10

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0.00	-500.00	0.00	-200.00	-300.00	0.00	-200.00	-300.00
16 Mar 04 16 Mar 04	Mark-to-Markets USD	0.00	-53,703.76	0.00	-21,481.50	-32,222.26	0.00	-21,481.50	-32,222.26
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0.00	-593.75	0.00	-237.50	-356.25	0.00	-237.50	-356.25
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0.00	-0.30	0.00	-0.12	-0.18	0.00	-0.12	-0.18
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0.00	336.08	0.00	134.43	201.65	0.00	134.43	201.65
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0.00	-2,437.54	0.00	-975.02	-1,462.52	0.00	-975.02	-1,462.52
11 Feb 04 11 Feb 04	Mark-to-Markets USD	0.00	-7,343.80	0.00	-2,937.52	-4,406.28	0.00	-2,937.52	-4,406.28
12 Apr 04 12 Apr 04	Mark-to-Markets USD	0.00	13,891.26	0.00	5,556.50	8,334.76	0.00	5,556.50	8,334.76

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
21 Jun 04	21 Jun 04	Mark-to-Markets	USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00	375 00
24 Mar 04	24 Mar 04	Mark-to-Markets	USD	0 00	-0 60	0 00	-0 24	-0 36	0 00	-0 24	-0 36
17 Aug 04	17 Aug 04	Mark-to-Markets	USD	0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50
02 Apr 04	02 Apr 04	Mark-to-Markets	USD	0 00	-37,968 75	0 00	-15,187 50	-22,781 25	0 00	-15,187 50	-22,781 25
24 Nov 04	24 Nov 04	Mark-to-Markets	USD	0 00	4,218 75	0 00	1,687 50	2,531 25	0 00	1,687 50	2,531 25
25 Oct 04	25 Oct 04	Mark-to-Markets	USD	0 00	1,406 25	0 00	562 50	843 75	0 00	562 50	843 75
05 Aug 04	05 Aug 04	Mark-to-Markets	USD	0 00	-781 27	0 00	-312 51	-468 76	0 00	-312 51	-468 76
29 Jan 04	29 Jan 04	Mark-to-Markets	USD	0 00	-5,937 12	0 00	-2,374 85	-3,562 27	0 00	-2,374 85	-3,562 27

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0 00	96 55	0 00	38 62	57 93	0 00	38 62	57 93
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	28 23	0 00	11 29	16 94	0 00	11 29	16 94
16 Jun 04 16 Jun 04	Mark-to-Markets USD	0 00	-325 00	0 00	-130 00	-195 00	0 00	-130 00	-195 00
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	8,437 80	0 00	3,375 12	5,062 68	0 00	3,375 12	5 062 68
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	16 88	0 00	6 74	10 12	0 00	6 74	10 12
20 Dec 04 20 Dec 04	Mark-to-Markets USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	225 08	0 00	90 03	135 05	0 00	90 03	135 05
20 Aug 04 20 Aug 04	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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
23 Mar 04 23 Mar 04	Mark-to-Markets USD	0 00	-2,093 75	0 00	-837 50	-1,256 25	0 00	-837 50	-1,256 25
30 Mar 04 30 Mar 04	Mark-to-Markets USD	0 00	2,375 00	0 00	950 00	1,425 00	0 00	950 00	1,425 00
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	3 12	0 00	1 25	1 87	0 00	1 25	1 87
27 Apr 04 27 Apr 04	Mark-to-Markets USD	0 00	-18,812 50	0 00	-7,525 00	-11,287 50	0 00	-7,525 00	-11,287 50
12 Feb 04 12 Feb 04	Mark-to-Markets USD	0 00	6,609 61	0 00	2,643 84	3,965 77	0 00	2,643 84	3,965 77
23 Jun 04 23 Jun 04	Mark-to-Markets USD	0 00	50 00	0 00	20 00	30 00	0 00	20 00	30 00
16 Apr 04 16 Apr 04	Mark-to-Markets USD	0 00	7,031 25	0 00	2,812 50	4,218 75	0 00	2,812 50	4,218 75
22 Mar 04 22 Mar 04	Mark-to-Markets USD	0 00	-41,671 24	0 00	-16,668 50	-25,002 74	0 00	-16,668 50	-25,002 74

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
09 Dec 04 09 Dec 04	Mark-to-Markets USD	0.00	2,859.68	0.00	1,143.87	1,715.81	0.00	1,143.87	1,715.81	
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0.00	1,406.25	0.00	562.50	843.75	0.00	562.50	843.75	
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0.00	-10,625.00	0.00	-4,250.00	-6,375.00	0.00	-4,250.00	-6,375.00	
10 Jun 04 10 Jun 04	Mark-to-Markets USD	0.00	-100.00	0.00	-40.00	-60.00	0.00	-40.00	-60.00	
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0.00	-8,937.72	0.00	-3,575.09	-5,362.63	0.00	-3,575.09	-5,362.63	
07 May 04 07 May 04	Mark-to-Markets USD	0.00	41,656.25	0.00	16,662.50	24,993.75	0.00	16,662.50	24,993.75	
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0.00	-9,656.25	0.00	-3,862.50	-5,793.75	0.00	-3,862.50	-5,793.75	
08 Jun 01 08 Jun 01	Mark-to-Markets USD	0.00	937.20	0.00	374.88	562.32	0.00	374.88	562.32	

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01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>	<u>Realized gain/loss</u>							
<u>Value Date</u>	<u>Acquisition Date</u>	<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Translation</u>	<u>Total</u>		
					<u>Short Term</u>	<u>Long Term</u>		<u>Short Term</u>	<u>Long Term</u>	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
09 Feb 04	09 Feb 04	Mark-to-Markets USD	0 00	167 23	0 00	66 89	100 34	0 00	66 89	100 34
10 Dec 04	10 Dec 04	Mark-to-Markets USD	0 00	-953 43	0 00	-381 37	-572 06	0 00	-381 37	-572 06
30 Nov 04	30 Nov 04	Mark-to-Markets USD	0 00	-1 50	0 00	-0 60	-0 90	0 00	-0 60	-0 90
17 Jun 04	17 Jun 04	Mark-to-Markets USD	0 00	11 61	0 00	4 64	6 97	0 00	4 64	6 97
08 Nov 04	08 Nov 04	Mark-to-Markets USD	0 00	2,031 25	0 00	812 50	1,218 75	0 00	812 50	1,218 75
07 Oct 04	07 Oct 04	Mark-to-Markets USD	0 00	-1,250 00	0 00	-500 00	-750 00	0 00	-500 00	-750 00
11 Mar 04	11 Mar 04	Mark-to-Markets USD	0 00	31 25	0 00	12 50	18 75	0 00	12 50	18 75
15 Jun 04	15 Jun 04	Mark-to-Markets USD	0 00	1,000 00	0 00	400 00	600 00	0 00	400 00	600 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
07 Dec 04	07 Dec 04	Mark-to-Markets	USD	0.00	112.98	0.00	45.19	67.79	0.00	45.19 67.79
10 Aug 04	10 Aug 04	Mark-to-Markets	USD	0.00	312.50	0.00	125.00	187.50	0.00	125.00 187.50
11 May 04	11 May 04	Mark-to-Markets	USD	0.00	-250.00	0.00	-100.00	-150.00	0.00	-100.00 -150.00
07 Jun 04	07 Jun 04	Mark-to-Markets	USD	0.00	37.50	0.00	15.00	22.50	0.00	15.00 22.50
25 Aug 04	25 Aug 04	Mark-to-Markets	USD	0.00	-390.45	0.00	-156.18	-234.27	0.00	-156.18 -234.27
17 Nov 04	17 Nov 04	Mark-to-Markets	USD	0.00	-0.25	0.00	-0.10	-0.15	0.00	-0.10 -0.15
02 Sep 01	02 Sep 01	Mark-to-Markets	USD	0.00	28,406.25	0.00	11,362.50	17,043.75	0.00	11,362.50 17,043.75
28 May 04	28 May 04	Mark-to-Markets	USD	0.00	-650.00	0.00	-260.00	-390.00	0.00	-260.00 -390.00

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# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
06 Oct 04 06 Oct 04	Mark-to-Markets USD	0 00	27,359 89	0 00	10,943 96	16,415 93	0 00	10,943 96	16,415 93	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	796 83	0 00	318 73	478 10	0 00	318 73	478 10	
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0 00	-24,141 14	0 00	-9,656 46	-14,484 68	0 00	-9,656 46	-14,484 68	
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0 00	-2 25	0 00	-0 90	-1 35	0 00	-0 90	-1 35	
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0 00	-4 50	0 00	-1 80	-2 70	0 00	-1 80	-2 70	
02 Dec 04 02 Dec 04	Mark-to-Markets USD	0 00	71 04	0 00	28 42	42 62	0 00	28 42	42 62	
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0 00	115 30	0 00	46 12	69 18	0 00	46 12	69 18	
04 Feb 04 04 Feb 04	Mark-to-Markets USD	0 00	124 97	0 00	49 99	74 98	0 00	49 99	74 98	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
20 Sep 04 20 Sep 04	Mark-to-Markets USD	0 00	2,343.75	0.00	937.50	1,406.25	0.00	937.50	1,406.25
06 Feb 04 06 Feb 04	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
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	32.19	0 00	12.88	19.31	0.00	12.88	19.31
26 May 04 26 May 04	Mark-to-Markets USD	0 00	275.00	0.00	110.00	165.00	0.00	110.00	165.00
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	-2.70	0 00	-1.08	-1.62	0.00	-1.08	-1.62
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	70.29	0 00	28.12	42.17	0.00	28.12	42.17
14 Jun 04 14 Jun 04	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
26 Feb 04 26 Feb 04	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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
29 Dec 04		Mark-to-Markets	USD	0 00	8,765 88	0 00	3,506 35	5,259 53	0 00	3,506 35	5,259 53
29 Dec 04											
13 Apr 04		Mark-to-Markets	USD	0 00	-18,281 25	0 00	-7,312 50	-10,968 75	0 00	-7,312 50	-10,968 75
13 Apr 04											
30 Jun 04		Mark-to-Markets	USD	0 00	3,750 00	0 00	1,500 00	2,250 00	0 00	1,500 00	2,250 00
30 Jun 04											
13 Oct 04		Mark-to-Markets	USD	0 00	1,000 00	0 00	400 00	600 00	0 00	400 00	600 00
13 Oct 04											
29 Sep 04		Mark-to-Markets	USD	0 00	40,234 89	0 00	16,093 96	24,140 93	0 00	16,093 96	24,140 93
29 Sep 04											
04 May 04		Mark-to-Markets	USD	0 00	6,718 32	0 00	2,687 33	4,030 99	0 00	2,687 33	4,030 99
04 May 04											
03 Nov 04		Mark-to-Markets	USD	0 00	-2 25	0 00	-0 90	-1 35	0 00	-0 90	-1 35
03 Nov 04											
04 Mar 04		Mark-to-Markets	USD	0 00	-1,781 28	0 00	-712 51	-1,068 77	0 00	-712 51	-1,068 77
04 Mar 04											

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Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
05 Oct 04 05 Oct 04	Mark-to-Markets USD	0.00	125.00	0.00	50.00	75.00	0.00	50.00	75.00	
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0.00	-1,875.00	0.00	-750.00	-1,125.00	0.00	750.00	-1,125.00	
01 Apr 04 01 Apr 04	Mark-to-Markets USD	0.00	45,639.99	0.00	18,256.00	27,383.99	0.00	18,256.00	27,383.99	
23 Dec 04 23 Dec 04	Mark-to-Markets USD	0.00	1,124.88	0.00	449.95	674.93	0.00	449.95	674.93	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0.00	-22,171.47	0.00	-8,868.59	-13,302.88	0.00	-8,868.59	-13,302.88	
03 Feb 04 03 Feb 04	Mark-to-Markets USD	0.00	4,500.00	0.00	1,800.00	2,700.00	0.00	1,800.00	2,700.00	
22 Jun 04 22 Jun 04	Mark-to-Markets USD	0.00	-750.00	0.00	-300.00	-450.00	0.00	-300.00	-450.00	
02 Nov 04 02 Nov 04	Mark-to-Markets USD	0.00	-8,906.25	0.00	-3,562.50	-5,343.75	0.00	-3,562.50	-5,343.75	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
20 May 04 20 May 04	Mark-to-Markets USD	0 00	113 55	0 00	45 42	68 13	0 00	45 42	68 13
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	-11,266 14	0 00	-4,506 46	-6,759 68	0 00	-4,506 46	-6,759 68
06 May 04 06 May 04	Mark-to-Markets USD	0 00	14,781 68	0 00	5,912 67	8,869 01	0 00	5,912 67	8,869 01
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	2,000 00	0 00	800 00	1,200 00	0 00	800 00	1,200 00
24 May 04 24 May 04	Mark-to-Markets USD	0 00	109 34	0 00	43 74	65 60	0 00	43 74	65 60
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0 00	16,453 17	0 00	6,581 27	9,871 90	0 00	6,581 27	9,871 90
09 Mar 04 09 Mar 04	Mark-to-Markets USD	0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00	-1,350 00
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	100 00	0 00	40 00	60 00	0 00	40 00	60 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
31 Mar 04 31 Mar 04	Mark-to-Markets USD	0.00	-49,608.74	0.00	-19,843.50	-29,765.24	0.00	-19,843.50	-29,765.24	
27 Jul 04 27 Jul 04	Mark-to-Markets USD	0.00	-8,281.30	0.00	-3,312.52	-4,968.78	0.00	-3,312.52	-4,968.78	
05 Aug 04 05 Aug 04	Mark-to-Markets USD	0.00	34.73	0.00	13.89	20.84	0.00	13.89	20.84	
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0.00	4,125.12	0.00	1,650.05	2,475.07	0.00	1,650.05	2,475.07	
18 May 04 18 May 04	Mark-to-Markets USD	0.00	5,343.79	0.00	2,137.52	3,206.27	0.00	2,137.52	3,206.27	
06 Apr 04 06 Apr 04	Mark-to-Markets USD	0.00	6,562.50	0.00	2,625.00	3,937.50	0.00	2,625.00	3,937.50	
31 Dec 04 31 Dec 04	Mark-to-Markets USD	0.00	9,000.00	0.00	3,600.00	5,400.00	0.00	3,600.00	5,400.00	
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
28 Jan 04 28 Jan 04	Mark-to-Markets USD	0 00	62,937 12	0 00	25,174 85	37,762 27	0 00	25,174 85	37,762 27
21 Oct 04 21 Oct 04	Mark-to-Markets USD	0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	1,828 17	0 00	731 27	1,096 90	0 00	731 27	1,096 90
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	-9,077 71	0 00	-3,631 08	-5,446 63	0 00	-3,631 08	-5,446 63
11 Feb 04 11 Feb 04	Mark-to-Markets USD	0 00	8,718 75	0 00	3,487 50	5,231 25	0 00	3,487 50	5,231 25
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	-218 74	0 00	-87 50	-131 24	0 00	-87 50	-131 24
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	-1 50	0 00	-0 60	-0 90	0 00	-0 60	-0 90
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	2,874 96	0 00	1,149 98	1,724 98	0 00	1,149 98	1,724 98



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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	Transaction	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
12 Apr 04 12 Apr 04	Mark-to-Markets USD	0.00	6,297.03	0.00	2,518.81	3,778.22	0.00	2,518.81	3,778.22	
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0.00	-2.40	0.00	-0.96	-1.44	0.00	-0.96	-1.44	
14 Dec 04 14 Dec 04	Mark-to-Markets USD	0.00	-3,750.00	0.00	-1,500.00	-2,250.00	0.00	-1,500.00	-2,250.00	
17 May 04 17 May 04	Mark-to-Markets USD	0.00	-16,452.93	0.00	-6,581.17	-9,871.76	0.00	-6,581.17	-9,871.76	
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0.00	42.65	0.00	17.06	25.59	0.00	17.06	25.59	
24 Mar 04 24 Mar 04	Mark-to-Markets USD	0.00	-5,952.49	0.00	-2,381.00	-3,571.49	0.00	-2,381.00	-3,571.49	
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0.00	1,171.95	0.00	468.78	703.17	0.00	468.78	703.17	
25 Oct 04 25 Oct 04	Mark-to-Markets USD	0.00	625.00	0.00	250.00	375.00	0.00	250.00	375.00	

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01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
05 Aug 04	05 Aug 04	Mark-to-Markets USD	0 00	-281 25	0 00	-112 50	-168 75	0 00	-112 50	-168 75
20 Jul 04	20 Jul 04	Mark-to-Markets USD	0 00	-1,500 00	0 00	-600 00	-900 00	0 00	-600 00	-900 00
06 Aug 04	06 Aug 04	Mark-to-Markets USD	0 00	-2 70	0 00	-1 08	-1 62	0 00	-1 08	-1 62
10 May 04	10 May 04	Mark-to-Markets USD	0 00	-8,062 50	0 00	-3,225 00	-4,837 50	0 00	-3,225 00	-4,837 50
24 Aug 04	24 Aug 04	Mark-to-Markets USD	0 00	27 35	0 00	10 94	16 41	0 00	10 94	16 41
16 Jun 04	16 Jun 04	Mark-to-Markets USD	0 00	-5 46	0 00	-2 18	-3 28	0 00	-2 18	-3 28
01 Jun 04	01 Jun 04	Mark-to-Markets USD	0 00	750 00	0 00	300 00	450 00	0 00	300 00	450 00
08 Sep 04	08 Sep 04	Mark-to-Markets USD	0 00	-0 60	0 00	-0 24	-0 36	0 00	-0 24	-0 36

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0.00	111.24	0.00	44.50	66.74	0.00	44.50	66.74	
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0.00	1,203.16	0.00	481.26	721.90	0.00	481.26	721.90	
19 Oct 04 19 Oct 04	Mark-to-Markets USD	0.00	421.83	0.00	168.73	253.10	0.00	168.73	253.10	
23 Mar 04 23 Mar 04	Mark-to-Markets USD	0.00	1,875.00	0.00	750.00	1,125.00	0.00	750.00	1,125.00	
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0.00	-656.25	0.00	-262.50	-393.75	0.00	-262.50	-393.75	
14 Oct 04 14 Oct 04	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	
30 Ma 04 30 Ma 04	Mark-to-Markets USD	0.00	-2,343.75	0.00	-937.50	-1,406.25	0.00	-937.50	-1,406.25	
15 Oct 04 15 Oc 04	Mark-to-Markets USD	0.00	25,750.00	0.00	10,300.00	15,450.00	0.00	10,300.00	15,450.00	

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# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
15 Dec 04	15 Dec 04	Mark-to-Markets	USD	0 00	-9,531 25	0 00	-3,812 50	-5,718 75	0 00	-3,812 50 -5,718 75
02 Jun 04	02 Jun 04	Mark-to-Markets	USD	0 00	-275 00	0 00	-110 00	-165 00	0 00	-110 00 -165 00
27 Apr 04	27 Apr 04	Mark-to-Markets	USD	0 00	-9,202 97	0 00	-3,681 19	-5,521 78	0 00	-3,681 19 -5,521 78
12 Feb 04	12 Feb 04	Mark-to-Markets	USD	0 00	8,156 54	0 00	3,262 62	4,893 92	0 00	3,262 62 4,893 92
23 Jun 04	23 Jun 04	Mark-to-Markets	USD	0 00	-1,875 00	0 00	-750 00	-1,125 00	0 00	-750 00 -1,125 00
17 Nov 04	17 Nov 04	Mark-to-Markets	USD	0 00	-14,844 00	0 00	-5,937 60	-8,906 40	0 00	-5,937 60 -8,906 40
17 Sep 04	17 Sep 04	Mark-to-Markets	USD	0 00	-7,875 00	0 00	-3,150 00	-4,725 00	0 00	-3,150 00 -4,725 00
22 Mar 04	22 Mar 04	Mark-to-Markets	USD	0 00	-3,609 41	0 00	-1,443 76	-2,165 65	0 00	-1 443 76 -2,165 65

# AR3 Additional Checks

01 Jun 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
30 Jan 04 30 Jan 04	Mark-to-Markets USD	0 00	-7,500.04	0.00	-3,000 02	-4,500 02	0.00	-3,000 02	-4,500 02	
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	937.50	0 00	375 00	562.50	0.00	375 00	562 50	
12 Nov 04 12 Nov 04	Mark-to-Markets USD	0.00	-4,875.00	0.00	-1,950 00	-2,925 00	0.00	1,950 00	-2,925.00	
27 Oct 04 27 Oct 04	Mark-to-Markets USD	0 00	-4,500.00	0 00	-1,800 00	-2,700 00	0.00	-1,800 00	-2,700 00	
10 Jun 04 10 Jun 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0.00	70 00	-105 00	
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0 00	15 49	0 00	6 20	9.29	0.00	6.20	9.29	
02 Aug 04 02 Aug 04	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	
12 May 04 12 May 04	Mark-to-Markets USD	0 00	46 97	0 00	18.79	28 18	0.00	18 79	28.18	

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# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
17 Nov 04 17 Nov 04	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
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	-3,750 00	0 00	-1,500 00	-2,250 00	0 00	-1,500 00	-2,250 00
13 Feb 04 13 Feb 04	Mark-to-Markets USD	0 00	-14,687 50	0 00	-5,875 00	-8,812 50	0 00	-5,875 00	-8,812 50
27 May 04 27 May 04	Mark-to-Markets USD	0 00	90 73	0 00	36 29	54 44	0 00	36 29	54 44
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	-20,922 39	0 00	-8,368 96	-12,553 43	0 00	-8,368 96	-12,553 43
13 Oct 04 13 Oct 04	Mark-to-Markets USD	0 00	-20,921 36	0 00	-8,368 54	-12,552 82	0 00	-8,368 54	-12,552 82
08 Nov 04 08 Nov 04	Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00
15 Jul 04 15 Jul 04	Mark-to-Markets USD	0 00	107 15	0 00	42 86	64 29	0 00	42 86	64 29

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
11 Mar 04 11 Mar 04	Mark-to-Markets USD	0.00	-1,406.25	0.00	-562.50	-843.75	0.00	-562.50	-843.75
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0.00	-25.00	0.00	-10.00	-15.00	0.00	-10.00	-15.00
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0.00	-0.25	0.00	-0.10	-0.15	0.00	-0.10	-0.15
09 Sep 04 09 Sep 04	Mark-to-Markets USD	0.00	12,875.00	0.00	5,150.00	7,725.00	0.00	5,150.00	7,725.00
06 Jul 04 06 Jul 04	Mark-to-Markets USD	0.00	-2,406.14	0.00	-962.46	-1,443.68	0.00	-962.46	-1,443.68
14 Sep 04 14 Sep 04	Mark-to-Markets USD	0.00	562.50	0.00	225.00	337.50	0.00	225.00	337.50
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0.00	750.00	0.00	300.00	450.00	0.00	300.00	450.00
19 Jul 04 19 Jul 04	Mark-to-Markets USD	0.00	39.42	0.00	15.77	23.65	0.00	15.77	23.65

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01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
27 May 04	27 May 04	Mark-to-Markets	USD	0 00	625 00	0 00	250 00	375 00	0 00	250 00 375 00
06 Feb 04	06 Feb 04	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
13 Dec 04	13 Dec 04	Mark-to-Markets	USD	0 00	1,875 00	0 00	750 00	1,125 00	0 00	750 00 1,125 00
14 Jun 04	14 Jun 04	Mark-to-Markets	USD	0 00	1,734 36	0 00	693 74	1,040 62	0 00	693 74 1,040 62
13 Sep 04	13 Sep 04	Mark-to-Markets	USD	0 00	-8,046 36	0 00	-3,218 54	-4,827 82	0 00	-3,218 54 -4,827 82
27 May 04	27 May 04	Mark-to-Markets	USD	0 00	63 81	0 00	25 52	38 29	0 00	25 52 38 29
03 May 04	03 May 04	Mark-to-Markets	USD	0 00	2,687 50	0 00	1,075 00	1,612 50	0 00	1,075 00 1,612 50
18 Mar 04	18 Mar 04	Mark-to-Markets	USD	0 00	41,672 51	0 00	16,669 00	25,003 51	0 00	16,669 00 25,003 51



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
21 Apr 04 21 Apr 04	Mark-to-Markets USD	0.00	27,781.25	0.00	11,112.50	16,668.75	0.00	11,112.50	16,668.75
04 May 04 04 May 04	Mark-to-Markets USD	0.00	6,296.72	0.00	2,518.69	3,778.03	0.00	2,518.69	3,778.03
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0.00	-13,062.50	0.00	-5,225.00	-7,837.50	0.00	-5,225.00	-7,837.50
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0.00	-2.25	0.00	-0.90	-1.35	0.00	-0.90	-1.35
04 Mar 04 04 Mar 04	Mark-to-Markets USD	0.00	6,093.75	0.00	2,437.50	3,656.25	0.00	2,437.50	3,656.25
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0.00	593.75	0.00	237.50	356.25	0.00	237.50	356.25
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0.00	350.00	0.00	140.00	210.00	0.00	140.00	210.00
01 Apr 04 01 Apr 04	Mark-to-Markets USD	0.00	16,468.75	0.00	6,587.50	9,881.25	0.00	6,587.50	9,881.25

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01 Jan 04 - 31 Dec 04

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
23 Dec 04 23 Dec 04	Mark-to-Markets USD	0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00	-1,350 00
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	-1,875 00	0 00	-750 00	-1,125 00	0 00	-750 00	-1,125 00
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	0 01	0 00	0 00	0 01	0 00	0 00	0 01
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	1,050 00	0 00	420 00	630 00	0 00	420 00	630 00
09 Sep 04 09 Sep 04	Mark-to-Markets USD	0 00	-1,312 50	0 00	-525 00	-787 50	0 00	-525 00	-787 50
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	750 00	0 00	300 00	450 00	0 00	300 00	450 00
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	134 76	0 00	53 90	80 86	0 00	53 90	80 86
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	7,968 75	0 00	3,187 50	4,781 25	0 00	3,187 50	4,781 25

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
22 Jan 04 22 Jan 04	Mark-to-Markets USD	0.00	-31.25	0.00	-12.50	-18.75	0.00	-12.50	-18.75
06 May 04 06 May 04	Mark-to-Markets USD	0.00	7,265.47	0.00	2,906.19	4,359.28	0.00	2,906.19	4,359.28
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0.00	49.18	0.00	19.67	29.51	0.00	19.67	29.51
14 May 04 14 May 04	Mark-to-Markets USD	0.00	-8,999.97	0.00	-3,599.99	-5,399.98	0.00	-3,599.99	-5,399.98
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0.00	-6,531.25	0.00	-2,612.50	-3,918.75	0.00	-2,612.50	-3,918.75
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0.00	14.40	0.00	5.76	8.64	0.00	5.76	8.64
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0.00	5,250.00	0.00	2,100.00	3,150.00	0.00	2,100.00	3,150.00
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0.00	-10,375.00	0.00	-4,150.00	-6,225.00	0.00	-4,150.00	-6,225.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	-8,999 68	0 00	-3,599 87	-5,399 81	0 00	-3,599 87	-5,399 81
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	19 52	0 00	7 81	11 71	0 00	7 81	11 71
09 Mar 04 09 Mar 04	Mark-to-Markets USD	0 00	9,375 00	0 00	3,750 00	5,625 00	0 00	3,750 00	5,625 00
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	-25 00	0 00	-10 00	-15 00	0 00	-10 00	-15 00
31 Mar 04 31 Mar 04	Mark-to-Markets USD	0 00	-17,437 50	0 00	-6,975 00	-10,462 50	0 00	-6,975 00	-10,462 50
22 Dec 04 22 Dec 04	Mark-to-Markets USD	0 00	-4,875 00	0 00	-1,950 00	-2,925 00	0 00	-1,950 00	-2,925 00
18 May 04 18 May 04	Mark-to-Markets USD	0 00	15 62	0 00	6 25	9 37	0 00	6 25	9 37
26 Jan 04 26 Jan 04	Mark-to-Markets USD	0 00	19,000 00	0 00	7,600 00	11,400 00	0 00	7,600 00	11,400 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0.00	1,500.00	0.00	600.00	900.00	0.00	600.00	900.00	
14 Apr 04 14 Apr 04	Mark-to-Markets USD	0.00	39,687.50	0.00	15,875.00	23,812.50	0.00	15,875.00	23,812.50	
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0.00	3,374.91	0.00	1,349.96	2,024.95	0.00	1,349.96	2,024.95	
25 May 04 25 May 04	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00	
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0.00	55.06	0.00	22.02	33.04	0.00	22.02	33.04	
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00	
28 Jan 04 28 Jan 04	Mark-to-Markets USD	0.00	-11,531.25	0.00	-4,612.50	-6,918.75	0.00	-4,612.50	-6,918.75	
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0.00	21,562.20	0.00	8,624.88	12,937.32	0.00	8,624.88	12,937.32	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
04 Nov 04	04 Nov 04	Mark-to-Markets USD	0 00	13 54	0 00	5 42	8 12	0 00	5 42	8 12
01 Mar 04	01 Mar 04	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
11 Aug 04	11 Aug 04	Mark-to-Markets USD	0 00	-1,125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00
16 Jul 04	16 Jul 04	Mark-to-Markets USD	0 00	5,875 00	0 00	2,350 00	3,525 00	0 00	2,350 00	3,525 00
27 Jan 04	27 Jan 04	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
26 Nov 04	26 Nov 04	Mark-to-Markets USD	0 00	-5 10	0 00	-2 04	-3 06	0 00	-2 04	-3 06
12 Apr 04	12 Apr 04	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
02 Jul 04	02 Jul 04	Mark-to-Markets USD	0 00	-3 30	0 00	-1 32	-1 98	0 00	-1 32	-1 98

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
17 May 04 17 May 04	Mark-to-Markets USD	0.00	-10,937.50	0.00	-4,375.00	-6,562.50	0.00	-4,375.00	-6,562.50
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0.00	-31.25	0.00	-12.50	-18.75	0.00	-12.50	-18.75
17 Mar 04 17 Mar 04	Mark-to-Markets USD	0.00	-0.60	0.00	-0.24	-0.36	0.00	-0.24	-0.36
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0.00	4,828.64	0.00	1,931.46	2,897.18	0.00	1,931.46	2,897.18
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0.00	224.20	0.00	89.68	134.52	0.00	89.68	134.52
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0.00	-8,906.26	0.00	-3,562.50	-5,343.76	0.00	-3,562.50	-5,343.76
29 Jan 04 29 Jan 04	Mark-to-Markets USD	0.00	1,687.50	0.00	675.00	1,012.50	0.00	675.00	1,012.50
16 Jun 04 16 Jun 04	Mark-to-Markets USD	0.00	-375.00	0.00	-150.00	-225.00	0.00	-150.00	-225.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
01 Dec 04 01 Dec 04	Mark-to-Markets USD	0 00	-140 67	0 00	-56 27	-84 40	0 00	-56 27	-84 40
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	425 00	0 00	170 00	255 00	0 00	170 00	255 00
22 Apr 04 22 Apr 04	Mark-to-Markets USD	0 00	-33,735 01	0 00	-13,494 00	-20,241 01	0 00	-13,494 00	-20,241 01
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	343 74	0 00	137 50	206 24	0 00	137 50	206 24
05 Apr 04 05 Apr 04	Mark-to-Markets USD	0 00	16,468 75	0 00	6,587 50	9,881 25	0 00	6,587 50	9,881 25
10 Mar 04 10 Mar 04	Mark-to-Markets USD	0 00	11,812 50	0 00	4,725 00	7,087 50	0 00	4,725 00	7,087 50
19 Oct 04 19 Oct 04	Mark-to-Markets USD	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00
14 Oct 04 14 Oct 04	Mark-to-Markets USD	0 00	2,750 00	0 00	1,100 00	1,650 00	0 00	1,100 00	1,650 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0.00	1,175.00	0.00	470.00	705.00	0.00	470.00	705.00	
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0.00	-275.00	0.00	-110.00	-165.00	0.00	-110.00	-165.00	
12 Feb 04 12 Feb 04	Mark-to-Markets USD	0.00	2,031.30	0.00	812.52	1,218.78	0.00	812.52	1,218.78	
23 Jun 04 23 Jun 04	Mark-to-Markets USD	0.00	31.89	0.00	12.76	19.13	0.00	12.76	19.13	
08 Jun 04 08 Jun 04	Mark-to-Markets USD	0.00	-250.00	0.00	-100.00	-150.00	0.00	-100.00	-150.00	
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0.00	-24,781.25	0.00	-9,912.50	-14,868.75	0.00	-9,912.50	-14,868.75	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0.00	48.81	0.00	19.52	29.29	0.00	19.52	29.29	
17 Sep 04 17 Sep 04	Mark-to-Markets USD	0.00	-1,781.25	0.00	-712.50	-1,068.75	0.00	712.50	-1,068.75	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
22 Mar 04	22 Mar 04	Mark-to-Markets	USD	0 00	11,718 75	0 00	4,687 50	7,031 25	0 00	4,687 50 7,031 25
30 Jan 04	30 Jan 04	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 Nov 04	23 Nov 04	Mark-to-Markets	USD	0 00	-62 50	0 00	-25 00	-37 50	0 00	-25 00 -37 50
12 Nov 04	12 Nov 04	Mark-to-Markets	USD	0 00	3,375 00	0 00	1,350 00	2,025 00	0 00	1,350 00 2,025 00
10 Jun 04	10 Jun 04	Mark-to-Markets	USD	0 00	-50 00	0 00	-20 00	-30 00	0 00	-20 00 -30 00
10 Sep 04	10 Sep 04	Mark-to-Markets	USD	0 00	4,296 75	0 00	1,718 70	2,578 05	0 00	1,718 70 2,578 05
09 Feb 04	09 Feb 04	Mark-to-Markets	USD	0 00	-8,344 07	0 00	-3,337 63	-5,006 44	0 00	-3,337 63 -5,006 44
30 Nov 04	30 Nov 04	Mark-to-Markets	USD	0 00	-843 75	0 00	-337 50	-506 25	0 00	-337 50 -506 25

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transaction	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
13 Feb 04 13 Feb 04	Mark-to-Markets USD	0 00	-19,031.54	0 00	-7,612.62	-11,418.92	0 00	-7,612.62	-11,418.92
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	3,468.75	0 00	1,387.50	2,081.25	0 00	1,387.50	2,081.25
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0 00	100 00	0 00	40 00	60 00	0 00	40 00	60 00
26 Apr 04 26 Apr 04	Mark-to-Markets USD	0 00	-6,656.25	0 00	-2,662.50	-3,993.75	0 00	-2,662.50	-3,993.75
29 Sep 04 29 Sep 04	Mark-to-Markets USD	0 00	-12,468.75	0 00	-4,987.50	-7,481.25	0 00	-4,987.50	-7,481.25
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	1,093.75	0 00	437.50	656.25	0 00	437.50	656.25
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0 00	937.80	0 00	375.12	562.68	0 00	375.12	562.68
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
11 May 04	11 May 04	Mark-to-Markets USD	0 00	-625 00	0 00	-250 00	-375 00	0 00	-250 00	-375 00
25 Aug 04	25 Aug 04	Mark-to-Markets USD	0 00	-2,062 50	0 00	-825 00	-1,237 50	0 00	-825 00	-1,237 50
17 Nov 04	17 Nov 04	Mark-to-Markets USD	0 00	-2 50	0 00	-1 00	-1 50	0 00	-1 00	-1 50
28 May 04	28 May 04	Mark-to-Markets USD	0 00	281 28	0 00	112 51	168 77	0 00	112 51	168 77
06 Feb 04	06 Feb 04	Mark-to-Markets USD	0 00	248 25	0 00	99 30	148 95	0 00	99 30	148 95
28 Apr 04	28 Apr 04	Mark-to-Markets USD	0 00	32,250 00	0 00	12,900 00	19,350 00	0 00	12,900 00	19,350 00
06 Jul 04	06 Jul 04	Mark-to-Markets USD	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00
03 Sep 04	03 Sep 04	Mark-to-Markets USD	0 00	55,233 87	0 00	22,093 55	33,140 32	0 00	22,093 55	33,140 32

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Transtation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
20 Oct 04 20 Oct 04	Mark-to-Markets USD	0.00	3,093.75	0.00	1,237.50	1,856.25	0.00	1,237.50	1,856.25
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0.00	-725.00	0.00	-290.00	-435.00	0.00	-290.00	-435.00
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0.00	-3,218.75	0.00	-1,287.50	-1,931.25	0.00	-1,287.50	-1,931.25
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0.00	475.00	0.00	190.00	285.00	0.00	190.00	285.00
26 Feb 04 26 Feb 04	Mark-to-Markets USD	0.00	-2.50	0.00	-1.00	-1.50	0.00	-1.00	-1.50
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0.00	13,891.26	0.00	5,556.50	8,334.76	0.00	5,556.50	8,334.76
03 Ma 04 03 Ma 04	Mark-to-Markets USD	0.00	7,875.00	0.00	3,150.00	4,725.00	0.00	3,150.00	4,725.00
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0.00	33,750.00	0.00	13,500.00	20,250.00	0.00	13,500.00	20,250.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	1,500 00	0 00	600 00	900 00	0 00	600 00	900 00
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	9,812 50	0 00	3,925 00	5,887 50	0 00	3,925 00	5,887 50
26 May 04 26 May 04	Mark-to-Markets USD	0 00	275 00	0 00	110 00	165 00	0 00	110 00	165 00
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0 00	-13,921 47	0 00	-5,568 59	-8,352 88	0 00	-5,568 59	-8,352 88
29 Apr 04 29 Apr 04	Mark-to-Markets USD	0 00	21,500 00	0 00	8,600 00	12,900 00	0 00	8,600 00	12,900 00
02 Dec 04 02 Dec 04	Mark-to-Markets USD	0 00	1,875 00	0 00	750 00	1,125 00	0 00	750 00	1,125 00
05 Nov 04 05 Nov 04	Mark-to-Markets USD	0 00	-1 50	0 00	-0 60	-0 90	0 00	-0 60	-0 90
21 Apr 04 21 Apr 04	Mark-to-Markets USD	0 00	3,875 00	0 00	1,550 00	2,325 00	0 00	1,550 00	2,325 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/Loss		Total	
					Short Term	Long Term	Transition	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
27 Aug 04 27 Aug 04	Mark-to-Markets USD	0 00	-1,640.55	0 00	-656.22	-984.33	0.00	-656.22	-984.33	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	34.81	0 00	13.92	20.89	0.00	13.92	20.89	
22 Nov 04 22 Nov 04	Mark-to-Markets USD	0 00	1,781.25	0 00	712.50	1,068.75	0.00	712.50	1,068.75	
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0 00	100.00	0 00	40.00	60.00	0.00	40.00	60.00	
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	1,750.00	0 00	700.00	1,050.00	0.00	700.00	1,050.00	
01 Apr 04 01 Apr 04	Mark-to-Markets USD	0 00	-8,906.25	0 00	-3,562.50	-5,343.75	0.00	-3,562.50	-5,343.75	
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	35.14	0 00	14.06	21.08	0.00	14.06	21.08	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	1,000.00	0 00	400.00	600.00	0.00	400.00	600.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	0 87	0 00	0 35	0 52	0 00	0 35	0 52
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	-0 80	0 00	-0 32	-0 48	0 00	-0 32	-0 48
20 May 04 20 May 04	Mark-to-Markets USD	0 00	-13,562 50	0 00	-5,425 00	-8,137 50	0 00	-5,425 00	-8,137 50
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	1,406 25	0 00	562 50	843 75	0 00	562 50	843 75
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	37 94	0 00	15 18	22 76	0 00	15 18	22 76
21 May 04 21 May 04	Mark-to-Markets USD	0 00	-625 00	0 00	-250 00	-375 00	0 00	-250 00	-375 00
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	118 82	0 00	47 53	71 29	0 00	47 53	71 29
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	-5,343 94	0 00	-2,137 58	-3,206 36	0 00	-2,137 58	-3,206 36



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0.00	-7,281.36	0.00	-2,912.54	-4,368.82	0.00	-2,912.54	-4,368.82	
18 Feb 04 18 Feb 04	Mark-to-Markets USD	0.00	156.30	0.00	62.52	93.78	0.00	62.52	93.78	
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0.00	1,656.32	0.00	662.53	993.79	0.00	662.53	993.79	
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0.00	125.00	0.00	50.00	75.00	0.00	50.00	75.00	
31 Mar 04 31 Mar 04	Mark-to-Markets USD	0.00	10,312.50	0.00	4,125.00	6,187.50	0.00	4,125.00	6,187.50	
14 Apr 04 14 Apr 04	Mark-to-Markets USD	0.00	9,687.50	0.00	3,875.00	5,812.50	0.00	3,875.00	5,812.50	
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0.00	58.21	0.00	23.28	34.93	0.00	23.28	34.93	
02 Sep 04 02 Sep 04	Mark-to-Markets USD	0.00	-875.00	0.00	-350.00	-525.00	0.00	-350.00	-525.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
04 Jun 04 04 Jun 04	Mark-to-Markets USD	0 00	-62 50	0 00	-25 00	-37 50	0 00	-25 00	-37 50	
15 Sep 04 15 Sep 04	Mark-to-Markets USD	0 00	19,312 50	0 00	7,725 00	11,587 50	0 00	7,725 00	11,587 50	
16 Mar 04 16 Mar 04	Mark-to-Markets USD	0 00	-5,015 61	0 00	-2,006 24	-3,009 37	0 00	-2,006 24	-3,009 37	
09 Dec 04 09 Dec 04	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	
29 Jul 04 29 Jul 04	Mark-to-Markets USD	0 00	1,406 20	0 00	562 48	843 72	0 00	562 48	843 72	
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0 00	-3 75	0 00	-1 50	-2 25	0 00	-1 50	-2 25	
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50	
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	-312 50	0 00	-125 00	-187 50	0 00	-125 00	-187 50	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0.00	8,437.80	0.00	3,375.12	5,062.68	0.00	3,375.12	5,062.68
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0.00	-225.00	0.00	-90.00	-135.00	0.00	-90.00	-135.00
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0.00	-16,124.88	0.00	-6,449.95	-9,674.93	0.00	-6,449.95	-9,674.93
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0.00	18.75	0.00	7.50	11.25	0.00	7.50	11.25
14 Dec 04 14 Dec 04	Mark-to-Markets USD	0.00	4,125.00	0.00	1,650.00	2,475.00	0.00	1,650.00	2,475.00
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0.00	17,968.52	0.00	7,187.41	10,781.11	0.00	7,187.41	10,781.11
24 Mar 04 24 Mar 04	Mark-to-Markets USD	0.00	-1,562.50	0.00	-625.00	-937.50	0.00	-625.00	-937.50
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0.00	-687.50	0.00	-275.00	-412.50	0.00	-275.00	-412.50

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
17 Mar 04 17 Mar 04	Mark-to-Markets USD	0 00	109 34	0 00	43 74	65 60	0 00	43 74	65 60
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0 00	-4,375 00	0 00	-1,750 00	-2,625 00	0 00	-1,750 00	-2,625 00
10 May 04 10 May 04	Mark-to-Markets USD	0 00	-2,749 95	0 00	-1,099 98	-1,649 97	0 00	-1,099 98	-1,649 97
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	-921 66	0 00	-368 66	-553 00	0 00	-368 66	-553 00
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	16 86	0 00	6 74	10 12	0 00	6 74	10 12
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	-2 25	0 00	-0 90	-1 35	0 00	-0 90	-1 35
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0 00	-54,406 25	0 00	-21,762 50	-32,643 75	0 00	-21,762 50	-32,643 75
22 Apr 04 22 Apr 04	Mark-to-Markets USD	0 00	-13,078 28	0 00	-5,231 31	-7,846 97	0 00	-5,231 31	-7,846 97

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0.00	93.75	0.00	37.50	56.25	0.00	37.50	56.25	
05 Apr 04 05 Apr 04	Mark-to-Markets USD	0.00	-14,531.25	0.00	-5,812.50	-8,718.75	0.00	-5,812.50	-8,718.75	
10 Mar 04 10 Mar 04	Mark-to-Markets USD	0.00	14.77	0.00	5.91	8.86	0.00	5.91	8.86	
24 Sep 04 24 Sep 04	Mark-to-Markets USD	0.00	93.75	0.00	37.50	56.25	0.00	37.50	56.25	
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0.00	39,375.00	0.00	15,750.00	23,625.00	0.00	15,750.00	23,625.00	
15 Oct 04 15 Oct 04	Mark-to-Markets USD	0.00	-2,812.50	0.00	-1,125.00	-1,687.50	0.00	-1,125.00	-1,687.50	
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0.00	-54,375.00	0.00	-21,750.00	-32,625.00	0.00	-21,750.00	-32,625.00	
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0.00	-62.50	0.00	-25.00	-37.50	0.00	-25.00	-37.50	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
12 Feb 04	12 Feb 04	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
08 Jun 04	08 Jun 04	Mark-to-Markets USD	0 00	-125 00	0 00	-50 00	-75 00	0 00	-50 00	-75 00
15 Mar 04	15 Mar 04	Mark-to-Markets USD	0 00	9,844 38	0 00	3,937 75	5,906 63	0 00	3,937 75	5,906 63
06 Dec 04	06 Dec 04	Mark-to-Markets USD	0 00	-1 25	0 00	-0 50	-0 75	0 00	-0 50	-0 75
01 Jul 04	01 Jul 04	Mark-to-Markets USD	0 00	62 63	0 00	25 05	37 58	0 00	25 05	37 58
10 Jun 04	10 Jun 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00
30 Dec 04	30 Dec 04	Mark-to-Markets USD	0 00	-9,500 00	0 00	-3,800 00	-5,700 00	0 00	-3,800 00	-5,700 00
02 Aug 04	02 Aug 04	Mark-to-Markets USD	0 00	1,562 50	0 00	625 00	937 50	0 00	625 00	937 50

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
10 Sep 04 10 Sep 04	Mark-to-Markets USD	0 00	843 75	0 00	337.50	506.25	0.00	337.50	506.25	
19 Apr 04 19 Apr 04	Mark-to-Markets USD	0 00	21,827.49	0 00	8,731 00	13,096 49	0 00	8,731 00	13,096 49	
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0 00	147 18	0 00	58 87	88 31	0.00	58 87	88 31	
13 Feb 04 13 Feb 04	Mark-to-Markets USD	0 00	-3,593 80	0 00	-1,437 52	-2,156.28	0.00	-1,437.52	-2,156.28	
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	22.09	0 00	8 84	13.25	0.00	8 84	13.25	
27 Sep 04 27 Sep 04	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 Dec 04 16 Dec 04	Mark-to-Markets USD	0 00	24,781 25	0 00	9,912 50	14,868 75	0 00	9,912.50	14,868.75	
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0 00	-9,375 00	0 00	-3,750 00	-5,625 00	0.00	-3,750.00	-5,625.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
21 Apr 04 21 Apr 04	Mark-to-Markets USD	0 00	937 50	0 00	375 00	562 50	0 00	375 00	562 50	
29 Mar 04 29 Mar 04	Mark-to-Markets USD	0 00	27,781 25	0 00	11,112 50	16,668 75	0 00	11,112 50	16,668 75	
26 Apr 04 26 Apr 04	Mark-to-Markets USD	0 00	-3,875 00	0 00	-1,550 00	-2,325 00	0 00	-1,550 00	-2,325 00	
29 Sep 04 29 Sep 04	Mark-to-Markets USD	0 00	-3,500 00	0 00	-1,400 00	-2,100 00	0 00	-1,400 00	-2,100 00	
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0 00	796 62	0 00	318 65	477 97	0 00	318 65	477 97	
01 Oct 04 01 Oct 04	Mark-to-Markets USD	0 00	27,358 86	0 00	10,943 54	16,415 32	0 00	10,943 54	16,415 32	
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00	
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-2 50	0 00	-1 00	-1 50	0 00	-1 00	-1 50	



# AR3 Additional Checks

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Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
27 May 04	27 May 04	Mark-to-Markets	USD	0.00	-25.00	0.00	-10.00	-15.00	0.00	-10.00	-15.00
03 Dec 04	03 Dec 04	Mark-to-Markets	USD	0.00	-13,593.75	0.00	-5,437.50	-8,156.25	0.00	-5,437.50	-8,156.25
09 Sep 04	09 Sep 04	Mark-to-Markets	USD	0.00	-4,296.75	0.00	-1,718.70	-2,578.05	0.00	-1,718.70	-2,578.05
28 Apr 04	28 Apr 04	Mark-to-Markets	USD	0.00	15,500.00	0.00	6,200.00	9,300.00	0.00	6,200.00	9,300.00
01 Nov 04	01 Nov 04	Mark-to-Markets	USD	0.00	23,750.00	0.00	9,500.00	14,250.00	0.00	9,500.00	14,250.00
05 May 04	05 May 04	Mark-to-Markets	USD	0.00	10,750.00	0.00	4,300.00	6,450.00	0.00	4,300.00	6,450.00
20 Oct 04	20 Oct 04	Mark-to-Markets	USD	0.00	2,375.00	0.00	950.00	1,425.00	0.00	950.00	1,425.00
14 Jun 04	14 Jun 04	Mark-to-Markets	USD	0.00	-700.00	0.00	-280.00	-420.00	0.00	-280.00	-420.00

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01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0 00	-2,202 89	0 00	-881 16	-1,321 73	0 00	-881 16	-1,321 73
12 Oct 04 12 Oct 04	Mark-to-Markets USD	0 00	-16,093 75	0 00	-6,437 50	-9,656 25	0 00	-6,437 50	-9,656 25
21 Dec 04 21 Dec 04	Mark-to-Markets USD	0 00	-4,781 25	0 00	-1,912 50	-2,868 75	0 00	-1,912 50	-2,868 75
19 Jul 04 19 Jul 04	Mark-to-Markets USD	0 00	4,937 50	0 00	1,975 00	2,962 50	0 00	1,975 00	2,962 50
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0 00	-17,812 80	0 00	-7,125 12	-10,687 68	0 00	-7,125 12	-10,687 68
26 Feb 04 26 Feb 04	Mark-to-Markets USD	0 00	23 89	0 00	9 56	14 33	0 00	9 56	14 33
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0 00	2,421 72	0 00	968 69	1,453 03	0 00	968 69	1,453 03
03 Mar 04 03 Mar 04	Mark-to-Markets USD	0 00	375 00	0 00	150 00	225 00	0 00	150 00	225 00

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0.00	88.51	0.00	35.40	53.11	0.00	35.40	53.11	
04 Feb 04 04 Feb 04	Mark-to-Markets USD	0.00	7,375.54	0.00	2,950.22	4,425.32	0.00	2,950.22	4,425.32	
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0.00	1,600.00	0.00	640.00	960.00	0.00	640.00	960.00	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0.00	1,750.00	0.00	700.00	1,050.00	0.00	700.00	1,050.00	
26 May 04 26 May 04	Mark-to-Markets USD	0.00	10.00	0.00	4.00	6.00	0.00	4.00	6.00	
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0.00	2,578.17	0.00	1,031.27	1,546.90	0.00	1,031.27	1,546.90	
13 Sep 04 13 Sep 04	Mark-to-Markets USD	0.00	5,078.25	0.00	2,031.30	3,046.95	0.00	2,031.30	3,046.95	
12 Aug 04 12 Aug 04	Mark-to-Markets USD	0.00	-3,781.14	0.00	-1,512.46	-2,268.68	0.00	-1,512.46	-2,268.68	

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01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
29 Apr 04	29 Apr 04	Mark-to-Markets	USD	0 00	13,077 97	0 00	5,231 19	7,846 78	0 00	5,231 19	7,846 78
29 Dec 04	29 Dec 04	Mark-to-Markets	USD	0 00	5,624 88	0 00	2,249 95	3,374 93	0 00	2,249 95	3,374 93
05 Nov 04	05 Nov 04	Mark-to-Markets	USD	0 00	12,093 66	0 00	4,837 46	7,256 20	0 00	4,837 46	7,256 20
27 Aug 04	27 Aug 04	Mark-to-Markets	USD	0 00	56 76	0 00	22 70	34 06	0 00	22 70	34 06
07 Jun 04	07 Jun 04	Mark-to-Markets	USD	0 00	300 00	0 00	120 00	180 00	0 00	120 00	180 00
16 Aug 04	16 Aug 04	Mark-to-Markets	USD	0 00	500 00	0 00	200 00	300 00	0 00	200 00	300 00
26 Aug 04	26 Aug 04	Mark-to-Markets	USD	0 00	-2 40	0 00	-0 96	-1 44	0 00	-0 96	-1 44
19 May 04	19 May 04	Mark-to-Markets	USD	0 00	21 06	0 00	8 42	12 64	0 00	8 42	12 64

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01 Jun 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	-5,703.20	0 00	-2,281.28	-3,421.92	0.00	-2,281.28	-3,421.92	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0.00	1,100.00	0 00	440 00	660 00	0.00	440 00	660 00	
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0 00	-3 75	0 00	-1 50	-2.25	0.00	-1 50	-2.25	
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	172.77	0 00	69 11	103 66	0.00	69 11	103 66	
20 May 04 20 May 04	Mark-to-Markets USD	0 00	1,062.50	0 00	425 00	637 50	0.00	425 00	637 50	
22 Oct 04 22 Oct 04	Mark-to-Markets USD	0 00	625 00	0 00	250 00	375 00	0.00	250 00	375 00	
08 Jul 01 08 Jul 01	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	
23 Jan 04 23 Jan 04	Mark-to-Markets USD	0 00	1,500.00	0 00	600 00	900 00	0.00	600 00	900.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	9,375 00	0 00	3,750 00	5,625 00	0 00	3,750 00	5,625 00
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	-2,515 66	0 00	-1,006 26	-1,509 40	0 00	-1,006 26	-1,509 40
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	-0 70	0 00	-0 28	-0 42	0 00	-0 28	-0 42
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	2,000 00	0 00	800 00	1,200 00	0 00	800 00	1,200 00
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	46 85	0 00	18 74	28 11	0 00	18 74	28 11
18 Feb 04 18 Feb 04	Mark-to-Markets USD	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	25 00	0 00	10 00	15 00	0 00	10 00	15 00
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0 00	-2 40	0 00	-0 96	-1 44	0 00	-0 96	-1 44

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
18 May 04	Mark-to-Markets USD	0 00	93 76	0 00	37 50	56 26	0 00	37 50	56 26	
18 May 04										
26 Jan 04	Mark-to-Markets USD	0 00	-2,812.50	0 00	-1,125 00	-1,687 50	0 00	-1,125 00	-1,687 50	
26 Jan 04										
14 Apr 04	Mark-to-Markets USD	0 00	-6,562 50	0 00	-2,625 00	-3,937 50	0 00	-2,625 00	-3,937 50	
14 Apr 04										
25 May 04	Mark-to-Markets USD	0 00	-2,875 00	0 00	-1,150 00	-1,725 00	0 00	1,150 00	-1,725 00	
25 May 04										
09 Aug 04	Mark-to-Markets USD	0 00	15,703 20	0 00	6,281 28	9,421 92	0 00	6,281 28	9,421 92	
09 Aug 04										
02 Sep 04	Mark-to-Markets USD	0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00	-1,350 00	
02 Sep 04										
04 Jun 04	Mark-to-Markets USD	0 00	-425 00	0 00	-170 00	-255 00	0 00	-170 00	-255 00	
04 Jun 04										
16 Mar 04	Mark-to-Markets USD	0 00	15,000.00	0 00	6,000 00	9,000 00	0 00	6,000 00	9,000 00	
16 Mar 04										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0 00	8,422 26	0 00	3,368 90	5,053 36	0 00	3,368 90	5,053 36
30 Jul 04 30 Jul 04	Mark-to-Markets USD	0 00	-36,312 50	0 00	-14,525 00	-21,787 50	0 00	-14,525 00	-21,787 50
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0 00	-3 50	0 00	-1 40	-2 10	0 00	-1 40	-2 10
27 Jan 04 27 Jan 04	Mark-to-Markets USD	0 00	-22,562 12	0 00	-9,024 85	-13,537 27	0 00	-9,024 85	-13,537 27
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0 00	220 55	0 00	88 22	132 33	0 00	88 22	132 33
27 Aug 04 27 Aug 04	Mark-to-Markets USD	0 00	18 09	0 00	7 24	10 85	0 00	7 24	10 85
01 Jun 04 01 Jun 04	Mark-to-Markets USD	0 00	-175 00	0 00	-70 00	-105 00	0 00	-70 00	-105 00
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-650 00	0 00	-260 00	-390 00	0 00	-260 00	-390 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0.00	17,577.90	0.00	7,031.16	10,546.74	0.00	7,031.16	10,546.74
24 Mar 04 24 Mar 04	Mark-to-Markets USD	0.00	468.75	0.00	187.50	281.25	0.00	187.50	281.25
29 Oct 04 29 Oct 04	Mark-to-Markets USD	0.00	-20,781.25	0.00	-8,312.50	-12,468.75	0.00	-8,312.50	-12,468.75
23 Jul 01 23 Jul 01	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
17 Mar 04 17 Mar 04	Mark-to-Markets USD	0.00	468.75	0.00	187.50	281.25	0.00	187.50	281.25
26 Oct 04 26 Oct 04	Mark-to-Markets USD	0.00	-843.75	0.00	-337.50	-506.25	0.00	-337.50	-506.25
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0.00	-1,906.58	0.00	-762.63	-1,143.95	0.00	-762.63	-1,143.95
05 Mar 04 05 Mar 04	Mark-to-Markets USD	0.00	-9,656.22	0.00	-3,862.49	-5,793.73	0.00	-3,862.49	-5,793.73

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
Value Date	Acquisition Date					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
18 Aug 04	18 Aug 04	Mark-to-Markets USD	0 00	343 74	0 00	137 50	206 24	0 00	137 50	206 24
08 Sep 04	08 Sep 04	Mark-to-Markets USD	0 00	45 74	0 00	18 30	27 44	0 00	18 30	27 44
22 Apr 04	22 Apr 04	Mark-to-Markets USD	0 00	9,375 00	0 00	3,750 00	5,625 00	0 00	3,750 00	5,625 00
02 Mar 04	02 Mar 04	Mark-to-Markets USD	0 00	2,531 28	0 00	1,012 51	1,518 77	0 00	1,012 51	1,518 77
15 Oct 04	15 Oct 04	Mark-to-Markets USD	0 00	-1,625 00	0 00	-650 00	-975 00	0 00	-650 00	-975 00
14 Jul 04	14 Jul 04	Mark-to-Markets USD	0 00	6,171 48	0 00	2,468 59	3,702 89	0 00	2,468 59	3,702 89
15 Jun 04	15 Jun 04	Mark-to-Markets USD	0 00	13 04	0 00	5 22	7 82	0 00	5 22	7 82
02 Jun 04	02 Jun 04	Mark-to-Markets USD	0 00	-275 00	0 00	-110 00	-165 00	0 00	-110 00	-165 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0.00	-48,281.25	0.00	-19,312.50	-28,968.75	0.00	-19,312.50	-28,968.75	
08 Jun 04 08 Jun 04	Mark-to-Markets USD	0.00	-37.50	0.00	-15.00	-22.50	0.00	15.00	-22.50	
15 Mar 04 15 Mar 04	Mark-to-Markets USD	0.00	109.37	0.00	43.75	65.62	0.00	43.75	65.62	
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0.00	109.41	0.00	43.76	65.65	0.00	43.76	65.65	
09 Dec 04 09 Dec 04	Mark-to-Markets USD	0.00	3,750.00	0.00	1,500.00	2,250.00	0.00	1,500.00	2,250.00	
23 Sep 04 23 Sep 04	Mark-to-Markets USD	0.00	28,968.75	0.00	11,587.50	17,381.25	0.00	11,587.50	17,381.25	
28 Jul 04 28 Jul 04	Mark-to-Markets USD	0.00	-11,672.29	0.00	-4,668.92	-7,003.37	0.00	-4,668.92	-7,003.37	
21 Sep 04 21 Sep 04	Mark-to-Markets USD	0.00	4,828.64	0.00	1,931.46	2,897.18	0.00	1,931.46	2,897.18	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
10 Jun 04 10 Jun 04	Mark-to-Markets USD	0 00	-2,812 80	0 00	-1,125 12	-1,687 68	0 00	-1,125 12	-1,687 68
09 Jun 04 09 Jun 04	Mark-to-Markets USD	0 00	-425 00	0 00	-170 00	-255 00	0 00	-170 00	-255 00
08 Mar 04 08 Mar 04	Mark-to-Markets USD	0 00	-39,375 00	0 00	-15,750 00	-23,625 00	0 00	-15,750 00	-23,625 00
19 Apr 04 19 Apr 04	Mark-to-Markets USD	0 00	6,296 72	0 00	2,518 69	3,778 03	0 00	2,518 69	3,778 03
10 Dec 04 10 Dec 04	Mark-to-Markets USD	0 00	-3,000 00	0 00	-1,200 00	-1,800 00	0 00	-1,200 00	-1,800 00
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	141 51	0 00	56 60	84 91	0 00	56 60	84 91
13 Feb 04 13 Feb 04	Mark-to-Markets USD	0 00	3,093 75	0 00	1,237 50	1,856 25	0 00	1,237 50	1,856 25
27 Sep 04 27 Sep 04	Mark-to-Markets USD	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transaction	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0.00	-0.60	0.00	-0.24	-0.36	0.00	-0.24	-0.36	
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0.00	-2,671.92	0.00	-1,068.77	-1,603.15	0.00	-1,068.77	-1,603.15	
29 Mar 04 29 Mar 04	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	
08 Apr 04 08 Apr 04	Mark-to-Markets USD	0.00	17,858.74	0.00	7,143.50	10,715.24	0.00	7,143.50	10,715.24	
28 Dec 04 28 Dec 04	Mark-to-Markets USD	0.00	375.12	0.00	150.05	225.07	0.00	150.05	225.07	
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0.00	19.16	0.00	7.66	11.50	0.00	7.66	11.50	
07 Apr 01 07 Apr 01	Mark-to-Markets USD	0.00	-1,983.74	0.00	-793.50	-1,190.24	0.00	-793.50	-1,190.24	
15 Jun 01 15 Jun 01	Mark-to-Markets USD	0.00	1,125.00	0.00	450.00	675.00	0.00	450.00	675.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0 00	-562 50	0 00	-225 00	-337 50	0 00	-225 00	-337 50
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	18 45	0 00	7 38	11 07	0 00	7 38	11 07
28 May 04 28 May 04	Mark-to-Markets USD	0 00	21,187 20	0 00	8,474 88	12,712 32	0 00	8,474 88	12,712 32
19 Mar 04 19 Mar 04	Mark-to-Markets USD	0 00	13,889 99	0 00	5,556 00	8,333 99	0 00	5,556 00	8,333 99
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0 00	3,750 00	0 00	1,500 00	2,250 00	0 00	1,500 00	2,250 00
03 Sep 04 03 Sep 04	Mark-to-Markets USD	0 00	-1,437 50	0 00	-575 00	-862 50	0 00	-575 00	-862 50
05 May 04 05 May 04	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
14 Jun 04 14 Jun 04	Mark-to-Markets USD	0 00	-256 50	0 00	-102 60	-153 90	0 00	-102 60	-153 90

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
19 Feb 04 19 Feb 04	Mark-to-Markets USD	0.00	-1,812.50	0.00	-725.00	-1,087.50	0.00	-725.00	-1,087.50	
07 Dec 04 07 Dec 04	Mark-to-Markets USD	0.00	281.25	0.00	112.50	168.75	0.00	112.50	168.75	
21 Dec 04 21 Dec 04	Mark-to-Markets USD	0.00	-4,500.00	0.00	-1,800.00	-2,700.00	0.00	-1,800.00	-2,700.00	
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0.00	-1,312.50	0.00	-525.00	-787.50	0.00	-525.00	-787.50	
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0.00	2,531.22	0.00	1,012.49	1,518.73	0.00	1,012.49	1,518.73	
15 Apr 04 15 Apr 04	Mark-to-Markets USD	0.00	-4,687.50	0.00	-1,875.00	-2,812.50	0.00	-1,875.00	-2,812.50	
02 Dec 04 02 Dec 04	Mark-to-Markets USD	0.00	6,500.04	0.00	2,600.02	3,900.02	0.00	2,600.02	3,900.02	
03 Mar 04 03 Mar 04	Mark-to-Markets USD	0.00	-2,343.75	0.00	-937.50	-1,406.25	0.00	-937.50	-1,406.25	

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# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
04 Feb 04	04 Feb 04	Mark-to-Markets	USD	0 00	1,406 30	0 00	562 52	843 78	0 00	562 52	843 78
30 Jun 04	30 Jun 04	Mark-to-Markets	USD	0 00	1,550 00	0 00	620 00	930 00	0 00	620 00	930 00
11 Aug 04	11 Aug 04	Mark-to-Markets	USD	0 00	28 17	0 00	11 27	16 90	0 00	11 27	16 90
13 Sep 04	13 Sep 04	Mark-to-Markets	USD	0 00	1,031 25	0 00	412 50	618 75	0 00	412 50	618 75
30 Dec 04	30 Dec 04	Mark-to-Markets	USD	0 00	8,250 00	0 00	3,300 00	4,950 00	0 00	3,300 00	4,950 00
18 Oct 04	18 Oct 04	Mark-to-Markets	USD	0 00	-1,608 86	0 00	-643 54	-965 32	0 00	-643 54	-965 32
02 Dec 04	02 Dec 04	Mark-to-Markets	USD	0 00	-2,187 50	0 00	-875 00	-1,312 50	0 00	-875 00	-1,312 50
29 Dec 04	29 Dec 04	Mark-to-Markets	USD	0 00	-3,750 00	0 00	-1,500 00	-2,250 00	0 00	-1,500 00	-2,250 00



# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Mark-to-Markets</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
05 Nov 04 05 Nov 04	Mark-to-Markets USD	0 00	51,733.99	0 00	20,693 60	31,040.39	0.00	20,693 60	31,040.39	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	-3,234.33	0 00	-1,293 73	-1,940 60	0.00	-1,293 73	-1,940.60	
07 Jun 04 07 Jun 04	Mark-to-Markets USD	0 00	250 00	0 00	100 00	150 00	0.00	100 00	150 00	
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	593.75	0 00	237 50	356 25	0.00	237.50	356.25	
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	59 12	0 00	23 65	35 47	0.00	23 65	35.47	
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	-843 72	0 00	-337 49	-506.23	0.00	-337 49	-506.23	
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	-0 75	0 00	-0 30	-0 45	0.00	-0 30	-0 45	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0 00	22.88	0 00	9 15	13 73	0 00	9 15	13.73	

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# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	1,100 00	0 00	440 00	660 00	0 00	440 00	660 00
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0 00	8,031 18	0 00	3,212 47	4,818 71	0 00	3,212 47	4,818 71
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0 00	18,281 25	0 00	7,312 50	10,968 75	0 00	7,312 50	10,968 75
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	10,359 63	0 00	4,143 85	6,215 78	0 00	4,143 85	6,215 78
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0 00	-18,937 50	0 00	-7,575 00	-11,362 50	0 00	-7,575 00	-11,362 50
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	-500 00	0 00	-200 00	-300 00	0 00	-200 00	-300 00
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	90 25	0 00	36 10	54 15	0 00	36 10	54 15
18 Aug 04 18 Aug 04	Mark-to-Markets USD	0 00	6,000 00	0 00	2,400 00	3,600 00	0 00	2,400 00	3,600 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0 00	-2,625.00	0 00	-1,050 00	-1,575 00	0.00	-1,050 00	-1,575 00
19 Aug 04 19 Aug 04	Mark-to-Markets USD	0 00	-984 41	0 00	-393 76	-590 65	0.00	-393 76	-590 65
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	26 10	0 00	10 44	15 66	0 00	10 44	15 66
01 Mai 04 01 Mai 04	Mark-to-Markets USD	0 00	11,812 50	0 00	4,725 00	7,087 50	0 00	4,725 00	7,087 50
04 Oct 04 04 Oct 04	Mark-to-Markets USD	0 00	-1,608 86	0 00	-643 54	-965 32	0 00	-643 54	-965 32
03 Jun 04 03 Jun 04	Mark-to-Markets USD	0 00	125 00	0 00	50 00	75 00	0 00	50 00	75 00
26 Ma 04 26 Ma 04	Mark-to-Markets USD	0 00	22,125 00	0 00	8,850 00	13,275 00	0 00	8,850 00	13,275 00
25 Mar 04 25 Mar 04	Mark-to-Markets USD	0 00	5,952 49	0 00	2,381 00	3,571 49	0 00	2,381 00	3,571 49

Stm+13-R

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
22 Sep 04	22 Sep 04	Mark-to-Markets	USD	0 00	-11,266 14	0 00	-4,506 46	-6,759 68	0 00	-4,506 46	-6,759 68
21 May 04	21 May 04	Mark-to-Markets	USD	0 00	2,624 98	0 00	1,049 99	1,574 99	0 00	1,049 99	1,574 99
04 Jun 04	04 Jun 04	Mark-to-Markets	USD	0 00	-225 00	0 00	-90 00	-135 00	0 00	-90 00	-135 00
15 Sep 04	15 Sep 04	Mark-to-Markets	USD	0 00	-7,422 00	0 00	-2,968 80	-4,453 20	0 00	-2,968 80	-4,453 20
06 Dec 04	06 Dec 04	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
17 Aug 04	17 Aug 04	Mark-to-Markets	USD	0 00	-16,000 00	0 00	-6,400 00	-9,600 00	0 00	-6,400 00	-9,600 00
24 Nov 04	24 Nov 04	Mark-to-Markets	USD	0 00	136 43	0 00	54 57	81 86	0 00	54 57	81 86
30 Apr 04	30 Apr 04	Mark-to-Markets	USD	0 00	-17,468 32	0 00	-6,987 33	-10,480 99	0 00	-6,987 33	-10,480 99

# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
24 Aug 04	24 Aug 04	Mark-to-Markets	USD	0.00	88.28	0.00	39.31	58.97	0.00	39.31	58.97
01 Jun 04	01 Jun 04	Mark-to-Markets	USD	0.00	-250.00	0.00	-100.00	-150.00	0.00	100.00	-150.00
28 May 04	28 May 04	Mark-to-Markets	USD	0.00	-575.00	0.00	-230.00	-345.00	0.00	-230.00	-345.00
02 Jul 04	02 Jul 04	Mark-to-Markets	USD	0.00	2,025.00	0.00	810.00	1,215.00	0.00	810.00	1,215.00
26 Oct 04	26 Oct 04	Mark-to-Markets	USD	0.00	-625.00	0.00	-250.00	-375.00	0.00	-250.00	-375.00
06 Aug 04	06 Aug 04	Mark-to-Markets	USD	0.00	-91,859.44	0.00	-36,743.78	-55,115.66	0.00	-36,743.78	-55,115.66
10 Nov 04	10 Nov 04	Mark-to-Markets	USD	0.00	11,609.42	0.00	4,643.77	6,965.65	0.00	4,643.77	6,965.65
18 Nov 04	18 Nov 04	Mark-to-Markets	USD	0.00	-1,312.50	0.00	-525.00	-787.50	0.00	-525.00	-787.50

*Stm + B-R*

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number: DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
05 Mar 04	05 Mar 04	Mark-to-Markets	USD	0 00	34,218 75	0 00	13,687 50	20,531 25	0 00	13,887 50	20,531 25
29 Jun 04	29 Jun 04	Mark-to-Markets	USD	0 00	475 00	0 00	190 00	285 00	0 00	190 00	285 00
18 Aug 04	18 Aug 04	Mark-to-Markets	USD	0 00	250 00	0 00	100 00	150 00	0 00	100 00	150 00
15 Nov 04	15 Nov 04	Mark-to-Markets	USD	0 00	-2 25	0 00	-0 90	-1 35	0 00	-0 90	-1 35
13 Jul 04	13 Jul 04	Mark-to-Markets	USD	0 00	-5,843 86	0 00	-2,337 54	-3,506 32	0 00	-2,337 54	-3,506 32
02 Feb 04	02 Feb 04	Mark-to-Markets	USD	0 00	-1,187 12	0 00	-474 85	-712 27	0 00	-474 85	-712 27
23 Nov 04	23 Nov 04	Mark-to-Markets	USD	0 00	2,875 00	0 00	1,150 00	1,725 00	0 00	1,150 00	1,725 00
10 Mar 04	10 Mar 04	Mark-to-Markets	USD	0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
02 Mar 04 02 Mar 04	Mark-to-Markets USD	0.00	-10,312.50	0.00	-4,125.00	-6,187.50	0.00	-4,125.00	-6,187.50
15 Dec 04 15 Dec 04	Mark-to-Markets USD	0.00	-7,124.88	0.00	-2,849.95	-4,274.93	0.00	-2,849.95	-4,274.93
02 Jun 04 02 Jun 04	Mark-to-Markets USD	0.00	-200.00	0.00	-80.00	-120.00	0.00	-80.00	-120.00
16 Jul 04 16 Jul 04	Mark-to-Markets USD	0.00	-49,375.00	0.00	-19,750.00	-29,625.00	0.00	-19,750.00	-29,625.00
23 Jun 04 23 Jun 04	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
<b>Total United States dollar</b>			<b>331,428.76</b>	<b>0.00</b>	<b>132,571.54</b>	<b>198,857.22</b>	<b>0.00</b>	<b>132,571.54</b>	<b>198,857.22</b>
<b>Total 3/T translation gain/loss for futures</b>							<b>0.00</b>		
<b>Total L/T translation gain/loss for futures</b>							<b>0.00</b>		
<b>Total realized gains for futures</b>					<b>1,401,621.53</b>	<b>2,102,432.23</b>	<b>0.00</b>	<b>1,401,621.53</b>	<b>2,102,432.23</b>
<b>Total realized losses for futures</b>					<b>-1,257,750.47</b>	<b>-1,886,625.63</b>	<b>0.00</b>	<b>-1,257,750.47</b>	<b>-1,886,625.63</b>
<b>Total Futures</b>			<b>359,677.66</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>
<b>Total Mark-to-Markets</b>			<b>359,677.66</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>

### Future Commissions

Northern Trust

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

Stm + 13-R

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>Euro</b>									
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0 00	-3 65	0 00	-1 46	-2 19	0 00	-1 46	-2 19
01 Sep 04 01 Sep 04	Mark-to-Markets EUR	0 00	-3 64	0 00	-1 46	-2 18	0 00	-1 46	-2 18
17 Dec 04 17 Dec 04	Mark-to-Markets EUR	0 00	-16 94	0 00	-6 78	-10 16	0 00	-6 78	-10 16
01 Jul 04 01 Jul 04	Mark-to-Markets EUR	0 00	-21 89	0 00	-8 76	-13 13	0 00	-8 76	-13 13
01 Sep 04 01 Sep 04	Mark-to-Markets EUR	0 00	-7 29	0 00	-2 92	-4 37	0 00	-2 92	-4 37
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0 00	-3 65	0 00	-1 46	-2 19	0 00	-1 46	-2 19
03 Dec 04 03 Dec 04	Mark-to-Markets EUR	0 00	-20 30	0 00	-8 12	-12 18	0 00	-8 12	-12 18
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0 00	-3 65	0 00	-1 46	-2 19	0 00	-1 46	-2 19



# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>Euro</b>										
17 Dec 04 17 Dec 04	Mark-to-Markets EUR	0.00	-3.38	0.00	-1.35	-2.03	0.00	-1.35	-2.03	
01 Sep 04 01 Sep 04	Mark-to-Markets EUR	0.00	-3.64	0.00	-1.46	-2.18	0.00	-1.46	-2.18	
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0.00	-3.65	0.00	-1.46	-2.19	0.00	-1.46	-2.19	
03 Dec 04 03 Dec 04	Mark-to-Markets EUR	0.00	-20.30	0.00	-8.12	-12.18	0.00	-8.12	-12.18	
01 Sep 04 01 Sep 04	Mark-to-Markets EUR	0.00	-7.29	0.00	-2.92	-4.37	0.00	-2.92	-4.37	
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0.00	-3.65	0.00	-1.46	-2.19	0.00	-1.46	-2.19	
02 Sep 04 02 Sep 04	Mark-to-Markets EUR	0.00	-3.65	0.00	-1.46	-2.19	0.00	-1.46	-2.19	
<b>Total Euro</b>			<b>-126.57</b>	<b>0.00</b>	<b>-50.65</b>	<b>-75.92</b>	<b>0.00</b>	<b>-50.65</b>	<b>-75.92</b>	

United States dollar

Stm+13-R

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	-12 25	0 00	-4 90	-7 35	0 00	-4 90	-7 35
16 Sep 04 16 Sep 04	Mark-to-Markets USD	0 00	-9 80	0 00	-3 92	-5 88	0 00	-3 92	-5 88
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0 00	-30 80	0 00	-12 32	-18 48	0 00	-12 32	-18 48
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	-14 70	0 00	-5 88	-8 82	0 00	-5 88	-8 82
27 May 04 27 May 04	Mark-to-Markets USD	0 00	-6 30	0 00	-2 52	-3 78	0 00	-2 52	-3 78
27 May 04 27 May 04	Mark-to-Markets USD	0 00	-6 45	0 00	-2 58	-3 87	0 00	-2 58	-3 87
18 Jun 04 18 Jun 04	Mark-to-Markets USD	0 00	-9 80	0 00	-3 92	-5 88	0 00	-3 92	-5 88
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-24 50	0 00	-9 80	-14 70	0 00	-9 80	-14 70

# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Transtation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0.00	-19.80	0.00	-7.92	-11.88	0.00	-7.92	-11.88
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0.00	-26.40	0.00	-10.56	-15.84	0.00	-10.56	-15.84
13 May 04 13 May 04	Mark-to-Markets USD	0.00	-51.45	0.00	-20.58	-30.87	0.00	-20.58	-30.87
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
14 May 04 14 May 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
09 Jul 04 09 Jul 04	Mark-to-Markets USD	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0.00	-6.60	0.00	-2.64	-3.96	0.00	-2.64	-3.96
19 Nov 04 19 Nov 04	Mark-to-Markets USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47

*Stmt 13-R*

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0 00	-2 15	0 00	-0 86	-1 29	0 00	-0 86	-1 29
01 Sep 04 01 Sep 04	Mark-to-Markets USD	0 00	-30 80	0 00	-12 32	-18 48	0 00	-12 32	-18 48
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	-12 25	0 00	-4 90	-7 35	0 00	-4 90	-7 35
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	-4 40	0 00	-1 76	-2 64	0 00	-1 76	-2 64
26 Jan 04 26 Jan 04	Mark-to-Markets USD	0 00	-54 40	0 00	-21 76	-32 64	0 00	-21 76	-32 64
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0 00	-34 30	0 00	-13 72	-20 58	0 00	-13 72	-20 58
16 Jul 04 16 Jul 04	Mark-to-Markets USD	0 00	-12 25	0 00	-4 90	-7 35	0 00	-4 90	-7 35
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	-6 80	0 00	-2 72	-4 08	0 00	-2 72	-4 08

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
28 Sep 04 28 Sep 04	Mark-to-Markets USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47	
15 Jul 04 15 Jul 04	Mark-to-Markets USD	0.00	-17.15	0.00	-6.86	-10.29	0.00	-6.86	-10.29	
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0.00	-26.40	0.00	-10.56	-15.84	0.00	-10.56	-15.84	
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82	-13.23	
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0.00	-19.60	0.00	-7.84	-11.76	0.00	-7.84	-11.76	
18 May 04 18 May 04	Mark-to-Markets USD	0.00	-17.60	0.00	-7.04	-10.56	0.00	-7.04	-10.56	
07 Sep 04 07 Sep 04	Mark-to-Markets USD	0.00	-68.60	0.00	-27.44	-41.16	0.00	-27.44	-41.16	
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0.00	-7.35	0.00	-2.94	-4.41	0.00	-2.94	-4.41	

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
16 Aug 04 16 Aug 04	Mark-to-Markets USD	0 00	-19 80	0 00	-7 92	-11 88	0 00	-7 92	-11 88
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04	-10 56
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	-13 60	0 00	-5 44	-8 16	0 00	-5 44	-8 16
11 May 04 11 May 04	Mark-to-Markets USD	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04	-10 56
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	-22 00	0 00	-8 80	-13 20	0 00	-8 80	-13 20
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-2 45	0 00	-0 98	-1 47	0 00	-0 98	-1 47
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0 00	-6 80	0 00	-2 72	-4 08	0 00	-2 72	-4 08
27 May 04 27 May 04	Mark-to-Markets USD	0 00	-4 30	0 00	-1 72	-2 58	0 00	-1 72	-2 58

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Value Date	Acquisition Date						Short Term	Long Term	Transtation	Short Term	Long Term
<i>Future Commissions</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
27 May 04	27 May 04	Mark-to-Markets	USD	0.00	-6.30	0.00	-2.52	-3.78	0.00	-2.52	-3.78
06 Feb 04	06 Feb 04	Mark-to-Markets	USD	0.00	-64.60	0.00	-25.84	-38.76	0.00	-25.84	-38.76
26 May 04	26 May 04	Mark-to-Markets	USD	0.00	-6.30	0.00	-2.52	-3.78	0.00	-2.52	-3.78
26 Feb 04	26 Feb 04	Mark-to-Markets	USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
30 Jun 04	30 Jun 04	Mark-to-Markets	USD	0.00	-12.25	0.00	-4.90	-7.35	0.00	-4.90	-7.35
06 Oct 04	06 Oct 04	Mark-to-Markets	USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47
27 May 04	27 May 04	Mark-to-Markets	USD	0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76	-2.64
05 Nov 04	05 Nov 04	Mark-to-Markets	USD	0.00	-12.25	0.00	-4.90	-7.35	0.00	-4.90	-7.35

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss				
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
15 Nov 04	15 Nov 04	Mark-to-Markets	USD	0 00	-12 25	0 00	-4 90	-7 35	0 00	-4 90	-7 35
03 Feb 04	03 Feb 04	Mark-to-Markets	USD	0 00	-6 80	0 00	-2 72	-4 08	0 00	-2 72	-4 08
06 Dec 04	06 Dec 04	Mark-to-Markets	USD	0 00	-14 70	0 00	-5 88	-8 82	0 00	-5 88	-8 82
19 May 04	19 May 04	Mark-to-Markets	USD	0 00	-11 00	0 00	-4 40	-6 60	0 00	-4 40	-6 60
24 Feb 04	24 Feb 04	Mark-to-Markets	USD	0 00	-30 80	0 00	-12 32	-18 48	0 00	-12 32	-18 48
06 Dec 04	06 Dec 04	Mark-to-Markets	USD	0 00	-36 75	0 00	-14 70	-22 05	0 00	-14 70	-22 05
30 Aug 04	30 Aug 04	Mark-to-Markets	USD	0 00	-30 80	0 00	-12 32	-18 48	0 00	-12 32	-18 48
23 Jan 04	23 Jan 04	Mark-to-Markets	USD	0 00	-640 68	0 00	-256 27	-384 41	0 00	-256 27	-384 41



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0.00	-4.40	0.00	-1.76	-2.64	0.00	-1.76	-2.64
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0.00	-33.00	0.00	-13.20	-19.80	0.00	-13.20	-19.80
12 May 04 12 May 04	Mark-to-Markets USD	0.00	-26.40	0.00	-10.56	-15.84	0.00	-10.56	-15.84
26 Jan 04 26 Jan 04	Mark-to-Markets USD	0.00	405.80	0.00	162.32	243.48	0.00	162.32	243.48
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0.00	-15.40	0.00	-6.16	-9.24	0.00	-6.16	-9.24
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0.00	-13.60	0.00	-5.44	-8.16	0.00	-5.44	-8.16
23 Mar 04 23 Mar 04	Mark-to-Markets USD	0.00	-34.40	0.00	-13.76	-20.64	0.00	-13.76	-20.64
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82	-13.23

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
25 Aug 04 25 Aug 04	Mark-to-Markets USD	0 00	-2 15	0 00	-0 86	-1 29	0 00	-0 86	-1 29
30 Nov 04 30 Nov 04	Mark-to-Markets USD	0 00	-14 70	0 00	-5 88	-8 82	0 00	-5 88	-8 82
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-2 45	0 00	-0 98	-1 47	0 00	-0 98	-1 47
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	-18 90	0 00	-7 56	-11 34	0 00	-7 56	-11 34
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04	-10 56
30 Jun 04 30 Jun 04	Mark-to-Markets USD	0 00	-7 35	0 00	-2 94	-4 41	0 00	-2 94	-4 41
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0 00	-26 40	0 00	-10 56	-15 84	0 00	-10 56	-15 84
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0 00	-7 35	0 00	-2 94	-4 41	0 00	-2 94	-4 41

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
20 May 04 20 May 04	Mark-to-Markets USD	0.00	-19.80	0.00	-7.92	-11.88	0.00	-7.92	-11.88	
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94	
26 Aug 04 26 Aug 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92	
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94	
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47	
16 Mar 04 16 Mar 04	Mark-to-Markets USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47	
11 Aug 04 11 Aug 04	Mark-to-Markets USD	0.00	-17.60	0.00	-7.04	-10.56	0.00	-7.04	-10.56	
24 Nov 04 24 Nov 04	Mark-to-Markets USD	0.00	-36.75	0.00	-14.70	-22.05	0.00	-14.70	-22.05	

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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	Short Term
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
05 Aug 04	05 Aug 04	Mark-to-Markets	USD	0 00	-8 60	0 00	-3 44	-5 16	0 00	-3 44 -5 16
20 Aug 04	20 Aug 04	Mark-to-Markets	USD	0 00	-28 60	0 00	-11 44	-17 16	0 00	-11 44 -17 16
23 Mar 04	23 Mar 04	Mark-to-Markets	USD	0 00	-4 90	0 00	-1 96	-2 94	0 00	-1 96 -2 94
30 Mar 04	30 Mar 04	Mark-to-Markets	USD	0 00	-4 90	0 00	-1 96	-2 94	0 00	-1 96 -2 94
06 Dec 04	06 Dec 04	Mark-to-Markets	USD	0 00	-12 25	0 00	-4 90	-7 35	0 00	-4 90 -7 35
11 May 04	11 May 04	Mark-to-Markets	USD	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04 -10 56
03 Nov 04	03 Nov 04	Mark-to-Markets	USD	0 00	-14 70	0 00	-5 88	-8 82	0 00	-5 88 -8 82
17 Nov 04	17 Nov 04	Mark-to-Markets	USD	0 00	-22 05	0 00	-8 82	-13 23	0 00	-8 82 -13 23

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
26 May 04 26 May 04	Mark-to-Markets USD	0.00	-8.30	0.00	-2.52	-3.78	0.00	-2.52	-3.78
29 Dec 04 29 Dec 04	Mark-to-Markets USD	0.00	-17.15	0.00	-6.86	-10.29	0.00	-6.86	-10.29
23 Feb 04 23 Feb 04	Mark-to-Markets USD	0.00	-26.40	0.00	-10.56	-15.84	0.00	-10.56	-15.84
14 May 04 14 May 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0.00	-13.60	0.00	-5.44	-8.16	0.00	-5.44	-8.16
08 Oct 04 08 Oct 04	Mark-to-Markets USD	0.00	-23.65	0.00	-9.46	-14.19	0.00	-9.46	-14.19
18 Mar 04 18 Mar 04	Mark-to-Markets USD	0.00	-17.60	0.00	-7.04	-10.56	0.00	-7.04	-10.56
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	13.23	0.00	-8.82	-13.23

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# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

<u>Trade Date</u>		<u>Security Description</u>		<u>Realized gain/loss</u>						
<u>Value Date</u>	<u>Acquisition Date</u>	<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Translation</u>	<u>Total</u>		
					<u>Short Term</u>	<u>Long Term</u>		<u>Short Term</u>	<u>Long Term</u>	
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
26 Jan 04	26 Jan 04	0 00	-30 60	0 00	-12 24	-18 36	0 00	-12 24	-18 36	
16 Aug 04	16 Aug 04	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04	-10 56	
20 Jul 04	20 Jul 04	0 00	-9 80	0 00	-3 92	-5 88	0 00	-3 92	-5 88	
28 Jun 04	28 Jun 04	0 00	-44 10	0 00	-17 64	-26 46	0 00	-17 64	-26 46	
17 Nov 04	17 Nov 04	0 00	-2 45	0 00	-0 98	-1 47	0 00	-0 98	-1 47	
30 Jan 04	30 Jan 04	0 00	-27 20	0 00	-10 88	-16 32	0 00	-10 88	-16 32	
25 Feb 04	25 Feb 04	0 00	-7 35	0 00	-2 94	-4 41	0 00	-2 94	-4 41	
12 May 04	12 May 04	0 00	-24 20	0 00	-9 68	-14 52	0 00	-9 68	-14 52	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Transtation	Total	
					Short Term	Long Term			Short Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47
17 Dec 04 17 Dec 04	Mark-to-Markets USD	0.00	-24.50	0.00	-9.80	-14.70	0.00	-9.80	-14.70
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0.00	-24.20	0.00	-9.68	-14.52	0.00	-9.68	-14.52
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0.00	-37.40	0.00	-14.96	-22.44	0.00	-14.96	-22.44
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0.00	-30.80	0.00	-12.32	-18.48	0.00	-12.32	-18.48
31 Aug 04 31 Aug 04	Mark-to-Markets USD	0.00	-7.35	0.00	-2.94	-4.41	0.00	-2.94	-4.41
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82	-13.23

# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
16 Mar 04 16 Mar 04	Mark-to-Markets USD	0 00	-4 90	0 00	-1 96	-2 94	0 00	-1 96	-2 94
01 Mar 04 01 Mar 04	Mark-to-Markets USD	0 00	-33 00	0 00	-13 20	-19 80	0 00	-13 20	-19 80
08 Dec 04 08 Dec 04	Mark-to-Markets USD	0 00	-9 80	0 00	-3 92	-5 88	0 00	-3 92	-5 88
28 Jun 04 28 Jun 04	Mark-to-Markets USD	0 00	-4 90	0 00	-1 96	-2 94	0 00	-1 96	-2 94
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0 00	-7 35	0 00	-2 94	-4 41	0 00	-2 94	-4 41
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	-13 60	0 00	-5 44	-8 16	0 00	-5 44	-8 16
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	-6 80	0 00	-2 72	-4 08	0 00	-2 72	-4 08
09 Feb 04 09 Feb 04	Mark-to-Markets USD	0 00	-37 40	0 00	-14 96	-22 44	0 00	-14 96	-22 44



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>Unitec States dollar</b>									
17 Jun 04 17 Jun 04	Mark-to-Markets USD	0.00	-6.80	0.00	-2.72	-4.08	0.00	-2.72	-4.08
26 Apr 04 26 Apr 04	Mark-to-Markets USD	0.00	-100.45	0.00	-40.18	-60.27	0.00	-40.18	-60.27
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0.00	-6.80	0.00	-2.72	-4.08	0.00	2.72	-4.08
11 May 04 11 May 04	Mark-to-Markets USD	0.00	-24.50	0.00	-9.80	-14.70	0.00	-9.80	-14.70
27 May 04 27 May 04	Mark-to-Markets USD	0.00	-6.30	0.00	-2.52	-3.78	0.00	-2.52	-3.78
28 May 04 28 May 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
24 Jun 04 24 Jun 04	Mark-to-Markets USD	0.00	-6.80	0.00	-2.72	-4.08	0.00	-2.72	-4.08
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0.00	-56.70	0.00	-22.68	-34.02	0.00	-22.68	-34.02

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
03 Feb 04 03 Feb 04	Mark-to-Markets USD	0 00	-6 80	0 00	-2 72	-4 08	0 00	-2 72	-4 08
01 Jul 04 01 Jul 04	Mark-to-Markets USD	0 00	-19 60	0 00	-7 84	-11 76	0 00	-7 84	-11 76
26 May 04 26 May 04	Mark-to-Markets USD	0 00	-6 30	0 00	-2 52	-3 78	0 00	-2 52	-3 78
13 Aug 04 13 Aug 04	Mark-to-Markets USD	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04	-10 56
29 Nov 04 29 Nov 04	Mark-to-Markets USD	0 00	-2 45	0 00	-0 98	-1 47	0 00	-0 98	-1 47
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0 00	-22 05	0 00	-8 82	-13 23	0 00	-8 82	-13 23
20 May 04 20 May 04	Mark-to-Markets USD	0 00	-17 60	0 00	-7 04	-10 56	0 00	-7 04	-10 56
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	-4 40	0 00	-1 76	-2 64	0 00	-1 76	-2 64

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
16 Mar 04 16 Mar 04	Mark-to-Markets USD	0.00	-9.80	0.00	-3.92	-5.88	0.00	-3.92	-5.88
24 Mar 04 24 Mar 04	Mark-to-Markets USD	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94
10 May 04 10 May 04	Mark-to-Markets USD	0.00	-51.45	0.00	-20.58	-30.87	0.00	-20.58	-30.87
23 Aug 04 23 Aug 04	Mark-to-Markets USD	0.00	-17.60	0.00	-7.04	-10.56	0.00	-7.04	-10.56
18 Nov 04 18 Nov 04	Mark-to-Markets USD	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0.00	-4.90	0.00	-1.96	-2.94	0.00	-1.96	-2.94
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0.00	-39.60	0.00	-15.84	-23.76	0.00	-15.84	-23.76
30 Dec 04 30 Dec 04	Mark-to-Markets USD	0.00	-9.80	0.00	-3.92	-5.88	0.00	-3.92	-5.88

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>											
<b>Futures</b>											
<b>Futures</b>											
<b>United States dollar</b>											
07 Dec 04	07 Dec 04	Mark-to-Markets	USD	0 00	-22 05	0 00	-8 82	-13 23	0 00	-8 82	-13 23
07 Dec 04	07 Dec 04	Mark-to-Markets	USD	0 00	-22 05	0 00	-8 82	-13 23	0 00	-8 82	-13 23
19 Jul 04	19 Jul 04	Mark-to-Markets	USD	0 00	-9 80	0 00	-3 92	-5 88	0 00	-3 92	-5 88
02 Dec 04	02 Dec 04	Mark-to-Markets	USD	0 00	-19 60	0 00	-7 84	-11 76	0 00	-7 84	-11 76
04 Feb 04	04 Feb 04	Mark-to-Markets	USD	0 00	-95 20	0 00	-38 08	-57 12	0 00	-38 08	-57 12
23 Feb 04	23 Feb 04	Mark-to-Markets	USD	0 00	-11 00	0 00	-4 40	-6 60	0 00	-4 40	-6 60
02 Nov 04	02 Nov 04	Mark-to-Markets	USD	0 00	-6 45	0 00	-2 58	-3 87	0 00	-2 58	-3 87
26 Aug 04	26 Aug 04	Mark-to-Markets	USD	0 00	-15 05	0 00	-6 02	-9 03	0 00	-6 02	-9 03

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0.00	-13.60	0.00	-5.44	-8.16	0.00	-5.44	-8.16
18 May 04 18 May 04	Mark-to-Markets USD	0.00	-4.30	0.00	-1.72	-2.58	0.00	-1.72	-2.58
09 Aug 04 09 Aug 04	Mark-to-Markets USD	0.00	-33.00	0.00	-13.20	-19.80	0.00	-13.20	-19.80
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82	-13.23
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0.00	-34.30	0.00	-13.72	-20.58	0.00	-13.72	-20.58
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0.00	-19.35	0.00	-7.74	-11.61	0.00	-7.74	-11.61
24 Aug 04 24 Aug 04	Mark-to-Markets USD	0.00	-15.40	0.00	-6.16	-9.24	0.00	-6.16	-9.24
16 Jun 04 16 Jun 04	Mark-to-Markets USD	0.00	-6.80	0.00	-2.72	-4.08	0.00	-2.72	-4.08

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	-19 60	0 00	-7 84	-11 76	0 00	-7 84	-11 76
23 Jun 04 23 Jun 04	Mark-to-Markets USD	0 00	-14 70	0 00	-5 88	-8 82	0 00	-5 88	-8 82
17 Nov 04 17 Nov 04	Mark-to-Markets USD	0 00	-2 45	0 00	-0 98	-1 47	0 00	-0 98	-1 47
27 May 04 27 May 04	Mark-to-Markets USD	0 00	-4 40	0 00	-1 76	-2 64	0 00	-1 76	-2 64
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0 00	-6 80	0 00	-2 72	-4 08	0 00	-2 72	-4 08
28 May 04 28 May 04	Mark-to-Markets USD	0 00	-13 20	0 00	-5 28	-7 92	0 00	-5 28	-7 92
06 Feb 04 06 Feb 04	Mark-to-Markets USD	0 00	-63 00	0 00	-25 20	-37 80	0 00	-25 20	-37 80
27 May 04 27 May 04	Mark-to-Markets USD	0 00	-6 30	0 00	-2 52	-3 78	0 00	-2 52	-3 78

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
27 May 04 27 May 04	Mark-to-Markets USD	0.00	-17.20	0.00	-6.88	-10.32	0.00	-6.88	-10.32
15 Nov 04 15 Nov 04	Mark-to-Markets USD	0.00	-24.50	0.00	-9.80	-14.70	0.00	-9.80	-14.70
03 Nov 04 03 Nov 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82	-13.23
27 Feb 04 27 Feb 04	Mark-to-Markets USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28	-7.92
20 Aug 04 20 Aug 04	Mark-to-Markets USD	0.00	-30.80	0.00	-12.32	-18.48	0.00	-12.32	-18.48
20 Feb 04 20 Feb 04	Mark-to-Markets USD	0.00	-24.20	0.00	-9.68	-14.52	0.00	-9.68	-14.52
24 Feb 04 24 Feb 04	Mark-to-Markets USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82	-13.23
06 Dec 04 06 Dec 04	Mark-to-Markets USD	0.00	-12.25	0.00	-4.90	-7.35	0.00	-4.90	-7.35

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
26 Mar 04 26 Mar 04	Mark-to-Markets USD	0 00	-4 90	0 00	-1 96	-2 94	0 00	-1 96	-2 94	
21 May 04 21 May 04	Mark-to-Markets USD	0 00	-9 80	0 00	-3 92	-5 88	0 00	-3 92	-5 88	
10 Nov 04 10 Nov 04	Mark-to-Markets USD	0 00	-22 05	0 00	-8 82	-13 23	0 00	-8 82	-13 23	
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	-13 60	0 00	-5 44	-8 16	0 00	-5 44	-8 16	
06 Aug 04 06 Aug 04	Mark-to-Markets USD	0 00	-27 95	0 00	-11 18	-16 77	0 00	-11 18	-16 77	
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0 00	-13 60	0 00	-5 44	-8 16	0 00	-5 44	-8 16	
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0 00	-4 90	0 00	-1 96	-2 94	0 00	-1 96	-2 94	
10 Mar 04 10 Mar 04	Mark-to-Markets USD	0 00	-12 25	0 00	-4 90	-7 35	0 00	-4 90	-7 35	



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Value Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Future Commissions</i>										
<b>Futures</b>										
<b>Futures</b>										
<b>United States dollar</b>										
23 Jun 04	23 Jun 04	Mark-to-Markets	USD	0.00	-22.05	0.00	-8.82	-13.23	0.00	-8.82 -13.23
17 Nov 04	17 Nov 04	Mark-to-Markets	USD	0.00	-12.25	0.00	-4.90	-7.35	0.00	-4.90 -7.35
26 May 04	26 May 04	Mark-to-Markets	USD	0.00	-6.30	0.00	-2.52	-3.78	0.00	-2.52 -3.78
09 Feb 04	09 Feb 04	Mark-to-Markets	USD	0.00	-35.20	0.00	-14.08	-21.12	0.00	-14.08 -21.12
26 Apr 04	26 Apr 04	Mark-to-Markets	USD	0.00	-36.75	0.00	-14.70	-22.05	0.00	-14.70 -22.05
06 Feb 04	06 Feb 04	Mark-to-Markets	USD	0.00	-18.90	0.00	-7.56	-11.34	0.00	-7.56 -11.34
24 May 04	24 May 04	Mark-to-Markets	USD	0.00	-17.15	0.00	-6.86	-10.29	0.00	-6.86 -10.29
26 Feb 04	26 Feb 04	Mark-to-Markets	USD	0.00	-13.20	0.00	-5.28	-7.92	0.00	-5.28 -7.92

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
05 Feb 04 05 Feb 04	Mark-to-Markets USD	0 00	-53 55	0 00	-21 42	-32 13	0 00	-21 42	-32 13
27 Aug 04 27 Aug 04	Mark-to-Markets USD	0 00	-33 00	0 00	-13 20	-19 80	0 00	-13 20	-19 80
19 May 04 19 May 04	Mark-to-Markets USD	0 00	-11 00	0 00	-4 40	-6 60	0 00	-4 40	-6 60
30 Aug 04 30 Aug 04	Mark-to-Markets USD	0 00	-33 00	0 00	-13 20	-19 80	0 00	-13 20	-19 80
02 Jul 04 02 Jul 04	Mark-to-Markets USD	0 00	-26 95	0 00	-10 78	-16 17	0 00	-10 78	-16 17
03 Aug 04 03 Aug 04	Mark-to-Markets USD	0 00	-17 15	0 00	-6 86	-10 29	0 00	-6 86	-10 29
23 Nov 04 23 Nov 04	Mark-to-Markets USD	0 00	-19 60	0 00	-7 84	-11 76	0 00	-7 84	-11 76
28 Oct 04 28 Oct 04	Mark-to-Markets USD	0 00	-19 60	0 00	-7 84	-11 76	0 00	-7 84	-11 76

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Futures</b>									
<b>Futures</b>									
<b>United States dollar</b>									
04 Nov 04 04 Nov 04	Mark-to-Markets USD	0.00	-12.25	0.00	-4.90	-7.35	0.00	-4.90	-7.35
26 Nov 04 26 Nov 04	Mark-to-Markets USD	0.00	-53.90	0.00	-21.56	-32.34	0.00	-21.56	-32.34
27 Aug 04 27 Aug 04	Mark-to-Markets USD	0.00	-33.00	0.00	-13.20	-19.80	0.00	-13.20	-19.80
29 Jun 04 29 Jun 04	Mark-to-Markets USD	0.00	-13.60	0.00	-5.44	-8.16	0.00	-5.44	-8.16
08 Sep 04 08 Sep 04	Mark-to-Markets USD	0.00	-12.25	0.00	-4.90	-7.35	0.00	-4.90	-7.35
25 Feb 04 25 Feb 04	Mark-to-Markets USD	0.00	-19.60	0.00	-7.84	-11.76	0.00	-7.84	-11.76
15 Jun 04 15 Jun 04	Mark-to-Markets USD	0.00	-2.45	0.00	-0.98	-1.47	0.00	-0.98	-1.47
<b>Total United States dollar</b>			<b>-3,979.53</b>	<b>0.00</b>	<b>-1,591.81</b>	<b>-2,387.72</b>	<b>0.00</b>	<b>-1,591.81</b>	<b>-2,387.72</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total			
					Market Short Term	Market Long Term	Translation	Short Term	Long Term		
<i>Future Commissions</i>											
Total S/T translation gain/loss for futures							0.00				
Total L/T translation gain/loss for futures							0.00				
Total realized gains for futures							162.32	243.48	0.00	162.32	243.48
Total realized losses for futures							-1,804.78	-2,707.12	0.00	-1,804.78	-2,707.12
<b>Total Futures</b>							<b>-1,642.46</b>	<b>-2,463.64</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>
<b>Total Future Commissions</b>							<b>-1,642.46</b>	<b>-2,463.64</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>

## Principal Paydowns

### Fixed income

#### Commercial mortgage-backed

##### United States

15 Nov 04	CMO GMAC COML MTG SECS INC	-3,118 01	3,118 01	-3,488 52	-370 51	0 00	0 00	-370 51	0 00
15 Nov 04	MTG PASSTHRU CTF SER 99-C3 CL A2 7 179 08-15-2036 REG CUSIP 361849GY2								
25 Aug 04		-3,118 01	3,118 01	-3,488 52	-370 51	0 00	0 00	-370 51	0 00
15 Dec 04	CMO GMAC COML MTG SECS INC	-635 46	635 46	-710 97	-75 51	0 00	0 00	-75 51	0 00
15 Dec 04	MTG PASSTHRU CTF SER 99-C3 CL A2 7 179 08-15-2036 REG CUSIP 361849GY2								
25 Aug 04		-635 46	635 46	-710 97	-75 51	0 00	0 00	-75 51	0 00
15 Oct 04	CMO GMAC COML MTG SECS INC	-631 40	631 40	-706 43	-75 03	0 00	0 00	-75 03	0 00
15 Oct 04	MTG PASSTHRU CTF SER 99-C3 CL A2 7 179 08-15-2036 REG CUSIP 361849GY2								
25 Aug 04		-631 40	631 40	-706 43	-75 03	0 00	0 00	-75 03	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Commercial mortgage-backed</b>										
<b>United States</b>										
15 Sep 04	CMO GMAC COML MTG SECS INC	-524.69	524.69	-587.04	-62.35	0.00	0.00	-62.35	0.00	
15 Sep 04	MTG PASSTHRU CTF SER 99-C3 CL A2 7 179 08-15-2036 REG CUSIP 361849GY2									
	25 Aug 04	-524.69	524.69	-587.04	-62.35	0.00	0.00	-62.35	0.00	
15 Sep 04	CMO J P MORGAN CHASE COML	-1,103.73	1,103.73	-1,103.72	0.01	0.00	0.00	0.01	0.00	
15 Sep 04	MTG SECS CORP 2004-LN2 CL A-1 4 245 07-15-2041 REG CUSIP 46625YCU5									
	12 Aug 04	-1,103.73	1,103.73	-1,103.72	0.01	0.00	0.00	0.01	0.00	
01 Nov 04	CMO J P MORGAN CHASE COML	-1,121.22	1,121.22	-1,121.21	0.01	0.00	0.00	0.01	0.00	
16 Nov 04	MTG SECS CORP 2004-LN2 CL A-1 4 245 07-15-2041 REG CUSIP 46625YCU5									
	12 Aug 04	-1,121.22	1,121.22	-1,121.21	0.01	0.00	0.00	0.01	0.00	
15 Oct 04	CMO J P MORGAN CHASE COML	-1,262.93	1,262.93	-1,262.92	0.01	0.00	0.00	0.01	0.00	
15 Oct 04	MTG SECS CORP 2004-LN2 CL A-1 4 245 07-15-2041 REG CUSIP 46625YCU5									
	12 Aug 04	-1,262.93	1,262.93	-1,262.92	0.01	0.00	0.00	0.01	0.00	
<b>Total United States</b>			<b>8,397.44</b>	<b>-8,980.81</b>	<b>-583.37</b>	<b>0.00</b>	<b>0.00</b>	<b>-583.37</b>	<b>0.00</b>	

### Government mortgage backed securities

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04 15 Jul 04	FHLMC GOLD M80813 4 04-01-2010 CUSIP 31282R3W2	-5,020 05	5,020 05	-4,924 36	95 69	0 00	0 00	95 69	0 00
	16 Jun 04	-5,020 05	5,020 05	-4,924 36	95 69	0 00	0 00	95 69	0 00
02 Dec 04 15 Dec 04	FHLMC GOLD M80813 4 04-01-2010 CUSIP 31282R3W2	-3,877 12	3,877 12	-3,803 21	73 91	0 00	0 00	73 91	0 00
	16 Jun 04	-3,877 12	3,877 12	-3,803 21	73 91	0 00	0 00	73 91	0 00
02 Nov 04 15 Nov 04	FHLMC GOLD M80813 4 04-01-2010 CUSIP 31282R3W2	-3,505 55	3,505 55	-3,438 73	66 82	0 00	0 00	66 82	0 00
	16 Jun 04	-3,505 55	3,505 55	-3,438 73	66 82	0 00	0 00	66 82	0 00
03 Aug 04 16 Aug 04	FHLMC GOLD M80813 4 04-01-2010 CUSIP 31282R3W2	-4,086 07	4,086 07	-4,008 18	77 89	0 00	0 00	77 89	0 00
	16 Jun 04	-4,086 07	4,086 07	-4,008 18	77 89	0 00	0 00	77 89	0 00
02 Sep 04 15 Sep 04	FHLMC GOLD M80813 4 04-01-2010 CUSIP 31282R3W2	-3,458 16	3,458 16	-3,392 24	65 92	0 00	0 00	65 92	0 00
	16 Jun 04	-3,458 16	3,458 16	-3,392 24	65 92	0 00	0 00	65 92	0 00
04 Oct 04 15 Oct 04	FHLMC GOLD M80813 4 04-01-2010 CUSIP 31282R3W2	-3,883 24	3,883 24	-3,809 22	74 02	0 00	0 00	74 02	0 00
	16 Jun 04	-3,883 24	3,883 24	-3,809 22	74 02	0 00	0 00	74 02	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jun 04	FHLMC MULTICLASS SER 2122 CL VB	-64,240.96	64,240.96	-64,963.67	-722.71	0.00	0.00	-722.71	0.00
15 Jun 04	6 05-15-2015/03-15-2005 CUSIP 3133TJDA8								
	12 Apr 04	-64,240.96	64,240.96	-64,963.67	-722.71	0.00	0.00	-722.71	0.00
04 May 04	FHLMC MULTICLASS SER 2122 CL VB	-77,212.68	77,212.68	-78,081.32	-868.64	0.00	0.00	-868.64	0.00
17 May 04	6 05-15-2015/03-15-2005 CUSIP 3133TJDA8								
	12 Apr 04	-77,212.68	77,212.68	-78,081.32	-868.64	0.00	0.00	-868.64	0.00
02 Sep 04	FHLMC MULTICLASS SER 2496 CL XY	-27,858.09	27,858.09	-27,988.68	-130.59	0.00	0.00	-130.59	0.00
15 Sep 04	5 09-15-2026 CUSIP 31392VN73								
	07 Apr 04	-27,858.09	27,858.09	-27,988.68	-130.59	0.00	0.00	-130.59	0.00
02 Jun 04	FHLMC MULTICLASS SER 2496 CL XY	-144,656.67	144,656.67	-145,334.75	-678.08	0.00	0.00	-678.08	0.00
15 Jun 04	5 09-15-2026 CUSIP 31392VN73								
	07 Apr 04	-144,656.67	144,656.67	-145,334.75	-678.08	0.00	0.00	-678.08	0.00
02 Jul 04	FHLMC MULTICLASS SER 2496 CL XY	-81,799.20	81,799.20	-82,182.63	-383.43	0.00	0.00	-383.43	0.00
15 Jul 04	5 09-15-2026 CUSIP 31392VN73								
	07 Apr 04	-81,799.20	81,799.20	-82,182.63	-383.43	0.00	0.00	-383.43	0.00
04 May 04	FHLMC MULTICLASS SER 2496 CL XY	-240,131.19	240,131.19	-241,256.81	-1,125.62	0.00	0.00	-1,125.62	0.00
17 May 04	5 09-15-2026 CUSIP 31392VN73								
	07 Apr 04	-240,131.19	240,131.19	-241,256.81	-1,125.62	0.00	0.00	-1,125.62	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 Aug 04	FHLMC MULTICLASS SER 2496 CL XY	-46,904 22	46,904 22	-47,124 08	-219 86	0 00	0 00	-219 86	0 00
16 Aug 04	5 09-15-2026 CUSIP 31392VN73								
	07 Apr 04	-46,904 22	46,904 22	-47,124 08	-219 86	0 00	0 00	-219 86	0 00
02 Sep 04	FHLMC POOL #G01553 6 5%	-3,902 06	3,902 06	-4,071 56	-169 50	0 00	0 00	-169 50	0 00
15 Sep 04	04-01-2033 BEO SEDOL B02RD65								
	19 Jul 04	-3,902 06	3,902 06	-4,071 56	-169 50	0 00	0 00	-169 50	0 00
04 Oct 04	FHLMC POOL #G01553 6 5%	-3,837 05	3,837 05	-4,003 72	-166 67	0 00	0 00	-166 67	0 00
15 Oct 04	04-01-2033 BEO SEDOL B02RD65								
	19 Jul 04	-3,837 05	3,837 05	-4,003 72	-166 67	0 00	0 00	-166 67	0 00
02 Dec 04	FHLMC POOL #G01553 6 5%	-3,861 12	3,861 12	-4,028 84	-167 72	0 00	0 00	-167 72	0 00
15 Dec 04	04-01-2033 BEO SEDOL B02RD65								
	19 Jul 04	-3,861 12	3,861 12	-4,028 84	-167 72	0 00	0 00	-167 72	0 00
02 Nov 04	FHLMC POOL #G01553 6 5%	-3,205 54	3,205 54	-3,344 78	-139 24	0 00	0 00	-139 24	0 00
15 Nov 04	04-01-2033 BEO SEDOL B02RD65								
	19 Jul 04	-3,205 54	3,205 54	-3,344 78	-139 24	0 00	0 00	-139 24	0 00
02 Dec 04	FNMA POOL #254516 6 5% DUE	-2,100 94	2,100 94	-2,202 44	-101 50	0 00	0 00	-101 50	0 00
27 Dec 04	11-01-2032 REG SEDOL B03BN55								
	14 Sep 04	-2,100 94	2,100 94	-2,202 44	-101 50	0 00	0 00	-101 50	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04	FNMA POOL #254516 6 5% DUE	-3,374.03	3,374.03	-3,537.04	-163.01	0.00	0.00	-163.01	0.00
26 Nov 04	11-01-2032 REG SEDOL B03BN55								
	14 Sep 04	-3,374.03	3,374.03	-3,537.04	-163.01	0.00	0.00	-163.01	0.00
02 Nov 04	FNMA POOL #254997 6% 11-01-2018	-3,639.40	3,639.40	-3,759.67	-120.27	0.00	0.00	-120.27	0.00
26 Nov 04	BEO CUSIP 31371LGE3								
	10 Jun 04	-3,639.40	3,639.40	-3,759.67	-120.27	0.00	0.00	-120.27	0.00
02 Sep 04	FNMA POOL #254997 6% 11-01-2018	-3,566.21	3,566.21	-3,684.06	-117.85	0.00	0.00	-117.85	0.00
27 Sep 04	BEO CUSIP 31371LGE3								
	10 Jun 04	-3,566.21	3,566.21	-3,684.06	-117.85	0.00	0.00	-117.85	0.00
02 Dec 04	FNMA POOL #254997 6% 11-01-2018	-968.93	968.93	-1,000.95	-32.02	0.00	0.00	-32.02	0.00
27 Dec 04	BEO CUSIP 31371LGE3								
	10 Jun 04	-968.93	968.93	-1,000.95	-32.02	0.00	0.00	-32.02	0.00
04 Oct 04	FNMA POOL #254997 6% 11-01-2018	-2,603.01	2,603.01	-2,689.03	-86.02	0.00	0.00	-86.02	0.00
25 Oct 04	BEO CUSIP 31371LGE3								
	10 Jun 04	-2,603.01	2,603.01	-2,689.03	-86.02	0.00	0.00	-86.02	0.00
01 Aug 04	FNMA POOL #254997 6% 11-01-2018	-2,608.42	2,608.42	-2,694.62	-86.20	0.00	0.00	-86.20	0.00
25 Aug 04	BEO CUSIP 31371LGE3								
	10 Jun 04	-2,608.42	2,608.42	-2,694.62	-86.20	0.00	0.00	-86.20	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Nov 04 26 Nov 04	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-345 99	345 99	-356 86	-10 87	0 00	0 00	-10 87	0 00	
	14 Apr 04	-345 99	345 99	-356 86	-10 87	0 00	0 00	-10 87	0 00	
02 Sep 04 27 Sep 04	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-166 03	166 03	-171 24	-5 21	0 00	0 00	-5 21	0 00	
	14 Apr 04	-166 03	166 03	-171 24	-5 21	0 00	0 00	-5 21	0 00	
03 Aug 04 25 Aug 04	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-426 89	426 89	-440 30	-13 41	0 00	0 00	-13 41	0 00	
	14 Apr 04	-426 89	426 89	-440 30	-13 41	0 00	0 00	-13 41	0 00	
02 Jul 04 26 Jul 04	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-610 45	610 45	-629 62	-19 17	0 00	0 00	-19 17	0 00	
	14 Apr 04	-610 45	610 45	-629 62	-19 17	0 00	0 00	-19 17	0 00	
02 Dec 04 27 Dec 04	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-801 30	801 30	-826 47	-25 17	0 00	0 00	-25 17	0 00	
	14 Apr 04	-801 30	801 30	-826 47	-25 17	0 00	0 00	-25 17	0 00	
02 Jun 04 25 Jun 04	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-174 81	174 81	-180 30	-5 49	0 00	0 00	-5 49	0 00	
	14 Apr 04	-174 81	174 81	-180 30	-5 49	0 00	0 00	-5 49	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
04 Oct 04	FNMA POOL #255294 5 5% 06-01-2019	-1,113.46	1,113.46	-1,148.43	-34.97	0.00	0.00	-34.97	0.00	
25 Oct 04	BEO CUSIP 31371LRP6									
	14 Apr 04	-1,113.46	1,113.46	-1,148.43	-34.97	0.00	0.00	-34.97	0.00	
02 Nov 04	FNMA POOL #357414 4% 07-01-2018	-4,274.07	4,274.07	-4,081.07	193.00	0.00	0.00	193.00	0.00	
26 Nov 04	BEO SEDOL B01T878									
	01 Jul 04	-4,274.07	4,274.07	-4,081.07	193.00	0.00	0.00	193.00	0.00	
02 Sep 04	FNMA POOL #357414 4% 07-01-2018	-6,020.09	6,020.09	-5,748.25	271.84	0.00	0.00	271.84	0.00	
27 Sep 04	BEO SEDOL B01T878									
	01 Jul 04	-6,020.09	6,020.09	-5,748.25	271.84	0.00	0.00	271.84	0.00	
03 Aug 04	FNMA POOL #357414 4% 07-01-2018	-4,261.92	4,261.92	-4,069.47	192.45	0.00	0.00	192.45	0.00	
25 Aug 04	BEO SEDOL B01T878									
	01 Jul 04	-4,261.92	4,261.92	-4,069.47	192.45	0.00	0.00	192.45	0.00	
02 Dec 04	FNMA POOL #357414 4% 07-01-2018	-4,404.77	4,404.77	-4,205.87	198.90	0.00	0.00	198.90	0.00	
27 Dec 04	BEO SEDOL B01T878									
	01 Jul 04	-4,404.77	4,404.77	-4,205.87	198.90	0.00	0.00	198.90	0.00	
04 Oct 04	FNMA POOL #357414 4% 07-01-2018	-3,528.97	3,528.97	-3,369.61	159.36	0.00	0.00	159.36	0.00	
25 Oct 04	BEO SEDOL B01T878									
	01 Jul 04	-3,528.97	3,528.97	-3,369.61	159.36	0.00	0.00	159.36	0.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 Feb 04	FNMA POOL #555987 7% 10-01-2033	-55,195 78	55,195 78	-58,473 03	-3,277 25	0 00	0 00	-3,277 25	0 00
25 Feb 04	BEO CUSIP 31385XUL9								
	12 Dec 03	-55,195 78	55,195 78	-58,473 03	-3,277 25	0 00	0 00	-3,277 25	0 00
02 Nov 04	FNMA POOL #555987 7% 10-01-2033	-18,605 78	18,605 78	-19,710 50	-1,104 72	0 00	0 00	-1,104 72	0 00
26 Nov 04	BEO CUSIP 31385XUL9								
	12 Dec 03	-18,605 78	18,605 78	-19,710 50	-1,104 72	0 00	0 00	-1,104 72	0 00
02 Sep 04	FNMA POOL #555987 7% 10-01-2033	-29,860 64	29,860 64	-31,633 62	-1,772 98	0 00	0 00	-1,772 98	0 00
27 Sep 04	BEO CUSIP 31385XUL9								
	12 Dec 03	-29,860 64	29,860 64	-31,633 62	-1,772 98	0 00	0 00	-1,772 98	0 00
02 Jul 04	FNMA POOL #555987 7% 10-01-2033	-50,278 95	50,278 95	-53,264 26	-2,985 31	0 00	0 00	-2,985 31	0 00
26 Jul 04	BEO CUSIP 31385XUL9								
	12 Dec 03	-50,278 95	50,278 95	-53,264 26	-2,985 31	0 00	0 00	-2,985 31	0 00
02 Mar 04	FNMA POOL #555987 7% 10-01-2033	-59,360 00	59,360 00	-62,884 50	-3,524 50	0 00	0 00	-3,524 50	0 00
25 Mar 04	BEO CUSIP 31385XUL9								
	12 Dec 03	-59,360 00	59,360 00	-62,884 50	-3,524 50	0 00	0 00	-3,524 50	0 00
03 Aug 04	FNMA POOL #555987 7% 10-01-2033	-29,737 91	29,737 91	-31,503 60	-1,765 69	0 00	0 00	-1,765 69	0 00
25 Aug 04	BEO CUSIP 31385XUL9								
	12 Dec 03	-29,737 91	29,737 91	-31,503 60	-1,765 69	0 00	0 00	-1,765 69	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Dec 04 27 Dec 04	FNMA POOL #555987 7% 10-01-2033 BEO CUSIP 31385XUL9	-25,773.43	25,773.43	-27,303.73	-1,530.30	0.00	0.00	-1,530.30	0.00
	12 Dec 03	-25,773.43	25,773.43	-27,303.73	-1,530.30	0.00	0.00	-1,530.30	0.00
04 Mar 04 25 Mar 04	FNMA POOL #555987 7% 10-01-2033 BEO CUSIP 31385XUL9	-51,220.49	51,220.49	-54,261.71	-3,041.22	0.00	0.00	-3,041.22	0.00
	12 Dec 03	-51,220.49	51,220.49	-54,261.71	-3,041.22	0.00	0.00	-3,041.22	0.00
02 Jun 04 25 Jun 04	FNMA POOL #555987 7% 10-01-2033 BEO CUSIP 31385XUL9	-47,772.35	47,772.35	-50,608.83	-2,836.48	0.00	0.00	-2,836.48	0.00
	12 Dec 03	-47,772.35	47,772.35	-50,608.83	-2,836.48	0.00	0.00	-2,836.48	0.00
04 Oct 04 25 Oct 04	FNMA POOL #555987 7% 10-01-2033 BEO CUSIP 31385XUL9	-47,006.98	47,006.98	-49,798.02	-2,791.04	0.00	0.00	-2,791.04	0.00
	12 Dec 03	-47,006.98	47,006.98	-49,798.02	-2,791.04	0.00	0.00	-2,791.04	0.00
02 Apr 04 26 Apr 04	FNMA POOL #555987 7% 10-01-2033 BEO CUSIP 31385XUL9	-63,298.12	63,298.12	-67,056.45	-3,758.33	0.00	0.00	-3,758.33	0.00
	12 Dec 03	-63,298.12	63,298.12	-67,056.45	-3,758.33	0.00	0.00	-3,758.33	0.00
04 Oct 04 25 Oct 04	FNMA POOL #576411 6% DUE 03-01-2016 REG CUSIP 31386XKY1	-30,832.24	30,832.24	-31,851.15	-1,018.91	0.00	0.00	-1,018.91	0.00
	10 Jun 04	-30,832.24	30,832.24	-31,851.15	-1,018.91	0.00	0.00	-1,018.91	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04 26 Nov 04	FNMA POOL #576411 6% DUE 03-01-2016 REG CUSIP 31386XKY1	-27,026 15	27,026 15	-27,919 28	-893 13	0 00	0 00	-893 13	0 00
	10 Jun 04	-27,026 15	27,026 15	-27,919 28	-893 13	0 00	0 00	-893 13	0 00
02 Sep 04 27 Sep 04	FNMA POOL #576411 6% DUE 03-01-2016 REG CUSIP 31386XKY1	-32,127 30	32,127 30	-33,189 01	-1,061 71	0 00	0 00	-1,061 71	0 00
	10 Jun 04	-32,127 30	32,127 30	-33,189 01	-1,061 71	0 00	0 00	-1,061 71	0 00
03 Aug 04 25 Aug 04	FNMA POOL #576411 6% DUE 03-01-2016 REG CUSIP 31386XKY1	-18,007 25	18,007 25	-18,602 33	-595 08	0 00	0 00	-595 08	0 00
	10 Jun 04	-18,007 25	18,007 25	-18,602 33	-595 08	0 00	0 00	-595 08	0 00
02 Dec 04 27 Dec 04	FNMA POOL #576411 6% DUE 03-01-2016 REG CUSIP 31386XKY1	-27,377 20	27,377 20	-28,281 93	-904 73	0 00	0 00	-904 73	0 00
	10 Jun 04	-27,377 20	27,377 20	-28,281 93	-904 73	0 00	0 00	-904 73	0 00
04 Oct 04 25 Oct 04	FNMA POOL #584829 6% DUE 05-01-2016 REG CUSIP 31387HWW7	-886 26	886 26	-915 55	-29 29	0 00	0 00	-29 29	0 00
	10 Jun 04	-886 26	886 26	-915 55	-29 29	0 00	0 00	-29 29	0 00
02 Nov 04 26 Nov 04	FNMA POOL #584829 6% DUE 05-01-2016 REG CUSIP 31387HWW7	-585 84	585 84	-605 20	-19 36	0 00	0 00	-19 36	0 00
	10 Jun 04	-585 84	585 84	-605 20	-19 36	0 00	0 00	-19 36	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Sep 04	FNMA POOL #584829 6% DUE	-377.16	377.16	-389.62	-12.46	0.00	0.00	-12.46	0.00	
27 Sep 04	05-01-2016 REG CUSIP 31387HWW7									
	10 Jun 04	-377.16	377.16	-389.62	-12.46	0.00	0.00	-12.46	0.00	
03 Aug 04	FNMA POOL #584829 6% DUE	-287.96	287.96	-297.48	-9.52	0.00	0.00	-9.52	0.00	
25 Aug 04	05-01-2016 REG CUSIP 31387HWW7									
	10 Jun 04	-287.96	287.96	-297.48	-9.52	0.00	0.00	-9.52	0.00	
02 Dec 04	FNMA POOL #584829 6% DUE	-637.30	637.30	-658.36	-21.06	0.00	0.00	-21.06	0.00	
27 Dec 04	05-01-2016 REG CUSIP 31387HWW7									
	10 Jun 04	-637.30	637.30	-658.36	-21.06	0.00	0.00	-21.06	0.00	
02 Nov 04	FNMA POOL #656033 6 5% DUE	-9,512.37	9,512.37	-9,985.02	-472.65	0.00	0.00	-472.65	0.00	
26 Nov 04	09-01-2032 REG CUSIP 31390TY60									
	28 Sep 04	-9,512.37	9,512.37	-9,985.02	-472.65	0.00	0.00	-472.65	0.00	
02 Dec 04	FNMA POOL #656490 6% DUE	-8,762.23	8,762.23	-9,051.79	-289.56	0.00	0.00	-289.56	0.00	
27 Dec 04	09-01-2017 REG CUSIP 31390UKB1									
	10 Jun 04	-8,762.23	8,762.23	-9,051.79	-289.56	0.00	0.00	-289.56	0.00	
04 Oct 04	FNMA POOL #656490 6% DUE	-3,850.32	3,850.32	-3,977.56	-127.24	0.00	0.00	-127.24	0.00	
25 Oct 04	09-01-2017 REG CUSIP 31390UKB1									
	10 Jun 04	-3,850.32	3,850.32	-3,977.56	-127.24	0.00	0.00	-127.24	0.00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Sep 04	FNMA POOL #656490 6% DUE	-1,299 22	1,299 22	-1,342 16	-42 94	0 00	0 00	-42 94	0 00
27 Sep 04	09-01-2017 REG CUSIP 31390UKB1								
	10 Jun 04	-1,299 22	1,299 22	-1,342 16	-42 94	0 00	0 00	-42 94	0 00
02 Nov 04	FNMA POOL #656490 6% DUE	-10,236 71	10,236 71	-10,575 00	-338 29	0 00	0 00	-338 29	0 00
26 Nov 04	09-01-2017 REG CUSIP 31390UKB1								
	10 Jun 04	-10,236 71	10,236 71	-10,575 00	-338 29	0 00	0 00	-338 29	0 00
03 Aug 04	FNMA POOL #656490 6% DUE	-15,403 87	15,403 87	-15,912 92	-509 05	0 00	0 00	-509 05	0 00
25 Aug 04	09-01-2017 REG CUSIP 31390UKB1								
	10 Jun 04	-15,403 87	15,403 87	-15,912 92	-509 05	0 00	0 00	-509 05	0 00
02 Dec 04	FNMA POOL #656718 6 5% 08-01-2032	-8,989 61	8,989 61	-9,415 21	-425 60	0 00	0 00	-425 60	0 00
27 Dec 04	BEO CUSIP 31390USF4								
	31 Aug 04	-8,989 61	8,989 61	-9,415 21	-425 60	0 00	0 00	-425 60	0 00
02 Nov 04	FNMA POOL #656718 6 5% 08-01-2032	-482 63	482 63	-505 48	-22 85	0 00	0 00	-22 85	0 00
26 Nov 04	BEO CUSIP 31390USF4								
	31 Aug 04	-482 63	482 63	-505 48	-22 85	0 00	0 00	-22 85	0 00
02 Nov 04	FNMA POOL #661189 6 5% 07-01-2032	-5,501 57	5,501 57	-5,767 37	-265 80	0 00	0 00	-265 80	0 00
26 Nov 04	BEO CUSIP 31391ARJ0								
	14 Sep 04	-5,501 57	5,501 57	-5,767 37	-265 80	0 00	0 00	-265 80	0 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04 26 Nov 04	FNMA POOL #662965 6 5% DUE 09-01-2032 REG CUSIP 31391CQS7	-415.28	415.28	-435 01	-18.73	0 00	0.00	-19.73	0.00
	15 Sep 04	-415.28	415.28	-435 01	-18.73	0 00	0.00	-19.73	0 00
02 Dec 04 27 Dec 04	FNMA POOL #662965 6 5% DUE 09-01-2032 REG CUSIP 31391CQS7	-17,765.04	17,765 04	-18,608 88	-843 84	0 00	0.00	-843 84	0 00
	15 Sep 04	-17,765 04	17,765 04	-18,608 88	-843 84	0 00	0.00	-843.84	0.00
02 Nov 04 26 Nov 04	FNMA POOL #694400 6 5% 03-01-2033 BEO CUSIP 31400QNR0	-4,117 72	4,117 72	-4,313 31	-195 59	0 00	0.00	-195.59	0.00
	15 Sep 04	-4,117.72	4,117.72	-4,313 31	-195 59	0 00	0.00	-195 59	0 00
02 Nov 04 26 Nov 04	FNMA POOL #703721 4 5% 03-01-2018 BEO SEDOL B02FD14	-4,233 04	4,233 04	-4,117 38	115 66	0 00	0.00	115 66	0.00
	24 May 04	-4,233 04	4,233 04	-4,117 38	115.66	0 00	0.00	115 66	0.00
04 Oct 04 25 Oct 04	FNMA POOL #703721 4 5% 03-01-2018 BEO SEDOL B02FD14	-4,526.26	4,526.26	-4,402.58	123 68	0 00	0.00	123 68	0 00
	24 May 04	-4,526.26	4,526.26	-4,402 58	123 68	0 00	0.00	123.68	0 00
02 Dec 04 27 Dec 04	FNMA POOL #703721 4 5% 03-01-2018 BEO SEDOL B02FD14	-4,720 47	4,720 47	-4,591 49	128 98	0 00	0.00	128 98	0.00
	24 May 04	-4,720 47	4,720 47	-4,591 49	128.98	0 00	0.00	128.98	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04	FNMA POOL #703721 4 5% 03-01-2018	-4,986 46	4,986 46	-4,850 21	136 25	0 00	0 00	136 25	0 00
26 Jul 04	BEO SEDOL B02FD14								
	24 May 04	-4,986 46	4,986 46	-4,850 21	136 25	0 00	0 00	136 25	0 00
02 Sep 04	FNMA POOL #703721 4 5% 03-01-2018	-4,164 12	4,164 12	-4,050 34	113 78	0 00	0 00	113 78	0 00
27 Sep 04	BEO SEDOL B02FD14								
	24 May 04	-4,164 12	4,164 12	-4,050 34	113 78	0 00	0 00	113 78	0 00
02 Jun 04	FNMA POOL #703721 4 5% 03-01-2018	-8,655 40	8,655 40	-8,418 90	236 50	0 00	0 00	236 50	0 00
25 Jun 04	BEO SEDOL B02FD14								
	24 May 04	-8,655 40	8,655 40	-8,418 90	236 50	0 00	0 00	236 50	0 00
03 Aug 04	FNMA POOL #703721 4 5% 03-01-2018	-5,090 80	5,090 80	-4,951 70	139 10	0 00	0 00	139 10	0 00
25 Aug 04	BEO SEDOL B02FD14								
	24 May 04	-5,090 80	5,090 80	-4,951 70	139 10	0 00	0 00	139 10	0 00
03 Aug 04	FNMA POOL #725232 5% 03-01-2034	-22,332 31	22,332 31	-21,947 60	384 71	0 00	0 00	384 71	0 00
25 Aug 04	BEO SEDOL B03QMZ3								
	13 Apr 04	-22,332 31	22,332 31	-21,947 60	384 71	0 00	0 00	384 71	0 00
02 Nov 04	FNMA POOL #725232 5% 03-01-2034	-26,200 95	26,200 95	-25,749 60	451 35	0 00	0 00	451 35	0 00
26 Nov 04	BEO SEDOL B03QMZ3								
	13 Apr 04	-26,200 95	26,200 95	-25,749 60	451 35	0 00	0 00	451 35	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Market Long Term	Transition	Total Short Term	Total Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
04 Oct 04	FNMA POOL #725232 5% 03-01-2034	-25,290.82	25,290.82	-24,855.15	435.67	0.00	0.00	435.67	0.00	
25 Oct 04	BEO SEDOL B03QMZ3									
	13 Apr 04	-25,290.82	25,290.82	-24,855.15	435.67	0.00	0.00	435.67	0.00	
02 Dec 04	FNMA POOL #725232 5% 03-01-2034	-29,430.88	29,430.88	-28,923.89	506.99	0.00	0.00	506.99	0.00	
27 Dec 04	BEO SEDOL B03QMZ3									
	13 Apr 04	-29,430.88	29,430.88	-28,923.89	506.99	0.00	0.00	506.99	0.00	
02 Jul 04	FNMA POOL #725232 5% 03-01-2034	-24,947.49	24,947.49	-24,517.73	429.76	0.00	0.00	429.76	0.00	
26 Jul 04	BEO SEDOL B03QMZ3									
	13 Apr 04	-24,947.49	24,947.49	-24,517.73	429.76	0.00	0.00	429.76	0.00	
04 May 04	FNMA POOL #725232 5% 03-01-2034	-36,109.63	36,109.63	-35,487.59	622.04	0.00	0.00	622.04	0.00	
25 May 04	BEO SEDOL B03QMZ3									
	13 Apr 04	-36,109.63	36,109.63	-35,487.59	622.04	0.00	0.00	622.04	0.00	
02 Sep 04	FNMA POOL #725232 5% 03-01-2034	-24,904.41	24,904.41	-24,475.39	429.02	0.00	0.00	429.02	0.00	
27 Sep 04	BEO SEDOL B03QMZ3									
	13 Apr 04	-24,904.41	24,904.41	-24,475.39	429.02	0.00	0.00	429.02	0.00	
02 Jun 04	FNMA POOL #725232 5% 03-01-2034	-26,578.97	26,578.97	-26,121.11	457.86	0.00	0.00	457.86	0.00	
25 Jun 04	BEO SEDOL B03QMZ3									
	13 Apr 04	-26,578.97	26,578.97	-26,121.11	457.86	0.00	0.00	457.86	0.00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
01 Nov 04	FNMA POOL #725407 6 5% 01-01-2034	-13,713 91	13,713 91	-14,376 47	-662 56	0 00	0 00	-662 56	0 00	
26 Nov 04	BEO CUSIP 31402C3Q3									
	14 Sep 04	-13,713 91	13,713 91	-14,376 47	-662 56	0 00	0 00	-662 56	0 00	
02 Dec 04	FNMA POOL #725407 6 5% 01-01-2034	-14,911 26	14,911 26	-15,631 67	-720 41	0 00	0 00	-720 41	0 00	
27 Dec 04	BEO CUSIP 31402C3Q3									
	14 Sep 04	-14,911 26	14,911 26	-15,631 67	-720 41	0 00	0 00	-720 41	0 00	
02 Nov 04	FNMA POOL #725711 5 5% 07-01-2019	-12,047 58	12,047 58	-12,384 54	-336 96	0 00	0 00	-336 96	0 00	
26 Nov 04	BEO CUSIP 31402DGU8									
	03 Aug 04	-12,047 58	12,047 58	-12,384 54	-336 96	0 00	0 00	-336 96	0 00	
04 Oct 04	FNMA POOL #725711 5 5% 07-01-2019	-11,873 17	11,873 17	-12,205 25	-332 08	0 00	0 00	-332 08	0 00	
25 Oct 04	BEO CUSIP 31402DGU8									
	03 Aug 04	-11,873 17	11,873 17	-12,205 25	-332 08	0 00	0 00	-332 08	0 00	
02 Dec 04	FNMA POOL #725711 5 5% 07-01-2019	-12,359 91	12,359 91	-12,705 60	-345 69	0 00	0 00	-345 69	0 00	
27 Dec 04	BEO CUSIP 31402DGU8									
	03 Aug 04	-12,359 91	12,359 91	-12,705 60	-345 69	0 00	0 00	-345 69	0 00	
02 Sep 04	FNMA POOL #725711 5 5% 07-01-2019	-12,091 77	12,091 77	-12,429 96	-338 19	0 00	0 00	-338 19	0 00	
27 Sep 04	BEO CUSIP 31402DGU8									
	03 Aug 04	-12,091 77	12,091 77	-12,429 96	-338 19	0 00	0 00	-338 19	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04	FNMA POOL #725878 6 5% 09-01-2034	-11,568.39	11,566.39	-12,115.79	-549.40	0.00	0.00	-549.40	0.00
26 Nov 04	BEO CUSIP 31402DM31								
	15 Sep 04	-11,568.39	11,566.39	-12,115.79	-549.40	0.00	0.00	-549.40	0.00
02 Dec 04	FNMA POOL #725878 6 5% 09-01-2034	-12,023.02	12,023.02	-12,594.11	-571.09	0.00	0.00	-571.09	0.00
27 Dec 04	BEO CUSIP 31402DM31								
	15 Sep 04	-12,023.02	12,023.02	-12,594.11	-571.09	0.00	0.00	-571.09	0.00
02 Sep 04	FNMA POOL #738632 5% DUE	-2,792.14	2,792.14	-2,774.69	17.45	0.00	0.00	17.45	0.00
27 Sep 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-2,792.14	2,792.14	-2,774.69	17.45	0.00	0.00	17.45	0.00
02 Jun 04	FNMA POOL #738632 5% DUE	-5,062.61	5,062.61	-5,030.97	31.64	0.00	0.00	31.64	0.00
25 Jun 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-5,062.61	5,062.61	-5,030.97	31.64	0.00	0.00	31.64	0.00
03 Aug 04	FNMA POOL #738632 5% DUE	-3,914.57	3,914.57	-3,890.10	24.47	0.00	0.00	24.47	0.00
25 Aug 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-3,914.57	3,914.57	-3,890.10	24.47	0.00	0.00	24.47	0.00
04 Oct 04	FNMA POOL #738632 5% DUE	-2,999.72	2,999.72	-2,980.97	18.75	0.00	0.00	18.75	0.00
25 Oct 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-2,999.72	2,999.72	-2,980.97	18.75	0.00	0.00	18.75	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04	FNMA POOL #738632 5% DUE	-2,300 39	2,300 39	-2,286 01	14 38	0 00	0 00	14 38	0 00
26 Jul 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-2,300 39	2,300 39	-2,286 01	14 38	0 00	0 00	14 38	0 00
02 Nov 04	FNMA POOL #738632 5% DUE	-3,430 41	3,430 41	-3,408 97	21 44	0 00	0 00	21 44	0 00
26 Nov 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-3,430 41	3,430 41	-3,408 97	21 44	0 00	0 00	21 44	0 00
02 Dec 04	FNMA POOL #738632 5% DUE	-2,750 70	2,750 70	-2,733 51	17 19	0 00	0 00	17 19	0 00
27 Dec 04	11-01-2018 REG SEDOL B01T890								
	13 May 04	-2,750 70	2,750 70	-2,733 51	17 19	0 00	0 00	17 19	0 00
02 Dec 04	FNMA POOL #743423 6% 10-01-2018	-16,671 10	16,671 10	-17,257 19	-586 09	0 00	0 00	-586 09	0 00
27 Dec 04	BEO CUSIP 31403A4G7								
	16 Jun 04	-16,671 10	16,671 10	-17,257 19	-586 09	0 00	0 00	-586 09	0 00
02 Sep 04	FNMA POOL #743423 6% 10-01-2018	-5,906 06	5,906 06	-6,113 70	-207 64	0 00	0 00	-207 64	0 00
27 Sep 04	BEO CUSIP 31403A4G7								
	16 Jun 04	-5,906 06	5,906 06	-6,113 70	-207 64	0 00	0 00	-207 64	0 00
03 Aug 04	FNMA POOL #743423 6% 10-01-2018	-9,469 46	9,469 46	-9,802 37	-332 91	0 00	0 00	-332 91	0 00
25 Aug 04	BEO CUSIP 31403A4G7								
	16 Jun 04	-9,469 46	9,469 46	-9,802 37	-332 91	0 00	0 00	-332 91	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
04 Oct 04	FNMA POOL #743423 6% 10-01-2018	-13,276.05	13,276.05	-13,742.79	-466.74	0.00	0.00	-466.74	0.00
25 Oct 04	BEO CUSIP 31403A4G7								
	16 Jun 04	-13,276.05	13,276.05	-13,742.79	-466.74	0.00	0.00	-466.74	0.00
02 Nov 04	FNMA POOL #743423 6% 10-01-2018	-1,703.48	1,703.48	-1,763.37	-59.89	0.00	0.00	-59.89	0.00
26 Nov 04	BEO CUSIP 31403A4G7								
	16 Jun 04	-1,703.48	1,703.48	-1,763.37	-59.89	0.00	0.00	-59.89	0.00
02 Apr 04	FNMA POOL #750924 4% 10-01-2018	-2,842.07	2,842.07	-2,771.02	71.05	0.00	0.00	71.05	0.00
26 Apr 04	BEO CUSIP 31403KG98								
	12 Dec 03	-2,842.07	2,842.07	-2,771.02	71.05	0.00	0.00	71.05	0.00
02 Jun 04	FNMA POOL #750924 4% 10-01-2018	-4,134.52	4,134.52	-4,031.16	103.36	0.00	0.00	103.36	0.00
25 Jun 04	BEO CUSIP 31403KG98								
	12 Dec 03	-4,134.52	4,134.52	-4,031.16	103.36	0.00	0.00	103.36	0.00
02 Dec 04	FNMA POOL #750924 4% 10-01-2018	-4,016.04	4,016.04	-3,915.64	100.40	0.00	0.00	100.40	0.00
27 Dec 04	BEO CUSIP 31403KG98								
	12 Dec 03	-4,016.04	4,016.04	-3,915.64	100.40	0.00	0.00	100.40	0.00
02 Sep 04	FNMA POOL #750924 4% 10-01-2018	-5,881.04	5,881.04	-5,734.01	147.03	0.00	0.00	147.03	0.00
27 Sep 04	BEO CUSIP 31403KG98								
	12 Dec 03	-5,881.04	5,881.04	-5,734.01	147.03	0.00	0.00	147.03	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 Aug 04 25 Aug 04	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-4,468 88	4,468 88	-4,357 16	111 72	0 00	0 00	111 72	0 00
	12 Dec 03	-4,468 88	4,468 88	-4,357 16	111 72	0 00	0 00	111 72	0 00
03 Feb 04 25 Feb 04	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-3,002 30	3,002 30	-2,927 24	75 06	0 00	0 00	75 06	0 00
	12 Dec 03	-3,002 30	3,002 30	-2,927 24	75 06	0 00	0 00	75 06	0 00
02 Mar 04 25 Mar 04	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-4,274 46	4,274 46	-4,167 60	106 86	0 00	0 00	106 86	0 00
	12 Dec 03	-4,274 46	4,274 46	-4,167 60	106 86	0 00	0 00	106 86	0 00
02 Jul 04 26 Jul 04	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-3,422 75	3,422 75	-3,337 18	85 57	0 00	0 00	85 57	0 00
	12 Dec 03	-3,422 75	3,422 75	-3,337 18	85 57	0 00	0 00	85 57	0 00
04 May 04 25 May 04	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-5,147 57	5,147 57	-5,018 88	128 69	0 00	0 00	128 69	0 00
	12 Dec 03	-5,147 57	5,147 57	-5,018 88	128 69	0 00	0 00	128 69	0 00
04 Oct 04 25 Oct 04	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-6,214 55	6,214 55	-6,059 19	155 36	0 00	0 00	155 36	0 00
	12 Dec 03	-6,214 55	6,214 55	-6,059 19	155 36	0 00	0 00	155 36	0 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04	FNMA POOL #750924 4% 10-01-2018	-4,489.54	4,489.54	-4,377.30	112.24	0.00	0.00	112.24	0.00
26 Nov 04	BEO CUSIP 31403KG98								
	12 Dec 03	-4,489.54	4,489.54	-4,377.30	112.24	0.00	0.00	112.24	0.00
04 Oct 04	FNMA POOL #758880 5 5% DUE	-13,502.34	13,502.34	-13,926.40	-424.06	0.00	0.00	-424.06	0.00
25 Oct 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-13,502.34	13,502.34	-13,926.40	-424.06	0.00	0.00	-424.06	0.00
02 Nov 04	FNMA POOL #758880 5 5% DUE	-6,589.90	6,589.90	-6,796.86	-206.96	0.00	0.00	-206.96	0.00
26 Nov 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-6,589.90	6,589.90	-6,796.86	-206.96	0.00	0.00	-206.96	0.00
02 Jun 04	FNMA POOL #758880 5 5% DUE	-30,647.44	30,647.44	-31,609.96	-962.52	0.00	0.00	-962.52	0.00
25 Jun 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-30,647.44	30,647.44	-31,609.96	-962.52	0.00	0.00	-962.52	0.00
02 Dec 04	FNMA POOL #758880 5 5% DUE	-7,893.63	7,893.63	-8,141.54	-247.91	0.00	0.00	-247.91	0.00
27 Dec 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-7,893.63	7,893.63	-8,141.54	-247.91	0.00	0.00	-247.91	0.00
02 Sep 04	FNMA POOL #758880 5 5% DUE	-16,009.96	16,009.96	-16,512.77	-502.81	0.00	0.00	-502.81	0.00
27 Sep 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-16,009.96	16,009.96	-16,512.77	-502.81	0.00	0.00	-502.81	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 Aug 04	FNMA POOL #758880 5 5% DUE	-5,385 92	5,385 92	-5,555 07	-169 15	0 00	0 00	-169 15	0 00
25 Aug 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-5,385 92	5,385 92	-5,555 07	-169 15	0 00	0 00	-169 15	0 00
02 Jul 04	FNMA POOL #758880 5 5% DUE	-24,798 20	24,798 20	-25,577 02	-778 82	0 00	0 00	-778 82	0 00
26 Jul 04	01-01-2019 REG CUSIP 31403VCR8								
	14 Apr 04	-24,798 20	24,798 20	-25,577 02	-778 82	0 00	0 00	-778 82	0 00
04 Oct 04	FNMA POOL #765816 5 5% 02-01-2019	-412 51	412 51	-425 47	-12 96	0 00	0 00	-12 96	0 00
25 Oct 04	BEO SEDOL B04BLL6								
	14 Apr 04	-412 51	412 51	-425 47	-12 96	0 00	0 00	-12 96	0 00
02 Nov 04	FNMA POOL #765816 5 5% 02-01-2019	-3,651 06	3,651 06	-3,765 73	-114 67	0 00	0 00	-114 67	0 00
26 Nov 04	BEO SEDOL B04BLL6								
	14 Apr 04	-3,651 06	3,651 06	-3,765 73	-114 67	0 00	0 00	-114 67	0 00
02 Jun 04	FNMA POOL #765816 5 5% 02-01-2019	-3,510 86	3,510 86	-3,621 12	-110 26	0 00	0 00	-110 26	0 00
25 Jun 04	BEO SEDOL B04BLL6								
	14 Apr 04	-3,510 86	3,510 86	-3,621 12	-110 26	0 00	0 00	-110 26	0 00
02 Dec 04	FNMA POOL #765816 5 5% 02-01-2019	-406 95	406 95	-419 73	-12 78	0 00	0 00	-12 78	0 00
27 Dec 04	BEO SEDOL B04BLL6								
	14 Apr 04	-406 95	406 95	-419 73	-12 78	0 00	0 00	-12 78	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Sep 04	FNMA POOL #765816 5 5% 02-01-2019	-414.58	414.58	-427.60	-13.02	0.00	0.00	-13.02	0.00
27 Sep 04	BEO SEDOL B04BLL6								
	14 Apr 04	-414.58	414.58	-427.60	-13.02	0.00	0.00	-13.02	0.00
03 Aug 04	FNMA POOL #765816 5 5% 02-01-2019	-392.55	392.55	-404.88	-12.33	0.00	0.00	-12.33	0.00
25 Aug 04	BEO SEDOL B04BLL6								
	14 Apr 04	-392.55	392.55	-404.88	-12.33	0.00	0.00	-12.33	0.00
02 Jul 04	FNMA POOL #765816 5 5% 02-01-2019	-404.82	404.82	-417.53	-12.71	0.00	0.00	-12.71	0.00
26 Jul 04	BEO SEDOL B04BLL6								
	14 Apr 04	-404.82	404.82	-417.53	-12.71	0.00	0.00	-12.71	0.00
02 Nov 04	FNMA POOL #766094 6 5% 02-01-2034	-41,496.70	41,496.70	-43,501.53	-2,004.83	0.00	0.00	-2,004.83	0.00
26 Nov 04	BEO CUSIP 31404EC79								
	14 Sep 04	-41,496.70	41,496.70	-43,501.53	-2,004.83	0.00	0.00	-2,004.83	0.00
04 May 04	FNMA POOL #770082 4 5% 03-01-2019	-9,447.25	9,447.25	-9,577.15	-129.90	0.00	0.00	-129.90	0.00
25 May 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-9,447.25	9,447.25	-9,577.15	-129.90	0.00	0.00	-129.90	0.00
04 Oct 04	FNMA POOL #770082 4 5% 03-01-2019	-6,008.88	6,008.88	-6,091.50	-82.62	0.00	0.00	-82.62	0.00
25 Oct 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-6,008.88	6,008.88	-6,091.50	-82.62	0.00	0.00	-82.62	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04	FNMA POOL #770082 4 5% 03-01-2019	-9,400 55	9,400 55	-9,529 81	-129 26	0 00	0 00	-129 26	0 00
26 Nov 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-9,400 55	9,400 55	-9,529 81	-129 26	0 00	0 00	-129 26	0 00
02 Jun 04	FNMA POOL #770082 4 5% 03-01-2019	-2,427 50	2,427 50	-2,460 88	-33 38	0 00	0 00	-33 38	0 00
25 Jun 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-2,427 50	2,427 50	-2,460 88	-33 38	0 00	0 00	-33 38	0 00
02 Dec 04	FNMA POOL #770082 4 5% 03-01-2019	-5,162 92	5,162 92	-5,233 91	-70 99	0 00	0 00	-70 99	0 00
27 Dec 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-5,162 92	5,162 92	-5,233 91	-70 99	0 00	0 00	-70 99	0 00
02 Sep 04	FNMA POOL #770082 4 5% 03-01-2019	-4,215 73	4,215 73	-4,273 70	-57 97	0 00	0 00	-57 97	0 00
27 Sep 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-4,215 73	4,215 73	-4,273 70	-57 97	0 00	0 00	-57 97	0 00
03 Aug 04	FNMA POOL #770082 4 5% 03-01-2019	-5,092 08	5,092 08	-5,162 10	-70 02	0 00	0 00	-70 02	0 00
25 Aug 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-5,092 08	5,092 08	-5,162 10	-70 02	0 00	0 00	-70 02	0 00
02 Jul 04	FNMA POOL #770082 4 5% 03-01-2019	-6,858 75	6,858 75	-6,953 06	-94 31	0 00	0 00	-94 31	0 00
26 Jul 04	BEO CUSIP 31404JRB3								
	12 Mar 04	-6,858 75	6,858 75	-6,953 06	-94 31	0 00	0 00	-94 31	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04 26 Jul 04	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-2,822.84	2,822.84	-2,755.80	67 04	0.00	0.00	67 04	0.00
	07 May 04	-2,822.84	2,822.84	-2,755.80	67 04	0.00	0.00	67 04	0.00
04 Oct 04 25 Oct 04	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-2,587.15	2,587.15	-2,525.71	61 44	0.00	0.00	61 44	0.00
	07 May 04	-2,587.15	2,587.15	-2,525.71	61 44	0.00	0.00	61.44	0.00
03 Aug 04 25 Aug 04	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-2,442.16	2,442.16	-2,384.16	58 00	0.00	0.00	58.00	0.00
	07 May 04	-2,442.16	2,442.16	-2,384.16	58 00	0.00	0.00	58 00	0.00
02 Nov 04 26 Nov 04	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-5,547.58	5,547.58	-5,415.82	131 76	0.00	0.00	131 76	0.00
	07 May 04	-5,547.58	5,547.58	-5,415.82	131 76	0.00	0.00	131 76	0.00
02 Dec 04 27 Dec 04	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-2,705.88	2,705.88	-2,641.62	64 26	0.00	0.00	64 26	0.00
	07 May 04	-2,705.88	2,705.88	-2,641.62	64 26	0.00	0.00	64.26	0.00
02 Sep 04 27 Sep 04	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-2,482.05	2,482.05	-2,423.10	58 95	0.00	0.00	58.95	0.00
	07 May 04	-2,482.05	2,482.05	-2,423.10	58 95	0.00	0.00	58.95	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04	FNMA POOL #772541 5 5% 04-01-2034	-247 06	247 06	-241 19	5 87	0 00	0 00	5 87	0 00
26 Jul 04	BEO CUSIP 31404MHS0								
	07 May 04	-247 06	247 06	-241 19	5 87	0 00	0 00	5 87	0 00
04 Oct 04	FNMA POOL #772541 5 5% 04-01-2034	-242 09	242 09	-236 34	5 75	0 00	0 00	5 75	0 00
25 Oct 04	BEO CUSIP 31404MHS0								
	07 May 04	-242 09	242 09	-236 34	5 75	0 00	0 00	5 75	0 00
03 Aug 04	FNMA POOL #772541 5 5% 04-01-2034	-238 01	238 01	-232 36	5 65	0 00	0 00	5 65	0 00
25 Aug 04	BEO CUSIP 31404MHS0								
	07 May 04	-238 01	238 01	-232 36	5 65	0 00	0 00	5 65	0 00
02 Nov 04	FNMA POOL #772541 5 5% 04-01-2034	-243 57	243 57	-237 79	5 78	0 00	0 00	5 78	0 00
26 Nov 04	BEO CUSIP 31404MHS0								
	07 May 04	-243 57	243 57	-237 79	5 78	0 00	0 00	5 78	0 00
02 Dec 04	FNMA POOL #772541 5 5% 04-01-2034	-7,676 56	7,676 56	-7,494 24	182 32	0 00	0 00	182 32	0 00
27 Dec 04	BEO CUSIP 31404MHS0								
	07 May 04	-7,676 56	7,676 56	-7,494 24	182 32	0 00	0 00	182 32	0 00
02 Sep 04	FNMA POOL #772541 5 5% 04-01-2034	-240 87	240 87	-235 15	5 72	0 00	0 00	5 72	0 00
27 Sep 04	BEO CUSIP 31404MHS0								
	07 May 04	-240 87	240 87	-235 15	5 72	0 00	0 00	5 72	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04 26 Jul 04	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-7,271.84	7,271.84	-7,099.13	172.71	0.00	0.00	172.71	0.00
	07 May 04	-7,271.84	7,271.84	-7,099.13	172.71	0.00	0.00	172.71	0.00
04 Oct 04 25 Oct 04	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-2,145.63	2,145.63	-2,094.67	50.96	0.00	0.00	50.96	0.00
	07 May 04	-2,145.63	2,145.63	-2,094.67	50.96	0.00	0.00	50.96	0.00
03 Aug 04 25 Aug 04	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-8,938.25	8,938.25	-8,725.97	212.28	0.00	0.00	212.28	0.00
	07 May 04	-8,938.25	8,938.25	-8,725.97	212.28	0.00	0.00	212.28	0.00
02 Nov 04 26 Nov 04	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-12,484.00	12,484.00	-12,187.51	296.49	0.00	0.00	296.49	0.00
	07 May 04	-12,484.00	12,484.00	-12,187.51	296.49	0.00	0.00	296.49	0.00
02 Dec 04 27 Dec 04	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-22,433.62	22,433.62	-21,900.82	532.80	0.00	0.00	532.80	0.00
	07 May 04	-22,433.62	22,433.62	-21,900.82	532.80	0.00	0.00	532.80	0.00
02 Sep 04 27 Sep 04	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-1,347.69	1,347.69	-1,315.68	32.01	0.00	0.00	32.01	0.00
	07 May 04	-1,347.69	1,347.69	-1,315.68	32.01	0.00	0.00	32.01	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
04 Oct 04	FNMA POOL #773488 5 5% 08-01-2019	-875 40	875 40	-899 88	-24 48	0 00	0 00	-24 48	0 00
25 Oct 04	BEO SEDOL B06ZYS4								
	03 Aug 04	-875 40	875 40	-899 88	-24 48	0 00	0 00	-24 48	0 00
02 Nov 04	FNMA POOL #773488 5 5% 08-01-2019	-870 98	870 98	-895 34	-24 36	0 00	0 00	-24 36	0 00
26 Nov 04	BEO SEDOL B06ZYS4								
	03 Aug 04	-870 98	870 98	-895 34	-24 36	0 00	0 00	-24 36	0 00
02 Dec 04	FNMA POOL #773488 5 5% 08-01-2019	-1,767 66	1,767 66	-1,817 10	-49 44	0 00	0 00	-49 44	0 00
27 Dec 04	BEO SEDOL B06ZYS4								
	03 Aug 04	-1,767 66	1,767 66	-1,817 10	-49 44	0 00	0 00	-49 44	0 00
02 Sep 04	FNMA POOL #773488 5 5% 08-01-2019	-280 43	280 43	-288 27	-7 84	0 00	0 00	-7 84	0 00
27 Sep 04	BEO SEDOL B06ZYS4								
	03 Aug 04	-280 43	280 43	-288 27	-7 84	0 00	0 00	-7 84	0 00
02 Sep 04	FNMA POOL #777336 4 5% 04-01-2019	-3,425 17	3,425 17	-3,471 20	-46 03	0 00	0 00	-46 03	0 00
27 Sep 04	BEO SEDOL B00XP69								
	12 Mar 04	-3,425 17	3,425 17	-3,471 20	-46 03	0 00	0 00	-46 03	0 00
04 May 04	FNMA POOL #777336 4 5% 04-01-2019	-6,823 36	6,823 36	-6,915 05	-91 69	0 00	0 00	-91 69	0 00
25 May 04	BEO SEDOL B00XP69								
	12 Mar 04	-6,823 36	6,823 36	-6,915 05	-91 69	0 00	0 00	-91 69	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04 26 Jul 04	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-5,322.28	5,322.28	-5,393.80	-71.52	0.00	0.00	-71.52	0.00
	12 Mar 04	-5,322.28	5,322.28	-5,393.80	-71.52	0.00	0.00	-71.52	0.00
02 Jun 04 25 Jun 04	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-2,730.98	2,730.98	-2,767.68	-36.70	0.00	0.00	-36.70	0.00
	12 Mar 04	-2,730.98	2,730.98	-2,767.68	-36.70	0.00	0.00	-36.70	0.00
03 Aug 04 25 Aug 04	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-2,713.29	2,713.29	-2,749.75	-36.46	0.00	0.00	-36.46	0.00
	12 Mar 04	-2,713.29	2,713.29	-2,749.75	-36.46	0.00	0.00	-36.46	0.00
04 Oct 04 25 Oct 04	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-3,420.16	3,420.16	-3,466.12	-45.96	0.00	0.00	-45.96	0.00
	12 Mar 04	-3,420.16	3,420.16	-3,466.12	-45.96	0.00	0.00	-45.96	0.00
02 Nov 04 26 Nov 04	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-6,928.01	6,928.01	-7,021.10	-93.09	0.00	0.00	-93.09	0.00
	12 Mar 04	-6,928.01	6,928.01	-7,021.10	-93.09	0.00	0.00	-93.09	0.00
02 Dec 04 27 Dec 04	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-9,424.18	9,424.18	-9,550.82	-126.64	0.00	0.00	-126.64	0.00
	12 Mar 04	-9,424.18	9,424.18	-9,550.82	-126.64	0.00	0.00	-126.64	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jun 04	FNMA POOL #777782 6% 05-01-2034	-272 05	272 05	-276 56	-4 51	0 00	0 00	-4 51	0 00
25 Jun 04	BEO SEDOL B02GL02								
	05 May 04	-272 05	272 05	-276 56	-4 51	0 00	0 00	-4 51	0 00
02 Dec 04	FNMA POOL #778874 5 5% 05-01-2034	-25,298 51	25,298 51	-24,867 64	430 87	0 00	0 00	430 87	0 00
27 Dec 04	BEO CUSIP 31404UJT8								
	04 Jun 04	-25,298 51	25,298 51	-24,867 64	430 87	0 00	0 00	430 87	0 00
02 Sep 04	FNMA POOL #778874 5 5% 05-01-2034	-1,548 30	1,548 30	-1,521 93	26 37	0 00	0 00	26 37	0 00
27 Sep 04	BEO CUSIP 31404UJT8								
	04 Jun 04	-1,548 30	1,548 30	-1,521 93	26 37	0 00	0 00	26 37	0 00
03 Aug 04	FNMA POOL #778874 5 5% 05-01-2034	-1,495 06	1,495 06	-1,469 60	25 46	0 00	0 00	25 46	0 00
25 Aug 04	BEO CUSIP 31404UJT8								
	04 Jun 04	-1,495 06	1,495 06	-1,469 60	25 46	0 00	0 00	25 46	0 00
04 Oct 04	FNMA POOL #778874 5 5% 05-01-2034	-2,225 00	2,225 00	-2,187 11	37 89	0 00	0 00	37 89	0 00
25 Oct 04	BEO CUSIP 31404UJT8								
	04 Jun 04	-2,225 00	2,225 00	-2,187 11	37 89	0 00	0 00	37 89	0 00
02 Nov 04	FNMA POOL #778874 5 5% 05-01-2034	-7,783 38	7,783 38	-7,650 82	132 56	0 00	0 00	132 56	0 00
26 Nov 04	BEO CUSIP 31404UJT8								
	04 Jun 04	-7,783 38	7,783 38	-7,650 82	132 56	0 00	0 00	132 56	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Nov 04	FNMA POOL #779677 5 5% DUE	-2,346.35	2,346.35	-2,308.22	38.13	0.00	0.00	38.13	0.00
26 Nov 04	06-01-2034 REG CUSIP 31404VFS2								
	08 Jun 04	-2,346.35	2,346.35	-2,308.22	38.13	0.00	0.00	38.13	0.00
02 Dec 04	FNMA POOL #779677 5 5% DUE	-3,949.37	3,949.37	-3,885.19	64.18	0.00	0.00	64.18	0.00
27 Dec 04	06-01-2034 REG CUSIP 31404VFS2								
	08 Jun 04	-3,949.37	3,949.37	-3,885.19	64.18	0.00	0.00	64.18	0.00
02 Sep 04	FNMA POOL #779677 5 5% DUE	-503.61	503.61	-495.43	8.18	0.00	0.00	8.18	0.00
27 Sep 04	06-01-2034 REG CUSIP 31404VFS2								
	08 Jun 04	-503.61	503.61	-495.43	8.18	0.00	0.00	8.18	0.00
03 Aug 04	FNMA POOL #779677 5 5% DUE	-593.90	593.90	-584.25	9.65	0.00	0.00	9.65	0.00
25 Aug 04	06-01-2034 REG CUSIP 31404VFS2								
	08 Jun 04	-593.90	593.90	-584.25	9.65	0.00	0.00	9.65	0.00
04 Oct 04	FNMA POOL #779677 5 5% DUE	-1,481.08	1,481.08	-1,457.01	24.07	0.00	0.00	24.07	0.00
25 Oct 04	06-01-2034 REG CUSIP 31404VFS2								
	08 Jun 04	-1,481.08	1,481.08	-1,457.01	24.07	0.00	0.00	24.07	0.00
02 Nov 04	FNMA POOL #782272 6 5% 08-01-2034	-60,907.87	60,907.87	-63,791.48	-2,883.61	0.00	0.00	-2,883.61	0.00
26 Nov 04	BEO CUSIP 31404YCH3								
	31 Aug 04	-60,907.87	60,907.87	-63,791.48	-2,883.61	0.00	0.00	-2,883.61	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Dec 04	FNMA POOL #782272 6 5% 08-01-2034	-816 54	816 54	-855 20	-38 66	0 00	0 00	-38 66	0 00
27 Dec 04	BEO CUSIP 31404YCH3								
	31 Aug 04	-816 54	816 54	-855 20	-38 66	0 00	0 00	-38 66	0 00
04 Oct 04	FNMA POOL #785844 5 5% 06-01-2034	-105 64	105 64	-103 13	2 51	0 00	0 00	2 51	0 00
25 Oct 04	BEO CUSIP 31405DBM8								
	07 May 04	-105 64	105 64	-103 13	2 51	0 00	0 00	2 51	0 00
03 Aug 04	FNMA POOL #785844 5 5% 06-01-2034	-102 13	102 13	-99 70	2 43	0 00	0 00	2 43	0 00
25 Aug 04	BEO CUSIP 31405DBM8								
	07 May 04	-102 13	102 13	-99 70	2 43	0 00	0 00	2 43	0 00
02 Nov 04	FNMA POOL #785844 5 5% 06-01-2034	-5,556 99	5,556 99	-5,425 01	131 98	0 00	0 00	131 98	0 00
26 Nov 04	BEO CUSIP 31405DBM8								
	07 May 04	-5,556 99	5,556 99	-5,425 01	131 98	0 00	0 00	131 98	0 00
02 Dec 04	FNMA POOL #785844 5 5% 06-01-2034	-98 98	98 98	-96 63	2 35	0 00	0 00	2 35	0 00
27 Dec 04	BEO CUSIP 31405DBM8								
	07 May 04	-98 98	98 98	-96 63	2 35	0 00	0 00	2 35	0 00
02 Sep 04	FNMA POOL #785844 5 5% 06-01-2034	-102 88	102 88	-100 44	2 44	0 00	0 00	2 44	0 00
27 Sep 04	BEO CUSIP 31405DBM8								
	07 May 04	-102 88	102 88	-100 44	2 44	0 00	0 00	2 44	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04	FNMA POOL #785844 5 5% 06-01-2034	-105.64	105.64	-103.13	2.51	0.00	0.00	2.51	0.00
28 Jul 04	BEO CUSIP 31405DBM8								
	07 May 04	-105.64	105.64	-103.13	2.51	0.00	0.00	2.51	0.00
04 Oct 04	FNMA POOL #793193 5 5% 07-01-2019	-1,119.05	1,119.05	-1,146.50	-27.45	0.00	0.00	-27.45	0.00
25 Oct 04	BEO CUSIP 31405MGA9								
	15 Jul 04	-1,119.05	1,119.05	-1,146.50	-27.45	0.00	0.00	-27.45	0.00
02 Nov 04	FNMA POOL #793193 5 5% 07-01-2019	-1,088.10	1,088.10	-1,114.79	-26.69	0.00	0.00	-26.69	0.00
26 Nov 04	BEO CUSIP 31405MGA9								
	15 Jul 04	-1,088.10	1,088.10	-1,114.79	-26.69	0.00	0.00	-26.69	0.00
02 Dec 04	FNMA POOL #793193 5 5% 07-01-2019	-9,242.59	9,242.59	-9,469.32	-226.73	0.00	0.00	-226.73	0.00
27 Dec 04	BEO CUSIP 31405MGA9								
	15 Jul 04	-9,242.59	9,242.59	-9,469.32	-226.73	0.00	0.00	-226.73	0.00
02 Sep 04	FNMA POOL #793193 5 5% 07-01-2019	-1,182.55	1,182.55	-1,211.56	-29.01	0.00	0.00	-29.01	0.00
27 Sep 04	BEO CUSIP 31405MGA9								
	15 Jul 04	-1,182.55	1,182.55	-1,211.56	-29.01	0.00	0.00	-29.01	0.00
02 Nov 04	FNMA POOL #796720 6 5% 08-01-2034	14,683.74	14,683.74	-15,393.16	-709.42	0.00	0.00	-709.42	0.00
26 Nov 04	BEO CUSIP 31405RDZ6								
	14 Sep 04	-14,683.74	14,683.74	-15,393.16	-709.42	0.00	0.00	-709.42	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Dec 04	FNMA POOL #796720 6 5% 08-01-2034	-471 95	471 95	-494 75	-22 80	0 00	0 00	-22 80	0 00	
27 Dec 04	BEO CUSIP 31405RDZ6									
	14 Sep 04	-471 95	471 95	-494 75	-22 80	0 00	0 00	-22 80	0 00	
02 Nov 04	FNMA REMIC TR 2004-28 CL-PB 6	-4,415 15	4,415 15	-4,637 29	-222 14	0 00	0 00	-222 14	0 00	
26 Nov 04	08-25-2028 CUSIP 31393YFB6									
	30 Aug 04	-4,415 15	4,415 15	-4,637 29	-222 14	0 00	0 00	-222 14	0 00	
04 Oct 04	FNMA REMIC TR 2004-28 CL-PB 6	-4,140 97	4,140 97	-4,349 31	-208 34	0 00	0 00	-208 34	0 00	
25 Oct 04	08-25-2028 CUSIP 31393YFB6									
	30 Aug 04	-4,140 97	4,140 97	-4,349 31	-208 34	0 00	0 00	-208 34	0 00	
02 Dec 04	FNMA REMIC TR 2004-28 CL-PB 6	-4,686 84	4,686 84	-4,922 65	-235 81	0 00	0 00	-235 81	0 00	
27 Dec 04	08-25-2028 CUSIP 31393YFB6									
	30 Aug 04	-4,686 84	4,686 84	-4,922 65	-235 81	0 00	0 00	-235 81	0 00	
04 Oct 04	GNMA POOL #080916 FLTG RT 3 75%	-3,614 11	3,614 11	-3,540 42	73 69	0 00	0 00	73 69	0 00	
20 Oct 04	05-20-2034 BEO CUSIP 36225DAS3									
	24 Jun 04	-3,614 11	3,614 11	-3,540 42	73 69	0 00	0 00	73 69	0 00	
02 Sep 04	GNMA POOL #080916 FLTG RT 3 75%	-3,447 49	3,447 49	-3,377 19	70 30	0 00	0 00	70 30	0 00	
20 Sep 04	05-20-2034 BEO CUSIP 36225DAS3									
	24 Jun 04	-3,447 49	3,447 49	-3,377 19	70 30	0 00	0 00	70 30	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Dec 04 20 Dec 04	GNMA POOL #080916 FLTG RT 3 75% 05-20-2034 BEO CUSIP 36225DAS3	-4,975.64	4,975.64	-4,874.18	101.46	0.00	0.00	101.46	0.00
	24 Jun 04	-4,975.64	4,975.64	-4,874.18	101.46	0.00	0.00	101.46	0.00
02 Nov 04 22 Nov 04	GNMA POOL #080916 FLTG RT 3 75% 05-20-2034 BEO CUSIP 36225DAS3	-4,753.88	4,753.88	-4,656.95	96.93	0.00	0.00	96.93	0.00
	24 Jun 04	-4,753.88	4,753.88	-4,656.95	96.93	0.00	0.00	96.93	0.00
02 Jul 04 20 Jul 04	GNMA POOL #080916 FLTG RT 3 75% 05-20-2034 BEO CUSIP 36225DAS3	-1,779.22	1,779.22	-1,742.94	36.28	0.00	0.00	36.28	0.00
	24 Jun 04	-1,779.22	1,779.22	-1,742.94	36.28	0.00	0.00	36.28	0.00
03 Aug 04 20 Aug 04	GNMA POOL #080916 FLTG RT 3 75% 05-20-2034 BEO CUSIP 36225DAS3	-2,131.93	2,131.93	-2,088.46	43.47	0.00	0.00	43.47	0.00
	24 Jun 04	-2,131.93	2,131.93	-2,088.46	43.47	0.00	0.00	43.47	0.00
02 Jun 04 15 Jun 04	GNMA POOL #429785 6% 12-15-2033 BEO CUSIP 36207ENA8	-26,066.52	26,066.52	-26,970.70	-904.18	0.00	0.00	-904.18	0.00
	16 Apr 04	-26,066.52	26,066.52	-26,970.70	-904.18	0.00	0.00	-904.18	0.00
04 Oct 04 15 Oct 04	GNMA POOL #429785 6% 12-15-2033 BEO CUSIP 36207ENA8	-19,435.93	19,435.93	-20,110.11	-674.18	0.00	0.00	-674.18	0.00
	16 Apr 04	-19,435.93	19,435.93	-20,110.11	-674.18	0.00	0.00	-674.18	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04	GNMA POOL #429785 6% 12-15-2033	-29,547 95	29,547 95	-30,572 89	-1,024 94	0 00	0 00	-1,024 94	0 00
15 Jul 04	BEO CUSIP 36207ENA8								
	16 Apr 04	-29,547 95	29,547 95	-30,572 89	-1,024 94	0 00	0 00	-1,024 94	0 00
02 Nov 04	GNMA POOL #429785 6% 12-15-2033	-34,634 99	34,634 99	-35,836 39	-1,201 40	0 00	0 00	-1,201 40	0 00
15 Nov 04	BEO CUSIP 36207ENA8								
	16 Apr 04	-34,634 99	34,634 99	-35,836 39	-1,201 40	0 00	0 00	-1,201 40	0 00
02 Dec 04	GNMA POOL #429785 6% 12-15-2033	-43,194 90	43,194 90	-44,693 22	-1,498 32	0 00	0 00	-1,498 32	0 00
15 Dec 04	BEO CUSIP 36207ENA8								
	16 Apr 04	-43,194 90	43,194 90	-44,693 22	-1,498 32	0 00	0 00	-1,498 32	0 00
03 Aug 04	GNMA POOL #429785 6% 12-15-2033	-27,350 93	27,350 93	-28,299 67	-948 74	0 00	0 00	-948 74	0 00
16 Aug 04	BEO CUSIP 36207ENA8								
	16 Apr 04	-27,350 93	27,350 93	-28,299 67	-948 74	0 00	0 00	-948 74	0 00
02 Sep 04	GNMA POOL #429785 6% 12-15-2033	-19,504 64	19,504 64	-20,181 21	-676 57	0 00	0 00	-676 57	0 00
15 Sep 04	BEO CUSIP 36207ENA8								
	16 Apr 04	-19,504 64	19,504 64	-20,181 21	-676 57	0 00	0 00	-676 57	0 00
04 Oct 04	GNMA POOL #599930 6% 05-15-2033	-68,435 47	68,435 47	-70,809 33	-2,373 86	0 00	0 00	-2,373 86	0 00
15 Oct 04	BEO CUSIP 36200FPP7								
	16 Apr 04	-68,435 47	68,435 47	-70,809 33	-2,373 86	0 00	0 00	-2,373 86	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade / Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jul 04 15 Jul 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-28,550.07	28,550.07	-29,540.40	-990.33	0.00	0.00	-990.33	0.00
	16 Apr 04	-28,550.07	28,550.07	-29,540.40	-990.33	0.00	0.00	-990.33	0.00
02 Dec 04 15 Dec 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-23,554.66	23,554.66	-24,371.71	-817.05	0.00	0.00	-817.05	0.00
	16 Apr 04	-23,554.66	23,554.66	-24,371.71	-817.05	0.00	0.00	-817.05	0.00
15 Jun 04 15 Jun 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-27,117.52	27,117.52	-28,058.16	-940.64	0.00	0.00	-940.64	0.00
	16 Apr 04	-27,117.52	27,117.52	-28,058.16	-940.64	0.00	0.00	-940.64	0.00
02 Sep 04 15 Sep 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-8,352.29	8,352.29	-8,642.01	-289.72	0.00	0.00	-289.72	0.00
	16 Apr 04	-8,352.29	8,352.29	-8,642.01	-289.72	0.00	0.00	-289.72	0.00
03 Aug 04 16 Aug 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-18,367.45	18,367.45	-19,004.57	-637.12	0.00	0.00	-637.12	0.00
	16 Apr 04	-18,367.45	18,367.45	-19,004.57	-637.12	0.00	0.00	-637.12	0.00
02 Nov 04 15 Nov 04	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-72,246.97	72,246.97	-74,753.04	-2,506.07	0.00	0.00	-2,506.07	0.00
	16 Apr 04	-72,246.97	72,246.97	-74,753.04	-2,506.07	0.00	0.00	-2,506.07	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
03 Aug 04	GNMA POOL #616092 6% 11-15-2033	-1,978 65	1,978 65	-2,047 28	-68 63	0 00	0 00	-68 63	0 00
16 Aug 04	BEO CUSIP 36290SNH0								
	16 Apr 04	-1,978 65	1,978 65	-2,047 28	-68 63	0 00	0 00	-68 63	0 00
02 Sep 04	GNMA POOL #616092 6% 11-15-2033	-3,254 38	3,254 38	-3,367 27	-112 89	0 00	0 00	-112 89	0 00
15 Sep 04	BEO CUSIP 36290SNH0								
	16 Apr 04	-3,254 38	3,254 38	-3,367 27	-112 89	0 00	0 00	-112 89	0 00
02 Nov 04	GNMA POOL #616092 6% 11-15-2033	-6,174 89	6,174 89	-6,389 08	-214 19	0 00	0 00	-214 19	0 00
15 Nov 04	BEO CUSIP 36290SNH0								
	16 Apr 04	-6,174 89	6,174 89	-6,389 08	-214 19	0 00	0 00	-214 19	0 00
02 Jun 04	GNMA POOL #616092 6% 11-15-2033	-4,070 34	4,070 34	-4,211 53	-141 19	0 00	0 00	-141 19	0 00
15 Jun 04	BEO CUSIP 36290SNH0								
	16 Apr 04	-4,070 34	4,070 34	-4,211 53	-141 19	0 00	0 00	-141 19	0 00
04 Oct 04	GNMA POOL #616092 6% 11-15-2033	-3,666 20	3,666 20	-3,793 37	-127 17	0 00	0 00	-127 17	0 00
15 Oct 04	BEO CUSIP 36290SNH0								
	16 Apr 04	-3,666 20	3,666 20	-3,793 37	-127 17	0 00	0 00	-127 17	0 00
02 Jul 04	GNMA POOL #616092 6% 11-15-2033	-757 16	757 16	-783 42	-26 26	0 00	0 00	-26 26	0 00
15 Jul 04	BEO CUSIP 36290SNH0								
	16 Apr 04	-757 16	757 16	-783 42	-26 26	0 00	0 00	-26 26	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Dec 04 15 Dec 04	GNMA POOL #616092 6% 11-15-2033 BEO CUSIP 36290SNH0	-2,957.17	2,957.17	-3,059.75	-102.58	0 00	0.00	-102.58	0.00	
	16 Apr 04	-2,957.17	2,957.17	-3,059.75	-102.58	0 00	0.00	-102.58	0 00	
03 Aug 04 16 Aug 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-19,633.27	19,633.27	-20,234.54	-601.27	0 00	0.00	-601.27	0 00	
	18 Mar 04	-19,633.27	19,633.27	-20,234.54	-601.27	0 00	0.00	-601.27	0 00	
02 Sep 04 15 Sep 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-3,896.59	3,896.59	-4,015.92	-119.33	0 00	0.00	-119.33	0 00	
	18 Mar 04	-3,896.59	3,896.59	-4,015.92	-119.33	0 00	0.00	-119.33	0 00	
02 Nov 04 15 Nov 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-15,041.69	15,041.69	-15,502.34	-460.65	0 00	0.00	-460.65	0 00	
	18 Mar 04	-15,041.69	15,041.69	-15,502.34	-460.65	0 00	0.00	-460.65	0 00	
02 Jun 04 15 Jun 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-4,420.75	4,420.75	-4,556.14	-135.39	0 00	0.00	-135.39	0 00	
	18 Mar 04	-4,420.75	4,420.75	-4,556.14	-135.39	0 00	0.00	-135.39	0 00	
04 Oct 04 15 Oct 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-3,420.28	3,420.28	-3,525.03	-104.75	0 00	0.00	-104.75	0 00	
	18 Mar 04	-3,420.28	3,420.28	-3,525.03	-104.75	0 00	0.00	-104.75	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
02 Jul 04 15 Jul 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-614 62	614 62	-633 44	-18 82	0 00	0 00	-18 82	0 00	
	18 Mar 04	-614 62	614 62	-633 44	-18 82	0 00	0 00	-18 82	0 00	
04 May 04 17 May 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-18,866 55	18,866 55	-19,444 34	-577 79	0 00	0 00	-577 79	0 00	
	18 Mar 04	-18,866 55	18,866 55	-19,444 34	-577 79	0 00	0 00	-577 79	0 00	
02 Dec 04 15 Dec 04	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-5,134 98	5,134 98	-5,292 24	-157 26	0 00	0 00	-157 26	0 00	
	18 Mar 04	-5,134 98	5,134 98	-5,292 24	-157 26	0 00	0 00	-157 26	0 00	
03 Aug 04 16 Aug 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-3,778 71	3,778 71	-3,894 43	-115 72	0 00	0 00	-115 72	0 00	
	18 Mar 04	-3,778 71	3,778 71	-3,894 43	-115 72	0 00	0 00	-115 72	0 00	
02 Sep 04 15 Sep 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-1,645 15	1,645 15	-1,695 53	-50 38	0 00	0 00	-50 38	0 00	
	18 Mar 04	-1,645 15	1,645 15	-1,695 53	-50 38	0 00	0 00	-50 38	0 00	
02 Nov 04 15 Nov 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-2,849 10	2,849 10	-2,936 35	-87 25	0 00	0 00	-87 25	0 00	
	18 Mar 04	-2,849 10	2,849 10	-2,936 35	-87 25	0 00	0 00	-87 25	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market Short Term	Long Term	Translation	Total Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
02 Jun 04 15 Jun 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-1,355.47	1,355.47	-1,396.98	-41.51	0.00	0.00	-41.51	0.00
	18 Mar 04	-1,355.47	1,355.47	-1,396.98	-41.51	0.00	0.00	-41.51	0.00
04 Oct 04 15 Oct 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-2,213.87	2,213.87	-2,281.67	-67.80	0.00	0.00	-67.80	0.00
	18 Mar 04	-2,213.87	2,213.87	-2,281.67	-67.80	0.00	0.00	-67.80	0.00
02 Jul 04 15 Jul 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-1,301.43	1,301.43	-1,341.29	-39.86	0.00	0.00	-39.86	0.00
	18 Mar 04	-1,301.43	1,301.43	-1,341.29	-39.86	0.00	0.00	-39.86	0.00
04 May 04 17 May 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-1,615.51	1,615.51	-1,664.99	-49.48	0.00	0.00	-49.48	0.00
	18 Mar 04	-1,615.51	1,615.51	-1,664.99	-49.48	0.00	0.00	-49.48	0.00
02 Dec 04 15 Dec 04	GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4	-3,071.35	3,071.35	-3,165.41	-94.06	0.00	0.00	-94.06	0.00
	18 Mar 04	-3,071.35	3,071.35	-3,165.41	-94.06	0.00	0.00	-94.06	0.00
01 Apr 04 26 Apr 04	I/O FNMA REMIC SER 342 CL 2 09-25-2023 CUSIP 3136FA4W7	-10,520.52	468.87	-1,474.52	-1,005.65	0.00	0.00	-1,005.65	0.00
	10 Mar 04	-10,520.52	468.87	-1,474.52	-1,005.65	0.00	0.00	-1,005.65	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
10 Aug 04	SMALL BUSINESS ADMIN GTD	-6,173 04	6,173 04	-6,173 04	0 00	0 00	0 00	0 00	0 00	0 00
10 Aug 04	PARTN CTFS SER SBIC-PS 2004-10A 4 504 02-01-2014 REG CUSIP 831641DS1									
	18 Feb 04	-6,173 04	6,173 04	-6,173 04	0 00	0 00	0 00	0 00	0 00	0 00
10 May 04	SMALL BUSINESS ADMIN GTD	-3,216 11	3,216 11	-3,216 11	0 00	0 00	0 00	0 00	0 00	0 00
10 May 04	PARTN CTFS SER SBIC-PS 2004-10A 4 504 02-01-2014 REG CUSIP 831641DS1									
	18 Feb 04	-3,216 11	3,216 11	-3,216 11	0 00	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>			<b>3,015,722.49</b>	<b>-3,084,040.88</b>	<b>-68,318.39</b>	<b>0.00</b>	<b>0.00</b>	<b>-68,318.39</b>	<b>0.00</b>	<b>0.00</b>

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

<b>United States</b>										
25 Oct 04	CMO BANC AMER ALTERNATIVE LN	-4,915 78	4,915 78	-4,954 95	-39 17	0 00	0 00	-39 17	0 00	0 00
25 Oct 04	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5									
	15 Jul 04	-4,915 78	4,915 78	-4,954 95	-39 17	0 00	0 00	-39 17	0 00	0 00
25 Nov 04	CMO BANC AMER ALTERNATIVE LN	-2,608 91	2,608 91	-2,629 70	-20 79	0 00	0 00	-20 79	0 00	0 00
26 Nov 04	TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5									
	15 Jul 04	-2,608 91	2,608 91	-2,629 70	-20 79	0 00	0 00	-20 79	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
02 Sep 04 27 Sep 04	CMO BANC AMER ALTERNATIVE LN TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5	-2,834.74	2,834.74	-2,857.33	-22.59	0.00	0.00	-22.59	0.00
	15 Jul 04	-2,834.74	2,834.74	-2,857.33	-22.59	0.00	0.00	-22.59	0.00
02 Dec 04 27 Dec 04	CMO BANC AMER ALTERNATIVE LN TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5	-3,782.65	3,782.65	-3,812.79	-30.14	0.00	0.00	-30.14	0.00
	15 Jul 04	-3,782.65	3,782.65	-3,812.79	-30.14	0.00	0.00	-30.14	0.00
25 Aug 04 25 Aug 04	CMO BANC AMER ALTERNATIVE LN TR 2004-5 MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 REG CUSIP 05948KRL5	-2,308.01	2,308.01	-2,326.40	-18.39	0.00	0.00	-18.39	0.00
	15 Jul 04	-2,308.01	2,308.01	-2,326.40	-18.39	0.00	0.00	-18.39	0.00
25 Oct 04 25 Oct 04	CMO BANC AMER ALTERNATIVE LN TR SER 2004-6 CL 4A1 5% DUE 07-25-2019 REG CUSIP 05948KSN0	-2,714.19	2,714.19	-2,715.89	-1.70	0.00	0.00	-1.70	0.00
	07 Jul 04	-2,714.19	2,714.19	-2,715.89	-1.70	0.00	0.00	-1.70	0.00
25 Nov 04 26 Nov 04	CMO BANC AMER ALTERNATIVE LN TR SER 2004-6 CL 4A1 5% DUE 07-25-2019 REG CUSIP 05948KSN0	-2,350.37	2,350.37	-2,351.84	-1.47	0.00	0.00	-1.47	0.00
	07 Jul 04	2,350.37	2,350.37	-2,351.84	-1.47	0.00	0.00	-1.47	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
02 Sep 04	CMO BANC AMER ALTERNATIVE LN	-3,014 83	3,014 83	-3,016 71	-1 88	0 00	0 00	-1 88	0 00
27 Sep 04	TR SER 2004-6 CL 4A1 5% DUE 07-25-2019 REG CUSIP 05948KSNO								
07 Jul 04		-3,014 83	3,014 83	-3,016 71	-1 88	0 00	0 00	-1 88	0 00
02 Dec 04	CMO BANC AMER ALTERNATIVE LN	-2,970 08	2,970 08	-2,971 94	-1 86	0 00	0 00	-1 86	0 00
27 Dec 04	TR SER 2004-6 CL 4A1 5% DUE 07-25-2019 REG CUSIP 05948KSNO								
07 Jul 04		-2,970 08	2,970 08	-2,971 94	-1 86	0 00	0 00	-1 86	0 00
25 Aug 04	CMO BANC AMER ALTERNATIVE LN	-1,619 73	1,619 73	-1,620 74	-1 01	0 00	0 00	-1 01	0 00
25 Aug 04	TR SER 2004-6 CL 4A1 5% DUE 07-25-2019 REG CUSIP 05948KSNO								
07 Jul 04		-1,619 73	1,619 73	-1,620 74	-1 01	0 00	0 00	-1 01	0 00
02 Nov 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-4,524 01	4,524 01	-4,587 28	-63 27	0 00	0 00	-63 27	0 00
26 Nov 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
17 Dec 03		-4,524 01	4,524 01	-4,587 28	-63 27	0 00	0 00	-63 27	0 00
02 Dec 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-6,021 06	6,021 06	-6,105 26	-84 20	0 00	0 00	-84 20	0 00
27 Dec 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
17 Dec 03		-6,021 06	6,021 06	-6,105 26	-84 20	0 00	0 00	-84 20	0 00
02 Jul 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-5,036 09	5,036 09	-5,106 52	-70 43	0 00	0 00	-70 43	0 00
26 Jul 04	DUE 02-25-2034 REG CUSIP 12667FAW5								



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
	17 Dec 03	-5,038 09	5,036.09	-5,106.52	-70 43	0 00	0.00	-70.43	0.00
03 Aug 04 25 Aug 04	CMO CWALT INC 2004-2 CL 4-A-1 5% DUE 02-25-2034 REG CUSIP 12667FAW5	-4,372.88	4,372.88	-4,434.03	-61 15	0.00	0.00	-61 15	0 00
	17 Dec 03	-4,372 88	4,372.88	-4,434.03	-61 15	0 00	0.00	-61 15	0 00
25 Oct 04 25 Oct 04	CMO CWALT INC 2004-2 CL 4-A-1 5% DUE 02-25-2034 REG CUSIP 12667FAW5	-5,413 08	5,413 08	-5,488 78	-75 70	0 00	0.00	-75 70	0 00
	17 Dec 03	-5,413 08	5,413 08	-5,488 78	-75 70	0 00	0.00	-75 70	0 00
02 Sep 04 27 Sep 04	CMO CWALT INC 2004-2 CL 4-A-1 5% DUE 02-25-2034 REG CUSIP 12667FAW5	-5,388 96	5,388.96	-5,464 32	-75 36	0 00	0.00	-75.36	0 00
	17 Dec 03	-5,388 96	5,388.96	-5,464 32	-75 36	0 00	0.00	-75.36	0 00
25 Feb 04 25 Feb 04	CMO CWALT INC 2004-2 CL 4-A-1 5% DUE 02-25-2034 REG CUSIP 12667FAW5	-2,945 02	2,945 02	-2,986 20	-41 18	0 00	0.00	-41.18	0 00
	17 Dec 03	-2,945 02	2,945 02	-2,986 20	-41.18	0 00	0.00	-41.18	0 00
25 Mar 04 25 Mar 04	CMO CWALT INC 2004-2 CL 4-A-1 5% DUE 02-25-2034 REG CUSIP 12667FAW5	-3,276 93	3,276 93	-3,322.76	-45 83	0 00	0.00	-45.83	0 00
	17 Dec 03	-3,276 93	3,276 93	-3,322 76	-45 83	0 00	0.00	-45 83	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
25 Apr 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-5,562 59	5,562 59	-5,640 38	-77 79	0 00	0 00	-77 79	0 00
26 Apr 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
	17 Dec 03	-5,562 59	5,562 59	-5,640 38	-77 79	0 00	0 00	-77 79	0 00
25 May 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-4,929 53	4,929 53	-4,998 47	-68 94	0 00	0 00	-68 94	0 00
25 May 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
	17 Dec 03	-4,929 53	4,929 53	-4,998 47	-68 94	0 00	0 00	-68 94	0 00
25 Jun 04	CMO CWALT INC 2004-2 CL 4-A-1 5%	-6,960 43	6,960 43	-7,057 77	-97 34	0 00	0 00	-97 34	0 00
25 Jun 04	DUE 02-25-2034 REG CUSIP 12667FAW5								
	17 Dec 03	-6,960 43	6,960 43	-7,057 77	-97 34	0 00	0 00	-97 34	0 00
21 Oct 04	CMO STRUCTURED AST	-6,626 80	6,626 80	-6,605 06	21 74	0 00	0 00	21 74	0 00
21 Oct 04	RECEIVABLES TR 2003-2TR CTF 144A 1 55 DUE01-21-2009 BEO CUSIP 86359CAB5								
	26 May 04	-6,626 80	6,626 80	-6,605 06	21 74	0 00	0 00	21 74	0 00
21 Jul 04	CMO STRUCTURED AST	-6,569 56	6,569 56	-6,548 00	21 56	0 00	0 00	21 56	0 00
21 Jul 04	RECEIVABLES TR 2003-2TR CTF 144A 1 55 DUE01-21-2009 BEO CUSIP 86359CAB5								
	26 May 04	-6,569 56	6,569 56	-6,548 00	21 56	0 00	0 00	21 56	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
25 Aug 04	CMO WELLS FARGO MTG BACKED	-772.99	772.99	-755.78	17.21	0.00	0.00	17.21	0.00
25 Aug 04	SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3								
	27 May 04	-772.99	772.99	-755.78	17.21	0.00	0.00	17.21	0.00
02 Jul 04	CMO WELLS FARGO MTG BACKED	-2,540.66	2,540.66	-2,484.09	56.57	0.00	0.00	56.57	0.00
26 Jul 04	SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3								
	27 May 04	-2,540.66	2,540.66	-2,484.09	56.57	0.00	0.00	56.57	0.00
25 Oct 04	CMO WELLS FARGO MTG BACKED	-5,292.03	5,292.03	-5,174.20	117.83	0.00	0.00	117.83	0.00
25 Oct 04	SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3								
	27 May 04	-5,292.03	5,292.03	-5,174.20	117.83	0.00	0.00	117.83	0.00
25 Nov 04	CMO WELLS FARGO MTG BACKED	-7,913.67	7,913.67	-7,737.47	176.20	0.00	0.00	176.20	0.00
26 Nov 04	SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3								
	27 May 04	-7,913.67	7,913.67	-7,737.47	176.20	0.00	0.00	176.20	0.00
02 Sep 04	CMO WELLS FARGO MTG BACKED	-3,959.51	3,959.51	-3,871.35	88.16	0.00	0.00	88.16	0.00
27 Sep 04	SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
	27 May 04	-3,959 51	3,959 51	-3,871 35	88 16	0 00	0 00	88 16	0 00
02 Dec 04	CMO WELLS FARGO MTG BACKED	-16,968 42	16,968 42	-16,590 61	377 81	0 00	0 00	377 81	0 00
27 Dec 04	SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG CUSIP 94981VAB3								
	27 May 04	-16,968 42	16,968 42	-16,590 61	377 81	0 00	0 00	377 81	0 00
<b>Total United States</b>			<b>134,193.51</b>	<b>-134,216.62</b>	<b>-23.11</b>	<b>0.00</b>	<b>0.00</b>	<b>-23 11</b>	<b>0.00</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>0.00</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0.00</b>		
<b>Total realized gains for fixed income</b>					<b>11,714.42</b>	<b>0.00</b>	<b>0.00</b>	<b>11,714.42</b>	<b>0.00</b>
<b>Total realized losses for fixed income</b>					<b>-80,639.29</b>	<b>0.00</b>	<b>0.00</b>	<b>-80,639.29</b>	<b>0.00</b>
<b>Total Fixed Income</b>			<b>3,158,313.44</b>	<b>-3,227,238.31</b>	<b>-68,924.87</b>	<b>0.00</b>	<b>0.00</b>	<b>-68,924.87</b>	<b>0.00</b>
<b>Total Principal Paydowns</b>			<b>3,158,313 44</b>	<b>-3,227,238.31</b>	<b>-68,924.87</b>	<b>0.00</b>	<b>0.00</b>	<b>-68,924.87</b>	<b>0.00</b>

## *Future Receipts*

### **Fixed income**

#### **Fixed income derivatives - futures**

<b>Germany</b>									
01 Jul 04	EURO-BOBL FUTURE 08/09/2004	6 00	-805,032 94	805,032 94	0 00	0 00	0 00	0 00	0 00
01 Jul 04	SEDOL 911887W								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Transaction	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>Germany</b>									
01 Sep 04	EURO-BOBL FUTURE 08/12/2004	2.00	-270,452.86	270,452.86	0.00	0.00	0.00	0.00	0.00
01 Sep 04	SEDOL 912775W								
02 Sep 04	EURO-BOBL FUTURE 08/12/2004	1.00	-135,262.94	135,262.94	0.00	0.00	0.00	0.00	0.00
02 Sep 04	SEDOL 912775W								
02 Sep 04	EURO-BOBL FUTURE 08/12/2004	1.00	-135,287.28	135,287.28	0.00	0.00	0.00	0.00	0.00
02 Sep 04	SEDOL 912775W								
02 Sep 04	EURO-BOBL FUTURE 08/12/2004	1.00	-135,299.45	135,299.45	0.00	0.00	0.00	0.00	0.00
02 Sep 04	SEDOL 912775W								
01 Sep 04	EURO-BOBL FUTURE 08/12/2004	1.00	-135,031.98	135,031.98	0.00	0.00	0.00	0.00	0.00
01 Sep 04	SEDOL 912775W								
03 Dec 04	EURO-BOBL FUTURE 10/03/2005	6.00	-899,114.78	899,114.78	0.00	0.00	0.00	0.00	0.00
03 Dec 04	SEDOL 914168W								
<b>Total Germany</b>			<b>-2,515,482.23</b>	<b>2,515,482.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>United States</b>									
29 Dec 04	FUT 5YR NOTE 03-21-2005 SEDOL	7.00	-764,312.50	767,625.55	3,313.05	0.00	0.00	3,313.05	0.00
29 Dec 04	913807U								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
17 Dec 04	FUT 5YR NOTE 03-21-2005 SEDOL	10 00	-1,094,687 50	1,096,607 93	1,920 43	0 00	0 00	1,920 43	0 00
17 Dec 04	913807U								
02 Dec 04	FUT 5YR NOTE 03-21-2005 SEDOL	8 00	-869,000 00	877,660 42	8,660 42	0 00	0 00	8,660 42	0 00
02 Dec 04	913807U								
07 Dec 04	FUT DEC 04 5 YR 12-22-2004 T-NT	9 00	-993,093 75	990,607 18	-2,486 57	0 00	0 00	-2,486 57	0 00
07 Dec 04	SEDOL 912496U								
26 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	22 00	-2,418,625 00	2,422,829 87	4,204 87	0 00	0 00	4,204 87	0 00
26 Nov 04	SEDOL 912496U								
03 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	9 00	-998,578 13	990,546 12	-8,032 01	0 00	0 00	-8,032 01	0 00
03 Nov 04	SEDOL 912496U								
10 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	9 00	-992,531 25	990,546 12	-1,985 13	0 00	0 00	-1,985 13	0 00
10 Nov 04	SEDOL 912496U								
15 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	9 00	-993,093 75	990,546 12	-2,547 63	0 00	0 00	-2,547 63	0 00
15 Nov 04	SEDOL 912496U								
24 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	15 00	-1,652,578 13	1,651,929 46	-648 67	0 00	0 00	-648 67	0 00
24 Nov 04	SEDOL 912496U								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
15 Nov 04 15 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	10.00	-1,103,750.00	1,100,606.79	-3,143.21	0.00	0.00	-3,143.21	0.00
17 Nov 04 17 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	1.00	-110,484.38	110,060.68	-423.70	0.00	0.00	-423.70	0.00
17 Nov 04 17 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	9.00	-994,359.38	990,546.12	-3,813.26	0.00	0.00	-3,813.26	0.00
04 Nov 04 04 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	9.00	-1,001,671.88	990,546.12	-11,125.76	0.00	0.00	-11,125.76	0.00
28 Oct 04 28 Oct 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	8.00	-887,750.00	880,485.44	-7,264.56	0.00	0.00	-7,264.56	0.00
28 Sep 04 28 Sep 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	1.00	-113,375.00	113,375.00	0.00	0.00	0.00	0.00	0.00
31 Aug 04 31 Aug 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	3.00	-332,437.50	332,437.50	0.00	0.00	0.00	0.00	0.00
23 Nov 04 23 Nov 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	8.00	-906,750.00	906,750.00	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
10 Mar 04	FUT JUN 04 06-21-2004 SEDOL	5 00	-580,468 75	568,671 87	-11,796 88	0 00	0 00	-11,796 88	0 00
10 Mar 04	910902U								
10 May 04	FUT JUN 04 06-21-2004 SEDOL	21 00	-2,280,140 63	2,430,929 94	150,789 31	0 00	0 00	150,789 31	0 00
10 May 04	910902U								
18 May 04	FUT JUN 04 06-21-2004 SEDOL	2 00	-218,312 50	218,312 50	0 00	0 00	0 00	0 00	0 00
18 May 04	910902U								
11 May 04	FUT JUN 04 06-21-2004 SEDOL	10 00	-1,086,250 00	1,157,585 69	71,335 69	0 00	0 00	71,335 69	0 00
11 May 04	910902U								
30 Dec 04	FUT MAR 05 10 YR 03-22-2005	4 00	-446,437 50	446,932 29	494 79	0 00	0 00	494 79	0 00
30 Dec 04	CUSIP 999599GH0								
06 Dec 04	FUT MAR 05 U S T-BONDS 03-22-2005	5 00	-556,718 75	556,718 75	0 00	0 00	0 00	0 00	0 00
06 Dec 04	SEDOL 913885U								
30 Nov 04	FUT MAR 05 U S T-BONDS 03-22-2005	6 00	-661,687 50	661,687 50	0 00	0 00	0 00	0 00	0 00
30 Nov 04	SEDOL 913885U								
17 Nov 04	FUT MAR 05 U S T-BONDS 03-22-2005	1 00	-112,375 00	112,375 00	0 00	0 00	0 00	0 00	0 00
17 Nov 04	SEDOL 913885U								



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transition	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
30 Jun 04 30 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	5.00	-546,093.75	546,093.75	0.00	0.00	0.00	0.00	0.00
30 Jun 04 30 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	3.00	-327,703.13	327,703.13	0.00	0.00	0.00	0.00	0.00
27 May 04 27 May 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	2.00	-217,437.50	217,437.50	0.00	0.00	0.00	0.00	0.00
13 Aug 04 13 Aug 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	2.00	-225,406.25	222,399.31	-3,006.94	0.00	0.00	-3,006.94	0.00
28 Aug 04 26 Aug 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	7.00	-790,234.38	778,397.57	-11,836.81	0.00	0.00	-11,836.81	0.00
23 Jun 04 23 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	6.00	-649,781.25	651,583.75	1,812.50	0.00	0.00	1,812.50	0.00
28 Jun 04 28 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	18.00	-1,953,843.75	1,953,843.75	0.00	0.00	0.00	0.00	0.00
23 Jun 04 23 Jun 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	9.00	-974,671.88	975,578.13	906.25	0.00	0.00	906.25	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
28 Jun 04	FUT SEP 04 5 YR T NT SEDOL	2 00	-216,562 50	215,401 56	-1,160 94	0 00	0 00	-1,160 94	0 00
28 Jun 04	911726U								
11 Aug 04	FUT SEP 04 5 YR T NT SEDOL	9 00	-994,078 13	978,562 90	-15,515 23	0 00	0 00	-15,515 23	0 00
11 Aug 04	911726U								
23 Aug 04	FUT SEP 04 5 YR T NT SEDOL	8 00	-886,875 00	869,833 69	-17,041 31	0 00	0 00	-17,041 31	0 00
23 Aug 04	911726U								
27 Aug 04	FUT SEP 04 5 YR T NT SEDOL	15 00	-1,666,875 00	1,631,897 36	-34,977 64	0 00	0 00	-34,977 64	0 00
27 Aug 04	911726U								
20 Aug 04	FUT SEP 04 5 YR T NT SEDOL	14 00	-1,556,406 25	1,522,208 96	-34,197 29	0 00	0 00	-34,197 29	0 00
20 Aug 04	911726U								
24 Aug 04	FUT SEP 04 5 YR T NT SEDOL	7 00	-775,140 63	761,104 48	-14,036 15	0 00	0 00	-14,036 15	0 00
24 Aug 04	911726U								
30 Aug 04	FUT SEP 04 5 YR T NT SEDOL	15 00	-1,666,875 00	1,631,897 36	-34,977 64	0 00	0 00	-34,977 64	0 00
30 Aug 04	911726U								
09 Aug 04	FUT SEP 04 5 YR T NT SEDOL	15 00	-1,663,125 00	1,630,938 17	-32,186 83	0 00	0 00	-32,186 83	0 00
09 Aug 04	911726U								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
13 Aug 04 13 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	8 00	-887,625.00	869,833.69	-17,791.31	0.00	0.00	-17,791.31	0.00
16 Aug 04 16 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	9 00	-997,171.88	978,582.90	-18,608.98	0.00	0.00	-18,608.98	0.00
26 Aug 04 26 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	6 00	-665,531.25	652,758.94	-12,772.31	0.00	0.00	-12,772.31	0.00
18 Jun 04 18 Jun 04	FUT SEP 04 U S T-BONDS 09-21-2004 SEDOL 911301U	4 00	-420,750.00	420,750.00	0.00	0.00	0.00	0.00	0.00
26 Aug 04 26 Aug 04	FUT SEP 04 U S T-BONDS 09-21-2004 SEDOL 911301U	1 00	-111,343.75	108,281.25	-3,062.50	0.00	0.00	-3,062.50	0.00
01 Mar 04 01 Mar 04	U S T-BD 06-21-2004 FUT JUN 04 21/6/04 SEDOL 910848U	15 00	-1,688,906.25	1,688,906.25	0.00	0.00	0.00	0.00	0.00
30 Aug 04 30 Aug 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	2 00	-223,500.00	223,500.00	0.00	0.00	0.00	0.00	0.00
31 Aug 04 31 Aug 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	2 00	-224,031.25	224,031.25	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss	
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Future Receipts</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
06 Dec 04	US 10YR NOTE FUTURE 12-20-2004	15 00	-1,683,984 38	1,691,274 05	7,289 67	0 00	0 00	7,289 67	0 00
06 Dec 04	SEDOL 912463W								
15 Nov 04	US 10YR NOTE FUTURE 12-20-2004	5 00	-562,031 25	564,585 34	2,554 09	0 00	0 00	2,554 09	0 00
15 Nov 04	SEDOL 912463W								
30 Aug 04	US 10YR NOTE FUTURE 12-20-2004	14 00	-1,564,500 00	1,563,968 75	-531 25	0 00	0 00	-531 25	0 00
30 Aug 04	SEDOL 912463W								
07 Sep 04	US 10YR NOTE FUTURE 12-20-2004	28 00	-3,120,250 00	3,120,250 00	0 00	0 00	0 00	0 00	0 00
07 Sep 04	SEDOL 912463W								
20 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	11 00	-1,247,812 50	1,241,370 37	-6,442 13	0 00	0 00	-6,442 13	0 00
20 Feb 04	910383W								
06 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	20 00	-2,245,937 50	2,257,037 04	11,099 54	0 00	0 00	11,099 54	0 00
06 Feb 04	910383W								
09 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	17 00	-1,915,421 88	1,918,481 48	3,059 60	0 00	0 00	3,059 60	0 00
09 Feb 04	910383W								
24 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	18 00	-2,043,843 75	2,031,333 34	-12,510 41	0 00	0 00	-12,510 41	0 00
24 Feb 04	910383W								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
25 Feb 04 25 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	8.00	-908,500.00	906,269.44	-2,230.56	0.00	0.00	-2,230.56	0.00
25 Feb 04 25 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	2.00	-227,125.00	226,567.36	-557.64	0.00	0.00	-557.64	0.00
26 Feb 04 26 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	6.00	-680,812.50	680,403.94	-408.56	0.00	0.00	-408.56	0.00
06 Feb 04 06 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	6.00	-676,125.00	677,111.11	986.11	0.00	0.00	986.11	0.00
05 Feb 04 05 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	18.00	-2,025,562.50	2,031,333.33	5,770.83	0.00	0.00	5,770.83	0.00
27 Feb 04 27 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	12.00	-1,363,875.00	1,360,807.87	-3,067.13	0.00	0.00	-3,067.13	0.00
23 Feb 04 23 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383W	12.00	-1,359,187.50	1,354,222.22	-4,965.28	0.00	0.00	-4,965.28	0.00
21 May 04 21 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	4.00	-436,437.50	446,661.91	10,224.41	0.00	0.00	10,224.41	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term		Short Term	Long Term
<b>Future Receipts</b>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
26 Apr 04		US 5YR T-NOTE 06-21-2004 SEDOL	41 00	-4,514,484 38	4,578,284 58	63,800 20	0 00	0 00	63,800 20	0 00
26 Apr 04		910997W								
24 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	7 00	-763,000 00	781,658 34	18,658 34	0 00	0 00	18,658 34	0 00
24 May 04		910997W								
12 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	12 00	-1,304,250 00	1,339,985 73	35,735 73	0 00	0 00	35,735 73	0 00
12 May 04		910997W								
14 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	6 00	-653,250 00	669,992 86	16,742 86	0 00	0 00	16,742 86	0 00
14 May 04		910997W								
19 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	5 00	-544,140 63	558,327 39	14,186 76	0 00	0 00	14,186 76	0 00
19 May 04		910997W								
20 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	9 00	-982,125 00	1,004,989 30	22,864 30	0 00	0 00	22,864 30	0 00
20 May 04		910997W								
28 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	6 00	-659,062 50	669,992 86	10,930 36	0 00	0 00	10,930 36	0 00
28 May 04		910997W								
13 May 04		US 5YR T-NOTE 06-21-2004 SEDOL	21 00	-2,277,187 50	2,344,975 03	67,787 53	0 00	0 00	67,787 53	0 00
13 May 04		910997W								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Future Receipts</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
18 May 04 18 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	8 00	-872,750.00	893,323 82	20,573 82	0 00	0.00	20,573 82	0 00
11 May 04 11 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	8 00	-869,000.00	893,323 82	24,323 82	0 00	0.00	24,323 82	0 00
26 Jan 04 26 Jan 04	US T-BOND 03-22-2004 SEDOL 910399W	9 00	-1,002,375 00	1,002,375 00	0 00	0 00	0.00	0 00	0 00
25 Feb 04 25 Feb 04	US T-BOND 03-22-2004 SEDOL 910399W	3 00	-339,843 75	339,843 75	0 00	0 00	0.00	0 00	0 00
23 Feb 04 23 Feb 04	US T-BOND 03-22-2004 SEDOL 910399W	3 00	-337,593 75	337,593 75	0 00	0 00	0.00	0 00	0 00
30 Jan 04 30 Jan 04	US T-NT 03-22-2004 SEDOL 910228U	8 00	-907,125.00	910,319.44	3,194 44	0 00	0.00	3,194 44	0 00
24 Feb 04 24 Feb 04	US T-NT 03-22-2004 SEDOL 910228U	9 00	-1,035,703.13	1,026,520 84	-9,182 29	0 00	0 00	-9,182.29	0 00
27 Feb 04 27 Feb 04	US T-NT 03-22-2004 SEDOL 910228U	6 00	-691,500.00	684,347.22	-7,152 78	0 00	0 00	-7,152.78	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Future Receipts</b>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>Total United States</b>			-82,314,234.46	82,545,966.89	231,732.43	0.00	0.00	231,732.43	0.00	
<b>Total S/T translation gain/loss for fixed income</b>							0.00			
<b>Total L/T translation gain/loss for fixed income</b>							0.00			
<b>Total realized gains for fixed income</b>						583,219.72	0.00	0.00	583,219.72	0.00
<b>Total realized losses for fixed income</b>						-351,487.29	0.00	0.00	-351,487.29	0.00
<b>Total Fixed Income</b>			-84,829,716.69	85,061,449.12	231,732.43	0.00	0.00	231,732.43	0.00	
<b>Derivative offsets</b>										
<b>Cash and cash equivalent futures</b>										
<b>United States</b>										
17 Jun 04	EURODOLLAR 03-13-2005 SEDOL	2 00	-484,550 00	485,912 50	1,362 50	0 00	0 00	1,362 50	0 00	
17 Jun 04	903852L									
15 Jun 04	EURODOLLAR 03-13-2006 SEDOL	2 00	-478,250 00	478,425 00	175 00	0 00	0 00	175 00	0 00	
15 Jun 04	903941L									
02 Jul 04	EURODOLLAR 03-13-2006 SEDOL	4 00	-961,025 00	955,950 00	-5,075 00	0 00	0 00	-5,075 00	0 00	
02 Jul 04	903941L									
02 Jul 04	EURODOLLAR 12-19-2005 SEDOL	4 00	-963,200 00	958,075 00	-5,125 00	0 00	0 00	-5,125 00	0 00	
02 Jul 04	903865L									
15 Jun 04	EURODOLLAR 12-19-2005 SEDOL	2 00	-479,475 00	479,800 00	325 00	0 00	0 00	325 00	0 00	
15 Jun 04	903865L									



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Cash and cash equivalent futures</b>									
<b>United States</b>									
17 Jun 04 17 Jun 04	EURODOLLAR 90 DAY & CME 09-30-2004 SEDOL 907722L	2.00	-489,400.00	490,562.50	1,162.50	0.00	0.00	1,162.50	0.00
15 Jun 04 15 Jun 04	EURODOLLAR 90 DAY 06-30-2004 SEDOL 963758L	2.00	-492,293.50	492,962.50	669.00	0.00	0.00	669.00	0.00
16 Jun 04 16 Jun 04	EURODOLLAR DECEMBER 2004 FUTURE 12-19-2004 SEDOL 903864L	2.00	-486,675.00	488,187.50	1,512.50	0.00	0.00	1,512.50	0.00
24 Jun 04 24 Jun 04	EURODOLLAR JUN 2005 FUTURE 06-13-2005 SEDOL 903853L	2.00	-483,125.00	483,375.00	250.00	0.00	0.00	250.00	0.00
02 Jul 04 02 Jul 04	EURODOLLAR JUNE 2006 FUTURE SEDOL 903942L	4.00	-959,125.00	954,100.00	-5,025.00	0.00	0.00	-5,025.00	0.00
02 Jul 04 02 Jul 04	EURODOLLAR SEPTEMBER 2005 FUTURE SEDOL 903863L	4.00	-966,100.00	960,975.00	-5,125.00	0.00	0.00	-5,125.00	0.00
15 Jun 04 15 Jun 04	EURODOLLAR SEPTEMBER 2005 FUTURE SEDOL 903863L	2.00	-481,000.00	481,475.00	475.00	0.00	0.00	475.00	0.00
<b>Total United States</b>			<b>-7,724,218.50</b>	<b>7,709,800.00</b>	<b>-14,418.50</b>	<b>0.00</b>	<b>0.00</b>	<b>-14,418.50</b>	<b>0.00</b>

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>Germany</b>										
02 Sep 04	EURO-BOBL FUTURE 08/09/2004	1 00	-136,382 63	134,172 16	-2,166 35	0 00	-44 12	-2,210 47	0 00	
02 Sep 04	SEDOL 911887L									
01 Sep 04	EURO-BOBL FUTURE 08/09/2004	1 00	-136,125 75	134,172 16	-2,102 47	0 00	148 88	-1,953 59	0 00	
01 Sep 04	SEDOL 911887L									
01 Sep 04	EURO-BOBL FUTURE 08/09/2004	2 00	-272,640 40	268,344 31	-4,593 83	0 00	297 74	-4,296 09	0 00	
01 Sep 04	SEDOL 911887L									
02 Sep 04	EURO-BOBL FUTURE 08/09/2004	1 00	-136,346 12	134,172 16	-2,129 84	0 00	-44 12	-2,173 96	0 00	
02 Sep 04	SEDOL 911887L									
02 Sep 04	EURO-BOBL FUTURE 08/09/2004	1 00	-136,370 46	134,172 15	-2,154 18	0 00	-44 13	-2,198 31	0 00	
02 Sep 04	SEDOL 911887L									
03 Dec 04	EURO-BOBL FUTURE 08/12/2004	6 00	-900,707 12	811,334 51	-15,472 24	0 00	-73,900 37	-89,372 61	0 00	
03 Dec 04	SEDOL 912775L									
17 Dec 04	EURO-BOBL FUTURE 10/03/2005	5 00	-750,753 64	749,262 32	-531 46	0 00	-959 86	-1,491 32	0 00	
17 Dec 04	SEDOL 914168L									
17 Dec 04	EURO-BOBL FUTURE 10/03/2005	1 00	-150,164 02	149,852 46	-119 58	0 00	-191 98	-311 56	0 00	
17 Dec 04	SEDOL 914168L									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>Total Germany</b>			-2,619,490.14	2,515,482.23	-29,269.95	0.00	-74,737.96	-104,007.91	0.00
<b>United States</b>									
24 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	7.00	-768,906.25	768,906.25	0.00	0.00	0.00	0.00	0.00
24 Aug 04	SEDOL 912496L								
13 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	8.00	-880,375.00	880,375.00	0.00	0.00	0.00	0.00	0.00
13 Aug 04	SEDOL 912496L								
08 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT	2.00	-220,531.25	220,531.25	0.00	0.00	0.00	0.00	0.00
08 Sep 04	SEDOL 912496L								
16 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	8.00	-879,250.00	879,250.00	0.00	0.00	0.00	0.00	0.00
16 Aug 04	SEDOL 912496L								
29 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	1.00	-109,578.13	109,578.13	0.00	0.00	0.00	0.00	0.00
29 Nov 04	SEDOL 912496L								
17 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	1.00	-110,593.75	110,593.75	0.00	0.00	0.00	0.00	0.00
17 Nov 04	SEDOL 912496L								
26 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	6.00	-660,281.25	660,281.25	0.00	0.00	0.00	0.00	0.00
26 Aug 04	SEDOL 912496L								
18 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	3.00	-331,640.63	331,640.63	0.00	0.00	0.00	0.00	0.00
18 Nov 04	SEDOL 912496L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Total	
Settle Date	Acquisition Date					Short Term	Long Term		Short Term	Long Term
<i>Future Receipts</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
11 Aug 04		FUT DEC 04 5 YR 12-22-2004 T-NT	8 00	-876,250 00	876,250 00	0 00	0 00	0 00	0 00	0 00
11 Aug 04		SEDOL 912496L								
18 Nov 04		FUT DEC 04 5 YR 12-22-2004 T-NT	2 00	-221,187 50	221,187 50	0 00	0 00	0 00	0 00	0 00
18 Nov 04		SEDOL 912496L								
20 Aug 04		FUT DEC 04 5 YR 12-22-2004 T-NT	13 00	-1,433,859 38	1,433,859 38	0 00	0 00	0 00	0 00	0 00
20 Aug 04		SEDOL 912496L								
27 Aug 04		FUT DEC 04 5 YR 12-22-2004 T-NT	15 00	-1,653,984 38	1,653,984 38	0 00	0 00	0 00	0 00	0 00
27 Aug 04		SEDOL 912496L								
23 Aug 04		FUT DEC 04 5 YR 12-22-2004 T-NT	8 00	-879,750 00	879,750 00	0 00	0 00	0 00	0 00	0 00
23 Aug 04		SEDOL 912496L								
30 Aug 04		FUT DEC 04 5 YR 12-22-2004 T-NT	14 00	-1,543,500 00	1,543,500 00	0 00	0 00	0 00	0 00	0 00
30 Aug 04		SEDOL 912496L								
09 Aug 04		FUT DEC 04 5 YR 12-22-2004 T-NT	14 00	-1,539,562 50	1,539,562 50	0 00	0 00	0 00	0 00	0 00
09 Aug 04		SEDOL 912496L								
06 Dec 04		FUT DEC 04 U S T-BONDS 12-22-2004	5 00	-561,562 50	564,140 63	2,578 13	0 00	0 00	2,578 13	0 00
06 Dec 04		SEDOL 912668L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
30 Nov 04 30 Nov 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668L	6.00	-667,312.50	676,968.75	9,656.25	0.00	0.00	9,656.25	0.00
17 Nov 04 17 Nov 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668L	1.00	-113,312.50	111,453.12	-1,859.38	0.00	0.00	-1,859.38	0.00
24 Mar 04 24 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902L	2.00	-232,343.75	232,343.75	0.00	0.00	0.00	0.00	0.00
30 Mar 04 30 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902L	2.00	-230,250.00	230,250.00	0.00	0.00	0.00	0.00	0.00
16 Mar 04 16 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902L	2.00	-231,093.75	231,093.75	0.00	0.00	0.00	0.00	0.00
27 May 04 27 May 04	FUT JUN 04 06-21-2004 SEDOL 910902L	2.00	-220,375.00	218,312.50	-2,062.50	0.00	0.00	-2,062.50	0.00
26 Mar 04 26 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902L	2.00	-230,625.00	230,625.00	0.00	0.00	0.00	0.00	0.00
16 Mar 04 16 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902L	4.00	-462,375.00	462,375.00	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
23 Mar 04	FUT JUN 04 06-21-2004 SEDOL	16 00	-1,855,750 00	1,855,750 00	0 00	0 00	0 00	0 00	0 00
23 Mar 04	910902L								
27 Feb 04	FUT JUN 04 06-21-2004 SEDOL	6 00	-682,406 25	682,406 25	0 00	0 00	0 00	0 00	0 00
27 Feb 04	910902L								
23 Mar 04	FUT JUN 04 06-21-2004 SEDOL	2 00	-232,343 75	232,343 75	0 00	0 00	0 00	0 00	0 00
23 Mar 04	910902L								
08 Dec 04	FUT MAR 05 10 YR 03-22-2005	4 00	-448,187 50	448,187 50	0 00	0 00	0 00	0 00	0 00
08 Dec 04	SEDOL 913084L								
06 Dec 04	FUT MAR 05 10 YR 03-22-2005	14 00	-1,563,187 50	1,563,187 50	0 00	0 00	0 00	0 00	0 00
06 Dec 04	SEDOL 913084L								
06 Dec 04	FUT MAR 05 10 YR 03-22-2005	6 00	-670,218 75	670,218 75	0 00	0 00	0 00	0 00	0 00
06 Dec 04	SEDOL 913084L								
27 May 04	FUT SEP 04 09-21-2004 SEDOL	2 00	-217,625 00	217,625 00	0 00	0 00	0 00	0 00	0 00
27 May 04	911293L								
05 Aug 04	FUT SEP 04 09-21-2004 SEDOL	4 00	-445,250 00	445,250 00	0 00	0 00	0 00	0 00	0 00
05 Aug 04	911293L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
03 Aug 04 03 Aug 04	FUT SEP 04 09-21-2004 SEDOL 911293L	5.00	-555,546.88	548,264.06	-7,282.82	0.00	0.00	-7,282.82	0.00
16 Jul 04 16 Jul 04	FUT SEP 04 09-21-2004 SEDOL 911293L	5.00	-556,718.75	543,408.85	-13,309.90	0.00	0.00	-13,309.90	0.00
01 Jul 04 01 Jul 04	FUT SEP 04 09-21-2004 SEDOL 911293L	8.00	-876,875.00	869,454.17	-7,420.83	0.00	0.00	-7,420.83	0.00
15 Jul 04 15 Jul 04	FUT SEP 04 09-21-2004 SEDOL 911293L	7.00	-772,843.75	760,772.40	-12,071.35	0.00	0.00	-12,071.35	0.00
03 Aug 04 03 Aug 04	FUT SEP 04 09-21-2004 SEDOL 911293L	3.00	-333,328.13	333,328.13	0.00	0.00	0.00	0.00	0.00
28 Jun 04 28 Jun 04	FUT SEP 04 09-21-2004 SEDOL 911293L	2.00	-217,000.00	216,968.75	-31.25	0.00	0.00	-31.25	0.00
15 Jun 04 15 Jun 04	FUT SEP 04 09-21-2004 SEDOL 911293L	1.00	-108,453.13	108,453.13	0.00	0.00	0.00	0.00	0.00
27 May 04 27 May 04	FUT SEP 04 09-21-2004 SEDOL 911293L	3.00	-326,437.50	326,250.00	-187.50	0.00	0.00	-187.50	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
03 Aug 04 03 Aug 04	FUT SEP 04 09-21-2004 SEDOL 911293L	7 00	-777,109 38	760,772 40	-16,336 98	0 00	0 00	-16,336 98	0 00
15 Jun 04 15 Jun 04	FUT SEP 04 09-21-2004 SEDOL 911293L	5 00	-542,500 00	542,500 00	0 00	0 00	0 00	0 00	0 00
28 May 04 28 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	6 00	-650,812 50	650,812 50	0 00	0 00	0 00	0 00	0 00
18 May 04 18 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	8 00	-861,625 00	861,625 00	0 00	0 00	0 00	0 00	0 00
11 May 04 11 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	8 00	-857,875 00	857,875 00	0 00	0 00	0 00	0 00	0 00
27 May 04 27 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	8 00	-867,625 00	867,625 00	0 00	0 00	0 00	0 00	0 00
19 Jul 04 19 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726L	4 00	-440,000 00	440,000 00	0 00	0 00	0 00	0 00	0 00
06 Aug 04 06 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	13 00	-1,445,437 50	1,445,437 50	0 00	0 00	0 00	0 00	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
25 Aug 04 25 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	1.00	-111,031.25	111,031.25	0.00	0.00	0.00	0.00	0.00
02 Jul 04 02 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726L	11.00	-1,197,968.75	1,197,968.75	0.00	0.00	0.00	0.00	0.00
12 May 04 12 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	11.00	-1,180,265.63	1,180,265.63	0.00	0.00	0.00	0.00	0.00
01 Jul 04 01 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726L	8.00	-869,500.00	869,500.00	0.00	0.00	0.00	0.00	0.00
14 May 04 14 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	6.00	-644,906.25	644,906.25	0.00	0.00	0.00	0.00	0.00
06 Aug 04 06 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	9.00	-997,734.38	997,734.38	0.00	0.00	0.00	0.00	0.00
19 May 04 19 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	5.00	-537,187.50	537,187.50	0.00	0.00	0.00	0.00	0.00
20 May 04 20 May 04	FUT SEP 04 5 YR T NT SEDOL 911726L	8.00	-861,750.00	861,750.00	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	
								Short Term	Long Term	
<i>Future Receipts</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
09 Jul 04		FUT SEP 04 5 YR T NT SEDOL	2 00	-219,281 25	219,281 25	0 00	0 00	0 00	0 00	0 00
09 Jul 04		911726L								
03 Aug 04		FUT SEP 04 U S T-BONDS 09-21-2004	1 00	-108,281 25	108,281 25	0 00	0 00	0 00	0 00	0 00
03 Aug 04		SEDOL 911301L								
20 Jul 04		FUT SEP 04 U S T-BONDS 09-21-2004	4 00	-435,875 00	420,750 00	-15,125 00	0 00	0 00	-15,125 00	0 00
20 Jul 04		SEDOL 911301L								
07 Dec 04		FUT US 5YR NOTE 03-21-2005	9 00	-984,515 63	984,515 63	0 00	0 00	0 00	0 00	0 00
07 Dec 04		SEDOL 913807L								
17 Nov 04		FUT US 5YR NOTE 03-21-2005	10 00	-1,096,562 50	1,096,562 50	0 00	0 00	0 00	0 00	0 00
17 Nov 04		SEDOL 913807L								
03 Nov 04		FUT US 5YR NOTE 03-21-2005	9 00	-990,703 13	990,703 13	0 00	0 00	0 00	0 00	0 00
03 Nov 04		SEDOL 913807L								
04 Nov 04		FUT US 5YR NOTE 03-21-2005	9 00	-994,078 13	994,078 13	0 00	0 00	0 00	0 00	0 00
04 Nov 04		SEDOL 913807L								
10 Nov 04		FUT US 5YR NOTE 03-21-2005	9 00	-984,796 88	984,796 88	0 00	0 00	0 00	0 00	0 00
10 Nov 04		SEDOL 913807L								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
24 Nov 04	FUT US 5YR NOTE 03-21-2005	14.00	-1,530,812.50	1,530,812.50	0.00	0.00	0.00	0.00	0.00
24 Nov 04	SEDOL 913807L								
15 Nov 04	FUT US 5YR NOTE 03-21-2005	9.00	-985,500.00	985,500.00	0.00	0.00	0.00	0.00	0.00
15 Nov 04	SEDOL 913807L								
26 Apr 04	U S T-BONDS 06-21-2004 SEDOL	15.00	-1,614,843.75	1,688,906.25	74,062.50	0.00	0.00	74,062.50	0.00
26 Apr 04	910848L								
19 Nov 04	US 10YR NOTE FUTURE 12-20-2004	1.00	-112,281.25	112,281.25	0.00	0.00	0.00	0.00	0.00
19 Nov 04	CUSIP 999599GH0								
05 Nov 04	US 10YR NOTE FUTURE 12-20-2004	5.00	-561,640.63	561,640.63	0.00	0.00	0.00	0.00	0.00
05 Nov 04	CUSIP 999599GH0								
06 Oct 04	US 10YR NOTE FUTURE 12-20-2004	1.00	-112,109.38	111,460.55	-648.83	0.00	0.00	-648.83	0.00
06 Oct 04	CUSIP 999599GH0								
01 Sep 04	US 10YR NOTE FUTURE 12-20-2004	14.00	-1,576,968.75	1,564,964.84	-12,003.91	0.00	0.00	-12,003.91	0.00
01 Sep 04	CUSIP 999599GH0								
17 Nov 04	US 10YR NOTE FUTURE 12-20-2004	1.00	-112,296.88	112,296.88	0.00	0.00	0.00	0.00	0.00
17 Nov 04	CUSIP 999599GH0								

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Trade Date		Security Description	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
03 Nov 04		US 10YR NOTE FUTURE 12-20-2004	3 00	-340,031 25	334,381 64	-5,649 61	0 00	0 00	-5,649 61	0 00
03 Nov 04		CUSIP 999599GH0								
13 Aug 04		US 10YR NOTE FUTURE 12-20-2004	2 00	-222,968 75	222,968 75	0 00	0 00	0 00	0 00	0 00
13 Aug 04		CUSIP 999599GH0								
04 Nov 04		US 10YR NOTE FUTURE 12-20-2004	5 00	-566,250 00	566,250 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04		CUSIP 999599GH0								
16 Sep 04		US 10YR NOTE FUTURE 12-20-2004	4 00	-452,625 00	445,842 19	-6,782 81	0 00	0 00	-6,782 81	0 00
16 Sep 04		CUSIP 999599GH0								
03 Nov 04		US 10YR NOTE FUTURE 12-20-2004	6 00	-680,062 50	674,412 89	-5,649 61	0 00	0 00	-5,649 61	0 00
03 Nov 04		CUSIP 999599GH0								
02 Nov 04		US 10YR NOTE FUTURE 12-20-2004	3 00	-339,421 88	334,381 64	-5,040 24	0 00	0 00	-5,040 24	0 00
02 Nov 04		CUSIP 999599GH0								
17 Nov 04		US 10YR NOTE FUTURE 12-20-2004	5 00	-563,359 38	563,359 38	0 00	0 00	0 00	0 00	0 00
17 Nov 04		CUSIP 999599GH0								
08 Oct 04		US 10YR NOTE FUTURE 12-20-2004	11 00	-1,238,875 00	1,226,066 02	-12,808 98	0 00	0 00	-12,808 98	0 00
08 Oct 04		CUSIP 999599GH0								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
08 Sep 04 08 Sep 04	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	5 00	-560,078.13	557,302.73	-2,775 40	0 00	0.00	-2,775 40	0 00	0 00
03 Feb 04 03 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	2.00	-225,218.75	225,218 75	0 00	0 00	0.00	0 00	0 00	0 00
04 Feb 04 04 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	28 00	-3,149,562 50	3,149,562.50	0 00	0 00	0.00	0 00	0 00	0 00
25 Feb 04 25 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	8 00	-908,375 00	908,375 00	0 00	0 00	0.00	0 00	0 00	0 00
03 Feb 04 03 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	2.00	-225,218 75	225,218 75	0 00	0 00	0.00	0 00	0 00	0 00
24 Feb 04 24 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	14 00	-1,588,562.50	1,588,562.50	0 00	0 00	0.00	0 00	0 00	0 00
23 Jan 04 23 Jan 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	76 00	-8,588,000 00	8,588,000 00	0 00	0 00	0.00	0 00	0 00	0 00
27 Feb 04 27 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	12.00	-1,347,375 00	1,347,375 00	0.00	0 00	0.00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
05 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	17 00	-1,889,390 63	1,889,390 63	0 00	0 00	0 00	0 00	0 00
05 Feb 04	910997L								
24 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	17 00	-1,906,656 25	1,906,656 25	0 00	0 00	0 00	0 00	0 00
24 Feb 04	910997L								
20 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	11 00	-1,232,515 63	1,232,515 63	0 00	0 00	0 00	0 00	0 00
20 Feb 04	910997L								
06 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	19 00	-2,106,921 88	2,106,921 88	0 00	0 00	0 00	0 00	0 00
06 Feb 04	910997L								
09 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	16 00	-1,780,500 00	1,780,500 00	0 00	0 00	0 00	0 00	0 00
09 Feb 04	910997L								
26 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	6 00	-672,656 25	672,656 25	0 00	0 00	0 00	0 00	0 00
26 Feb 04	910997L								
16 Mar 04	US 5YR T-NOTE 06-21-2004 SEDOL	1 00	-113,437 50	113,437 50	0 00	0 00	0 00	0 00	0 00
16 Mar 04	910997L								
25 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	10 00	-1,121,875 00	1,121,875 00	0 00	0 00	0 00	0 00	0 00
25 Feb 04	910997L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
06 Feb 04 06 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	6.00	-667,875.00	667,875.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Feb 04 23 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	12.00	-1,342,312.50	1,342,312.50	0.00	0.00	0.00	0.00	0.00	0.00
01 Mar 04 01 Mar 04	US T-BOND 03-22-2004 SEDOL 910399L	15.00	-1,710,000.00	1,679,812.50	-30,187.50	0.00	0.00	-30,187.50	0.00	0.00
26 Jan 04 26 Jan 04	US T-NT 03-22-2004 SEDOL 910228L	16.00	-1,818,750.00	1,818,750.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Feb 04 23 Feb 04	US T-NT 03-22-2004 SEDOL 910228L	5.00	-572,968.75	572,968.75	0.00	0.00	0.00	0.00	0.00	0.00
22 Jan 04 22 Jan 04	US T-NT 03-22-2004 SEDOL 910228L	2.00	-229,468.75	229,468.75	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total United States</b>			<b>-88,345,859.49</b>	<b>88,274,921.97</b>	<b>-70,937.52</b>	<b>0.00</b>	<b>0.00</b>	<b>-70,937.52</b>	<b>0.00</b>	<b>0.00</b>
<b>Total I/T translation gain/loss for derivative offsets</b>							<b>-74,737.96</b>			
<b>Total I/T translation gain/loss for derivative offsets</b>							<b>0.00</b>			
<b>Total realized gains for derivative offsets</b>					<b>92,228.38</b>	<b>0.00</b>	<b>446.62</b>	<b>92,228.38</b>	<b>0.00</b>	<b>0.00</b>
<b>Total realized losses for derivative offsets</b>					<b>-206,854.35</b>	<b>0.00</b>	<b>-75,184.58</b>	<b>-281,592.31</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Offsets</b>			<b>-98,689,568.13</b>	<b>98,500,204.20</b>	<b>-114,625.97</b>	<b>0.00</b>	<b>-74,737.96</b>	<b>-189,363.93</b>	<b>0.00</b>	<b>0.00</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Receipts</i>									
<b>Cash and cash equivalents</b>									
<b>Cash &amp; cash equivalent deriv. - futures</b>									
<b>United States</b>									
27 May 04	EURODOLLAR	2 00	-485,912 50	485,912 50	0 00	0 00	0 00	0 00	0 00
27 May 04	MARHC 2005 FUTURE SEDOL 903852U								
27 May 04	EURODOLLAR 90 DAY @ CME	2 00	-490,562 50	490,562 50	0 00	0 00	0 00	0 00	0 00
27 May 04	09-30-2004 SEDOL 9077229								
27 May 04	EURODOLLAR 90 DAY @ CME	2 00	-492,962 50	492,962 50	0 00	0 00	0 00	0 00	0 00
27 May 04	FUTURE 06-30-2004 SEDOL 9637589								
27 May 04	EURODOLLAR DECEMBER 2004	2 00	-488,187 50	488,187 50	0 00	0 00	0 00	0 00	0 00
27 May 04	FUTURE SEDOL 903864U								
29 Jun 04	EURODOLLAR DECEMBER 2005	4 00	-958,075 00	958,075 00	0 00	0 00	0 00	0 00	0 00
29 Jun 04	FUTURE SEDOL 903865U								
26 May 04	EURODOLLAR DECEMBER 2005	2 00	-479,800 00	479,800 00	0 00	0 00	0 00	0 00	0 00
26 May 04	FUTURE SEDOL 903865U								
26 May 04	EURODOLLAR JUN 2005 FUTURE	2 00	-483,375 00	483,375 00	0 00	0 00	0 00	0 00	0 00
26 May 04	06-13-2005 SEDOL 903853U								
29 Jun 04	EURODOLLAR JUNE 2006 FUTURE	4 00	-954,100 00	954,100 00	0 00	0 00	0 00	0 00	0 00
29 Jun 04	SEDOL 903942U								



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>										
<b>Cash and cash equivalents</b>										
<b>Cash &amp; cash equivalent deriv. - futures</b>										
<b>United States</b>										
29 Jun 04	EURODOLLAR MARCH 2006 FUTURE	4.00	-955,950.00	955,950.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Jun 04	SEDOL 903941U									
26 May 04	EURODOLLAR MARCH 2006 FUTURE	2.00	-478,425.00	478,425.00	0.00	0.00	0.00	0.00	0.00	0.00
26 May 04	SEDOL 903941U									
29 Jun 04	EURODOLLAR SEPTEMBER 2005	4.00	-960,975.00	960,975.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Jun 04	FUTURE SEDOL 903863U									
26 May 04	EURODOLLAR SEPTEMBER 2005	2.00	-481,475.00	481,475.00	0.00	0.00	0.00	0.00	0.00	0.00
26 May 04	FUTURE SEDOL 903863U									
<b>Total United States</b>			<b>-7,709,800.00</b>	<b>7,709,800.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
Total I/T translation gain/loss for cash and cash equivalent							0.00			
Total I/JT translation gain/loss for cash and cash equivalent							0.00			
Total realized gains for cash and cash equivalents					0.00	0.00	0.00	0.00	0.00	0.00
Total realized losses for cash and cash equivalents					0.00	0.00	0.00	0.00	0.00	0.00
Total Cash and Cash Equivalents			<b>-7,709,800.00</b>	<b>7,709,800.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
Total Future Receipts			<b>-191,229,084.82</b>	<b>191,271,453.32</b>	<b>117,106.46</b>	<b>0.00</b>	<b>-74,737.96</b>	<b>42,368.50</b>	<b>0.00</b>	<b>0.00</b>

## *Future Deliveries*

Fixed income

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>Germany</b>										
02 Sep 04	EURO-BOBL FUTURE 08/09/2004	-1 00	136,382 63	-134,172 16	2,166 35	0 00	44 12	2,210 47	0 00	
02 Sep 04	SEDOL 911887W									
01 Sep 04	EURO-BOBL FUTURE 08/09/2004	-1 00	136,125 75	-134,172 16	2,102 47	0 00	-148 88	1,953 59	0 00	
01 Sep 04	SEDOL 911887W									
01 Sep 04	EURO-BOBL FUTURE 08/09/2004	-2 00	272,640 40	-268,344 31	4,593 83	0 00	-297 74	4,296 09	0 00	
01 Sep 04	SEDOL 911887W									
02 Sep 04	EURO-BOBL FUTURE 08/09/2004	-1 00	136,346 12	-134,172 16	2,129 84	0 00	44 12	2,173 96	0 00	
02 Sep 04	SEDOL 911887W									
02 Sep 04	EURO-BOBL FUTURE 08/09/2004	-1 00	136,370 46	-134,172 15	2,154 18	0 00	44 13	2,198 31	0 00	
02 Sep 04	SEDOL 911887W									
03 Dec 04	EURO-BOBL FUTURE 08/12/2004	-6 00	900,707 12	-811,334 51	15,472 24	0 00	73,900 37	89,372 61	0 00	
03 Dec 04	SEDOL 912775W									
17 Dec 04	EURO-BOBL FUTURE 10/03/2005	-5 00	750,753 64	-749,262 32	531 46	0 00	959 86	1,491 32	0 00	
17 Dec 04	SEDOL 914168W									
17 Dec 04	EURO-BOBL FUTURE 10/03/2005	-1 00	150,164 02	-149,852 46	119 58	0 00	191 98	311 56	0 00	
17 Dec 04	SEDOL 914168W									

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Transtation	Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>Total Germany</b>			<b>2,619,490.14</b>	<b>-2,515,482.23</b>	<b>29,269.95</b>	<b>0.00</b>	<b>74,737.96</b>	<b>104,007.91</b>	<b>0.00</b>	
<b>United States</b>										
04 Nov 04 04 Nov 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-9.00	994,078.13	-994,078.13	0.00	0.00	0.00	0.00	0.00	0.00
07 Dec 04 07 Dec 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-9.00	984,515.63	-984,515.63	0.00	0.00	0.00	0.00	0.00	0.00
17 Nov 04 17 Nov 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-10.00	1,096,562.50	-1,096,562.50	0.00	0.00	0.00	0.00	0.00	0.00
03 Nov 04 03 Nov 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-9.00	990,703.13	-990,703.13	0.00	0.00	0.00	0.00	0.00	0.00
10 Nov 04 10 Nov 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-9.00	984,796.88	-984,796.88	0.00	0.00	0.00	0.00	0.00	0.00
24 Nov 04 24 Nov 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-14.00	1,530,812.50	-1,530,812.50	0.00	0.00	0.00	0.00	0.00	0.00
15 Nov 04 15 Nov 04	FUT 5YR NOTE 03-21-2005 SEDOL 913807U	-9.00	985,500.00	-985,500.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Sep 04 08 Sep 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-2.00	220,531.25	-220,531.25	0.00	0.00	0.00	0.00	0.00	0.00

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
16 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-8 00	879,250 00	-879,250 00	0 00	0 00	0 00	0 00	0 00
16 Aug 04	SEDOL 912496U								
17 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-1 00	110,593 75	-110,593 75	0 00	0 00	0 00	0 00	0 00
17 Nov 04	SEDOL 912496U								
26 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-6 00	660,281 25	-660,281 25	0 00	0 00	0 00	0 00	0 00
26 Aug 04	SEDOL 912496U								
18 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-3 00	331,640 63	-331,640 63	0 00	0 00	0 00	0 00	0 00
18 Nov 04	SEDOL 912496U								
11 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-8 00	876,250 00	-876,250 00	0 00	0 00	0 00	0 00	0 00
11 Aug 04	SEDOL 912496U								
18 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-2 00	221,187 50	-221,187 50	0 00	0 00	0 00	0 00	0 00
18 Nov 04	SEDOL 912496U								
29 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-1 00	109,578 13	-109,578 13	0 00	0 00	0 00	0 00	0 00
29 Nov 04	SEDOL 912496U								
20 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-13 00	1,433,859 38	-1,433,859 38	0 00	0 00	0 00	0 00	0 00
20 Aug 04	SEDOL 912496U								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
27 Aug 04 27 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-15 00	1,653,984.38	-1,653,984.38	0 00	0 00	0.00	0.00	0.00
23 Aug 04 23 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-8 00	879,750.00	-879,750.00	0 00	0 00	0.00	0.00	0.00
30 Aug 04 30 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-14 00	1,543,500.00	-1,543,500.00	0 00	0 00	0.00	0.00	0.00
09 Aug 04 09 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-14.00	1,539,562.50	-1,539,562.50	0 00	0 00	0.00	0.00	0.00
24 Aug 04 24 Aug 04	FUT DEC 04 5 YR 12-22 2004 T-NT SEDOL 912496U	-7 00	768,906.25	-768,906.25	0 00	0 00	0.00	0.00	0.00
13 Aug 04 13 Aug 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496U	-8 00	880,375.00	-880,375.00	0 00	0 00	0.00	0.00	0.00
30 Nov 04 30 Nov 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	-6 00	667,312.50	-676,968.75	-9,656.25	0 00	0.00	-9,656.25	0.00
17 Nov 04 17 Nov 04	FUT DEC 04 U S T-BONDS 12-22-2004 SEDOL 912668U	-1 00	113,312.50	-111,453.12	1,859.38	0.00	0.00	1,859.38	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
06 Dec 04	FUT DEC 04 U S T-BONDS 12-22-2004	-5 00	561,562 50	-564,140 63	-2,578 13	0 00	0 00	-2,578 13	0 00
06 Dec 04	SEDOL 912668U								
30 Mar 04	FUT JUN 04 06-21-2004 SEDOL	-2 00	230,250 00	-230,250 00	0 00	0 00	0 00	0 00	0 00
30 Mar 04	910902U								
16 Mar 04	FUT JUN 04 06-21-2004 SEDOL	-2 00	231,093 75	-231,093 75	0 00	0 00	0 00	0 00	0 00
16 Mar 04	910902U								
27 May 04	FUT JUN 04 06-21-2004 SEDOL	-2 00	220,375 00	-218,312 50	2,062 50	0 00	0 00	2,062 50	0 00
27 May 04	910902U								
26 Mar 04	FUT JUN 04 06-21-2004 SEDOL	-2 00	230,625 00	-230,625 00	0 00	0 00	0 00	0 00	0 00
26 Mar 04	910902U								
16 Mar 04	FUT JUN 04 06-21-2004 SEDOL	-4 00	462,375 00	-462,375 00	0 00	0 00	0 00	0 00	0 00
16 Mar 04	910902U								
23 Mar 04	FUT JUN 04 06-21-2004 SEDOL	-16 00	1,855,750 00	-1,855,750 00	0 00	0 00	0 00	0 00	0 00
23 Mar 04	910902U								
27 Feb 04	FUT JUN 04 06-21-2004 SEDOL	-6 00	682,406 25	-682,406 25	0 00	0 00	0 00	0 00	0 00
27 Feb 04	910902U								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
23 Mar 04 23 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-2.00	232,343.75	-232,343.75	0.00	0.00	0.00	0.00	0.00
24 Mar 04 24 Mar 04	FUT JUN 04 06-21-2004 SEDOL 910902U	-2.00	232,343.75	-232,343.75	0.00	0.00	0.00	0.00	0.00
08 Dec 04 08 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	-4.00	448,187.50	-448,187.50	0.00	0.00	0.00	0.00	0.00
06 Dec 04 06 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	-14.00	1,563,187.50	-1,563,187.50	0.00	0.00	0.00	0.00	0.00
06 Dec 04 06 Dec 04	FUT MAR 05 10 YR 03-22-2005 CUSIP 999599GH0	-6.00	670,218.75	-670,218.75	0.00	0.00	0.00	0.00	0.00
03 Aug 04 03 Aug 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	-5.00	555,546.88	-548,264.06	7,282.82	0.00	0.00	7,282.82	0.00
05 Aug 04 05 Aug 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	-4.00	445,250.00	-445,250.00	0.00	0.00	0.00	0.00	0.00
16 Jul 04 16 Jul 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	-5.00	556,718.75	-543,408.85	13,309.90	0.00	0.00	13,309.90	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term		Short Term	Long Term
<i>Future Deliveries</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
01 Jul 04		FUT SEP 04 10 YR 09-21-2004	-8 00	876,875 00	-869,454 17	7,420 83	0 00	0 00	7,420 83	0 00
01 Jul 04		SEDOL 911293U								
15 Jul 04		FUT SEP 04 10 YR 09-21-2004	-7 00	772,843 75	-760,772 40	12,071 35	0 00	0 00	12,071 35	0 00
15 Jul 04		SEDOL 911293U								
03 Aug 04		FUT SEP 04 10 YR 09-21-2004	-3 00	333,328 13	-333,328 13	0 00	0 00	0 00	0 00	0 00
03 Aug 04		SEDOL 911293U								
28 Jun 04		FUT SEP 04 10 YR 09-21-2004	-2 00	217,000 00	-216,968 75	31 25	0 00	0 00	31 25	0 00
28 Jun 04		SEDOL 911293U								
15 Jun 04		FUT SEP 04 10 YR 09-21-2004	-1 00	108,453 13	-108,453 13	0 00	0 00	0 00	0 00	0 00
15 Jun 04		SEDOL 911293U								
27 May 04		FUT SEP 04 10 YR 09-21-2004	-3 00	326,437 50	-326,250 00	187 50	0 00	0 00	187 50	0 00
27 May 04		SEDOL 911293U								
03 Aug 04		FUT SEP 04 10 YR 09-21-2004	-7 00	777,109 38	-760,772 40	16,336 98	0 00	0 00	16,336 98	0 00
03 Aug 04		SEDOL 911293U								
15 Jun 04		FUT SEP 04 10 YR 09-21-2004	-5 00	542,500 00	-542,500 00	0 00	0 00	0 00	0 00	0 00
15 Jun 04		SEDOL 911293U								



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
27 May 04 27 May 04	FUT SEP 04 10 YR 09-21-2004 SEDOL 911293U	-2.00	217,625.00	-217,625.00	0.00	0.00	0.00	0.00	0.00
18 May 04 18 May 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-8.00	861,625.00	-861,625.00	0.00	0.00	0.00	0.00	0.00
11 May 04 11 May 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-8.00	857,875.00	-857,875.00	0.00	0.00	0.00	0.00	0.00
27 May 04 27 May 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-8.00	867,625.00	-867,625.00	0.00	0.00	0.00	0.00	0.00
19 Jul 04 19 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-4.00	440,000.00	-440,000.00	0.00	0.00	0.00	0.00	0.00
06 Aug 04 06 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-13.00	1,445,437.50	-1,445,437.50	0.00	0.00	0.00	0.00	0.00
25 Aug 04 25 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-1.00	111,031.25	-111,031.25	0.00	0.00	0.00	0.00	0.00
02 Jul 04 02 Jul 04	FUT SEP 04 5 YR T NT SEDOL 911726U	-11.00	1,197,968.75	-1,197,968.75	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
12 May 04	FUT SEP 04 5 YR T NT SEDOL	-11 00	1,180,265 63	-1,180,265 63	0 00	0 00	0 00	0 00	0 00
12 May 04	911726U								
01 Jul 04	FUT SEP 04 5 YR T NT SEDOL	-8 00	869,500 00	-869,500 00	0 00	0 00	0 00	0 00	0 00
01 Jul 04	911726U								
14 May 04	FUT SEP 04 5 YR T NT SEDOL	-6 00	644,906 25	-644,906 25	0 00	0 00	0 00	0 00	0 00
14 May 04	911726U								
06 Aug 04	FUT SEP 04 5 YR T NT SEDOL	-9 00	997,734 38	-997,734 38	0 00	0 00	0 00	0 00	0 00
06 Aug 04	911726U								
19 May 04	FUT SEP 04 5 YR T NT SEDOL	-5 00	537,187 50	-537,187 50	0 00	0 00	0 00	0 00	0 00
19 May 04	911726U								
20 May 04	FUT SEP 04 5 YR T NT SEDOL	-8 00	861,750 00	-861,750 00	0 00	0 00	0 00	0 00	0 00
20 May 04	911726U								
09 Jul 04	FUT SEP 04 5 YR T NT SEDOL	-2 00	219,281 25	-219,281 25	0 00	0 00	0 00	0 00	0 00
09 Jul 04	911726U								
28 May 04	FUT SEP 04 5 YR T NT SEDOL	-6 00	650,812 50	-650,812 50	0 00	0 00	0 00	0 00	0 00
28 May 04	911726U								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market Short Term	Long Term	Translation	Total Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
03 Aug 04 03 Aug 04	FUT SEP 04 U S T-BONDS 09-21-2004 SEDOL 911301U	-1 00	108,281.25	-108,281.25	0 00	0 00	0 00	0 00	0 00	0 00
20 Jul 04 20 Jul 04	FUT SEP 04 U S T-BONDS 09-21-2004 SEDOL 911301U	-4 00	435,875.00	-420,750 00	15,125.00	0 00	0 00	15,125 00	0 00	0 00
26 Apr 04 26 Apr 04	U S T-BD 06-21-2004 FUT JUN 04 21/6/04 SEDOL 910848U	-15 00	1,614,843 75	-1,688,908.25	-74,062.50	0 00	0 00	-74,062.50	0 00	0 00
06 Oct 04 06 Oct 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-1 00	112,109.38	-111,460 55	648 83	0 00	0 00	648 83	0 00	0 00
03 Nov 04 03 Nov 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-3 00	340,031.25	-334,381 64	5,649 61	0 00	0 00	5,649 61	0 00	0 00
03 Nov 04 03 Nov 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-6 00	680,062.50	-674,412.89	5,649 61	0 00	0 00	5,649 61	0 00	0 00
01 Sep 04 01 Sep 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-14 00	1,576,968.75	-1,564,984 84	12,003 91	0 00	0 00	12,003.91	0 00	0 00
02 Nov 04 02 Nov 04	US 10YR NOTE FUTURE 12-20-2004 SEDOL 912463W	-3 00	339,421 88	-334,381 64	5,040 24	0 00	0 00	5,040.24	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description					Realized gain/loss			
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Translation		Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
16 Sep 04		US 10YR NOTE FUTURE 12-20-2004	-4 00	452,625 00	-445,842 19	6,782 81	0 00	0 00	6,782 81	0 00
16 Sep 04		SEDOL 912463W								
13 Aug 04		US 10YR NOTE FUTURE 12-20-2004	-2 00	222,968 75	-222,968 75	0 00	0 00	0 00	0 00	0 00
13 Aug 04		SEDOL 912463W								
17 Nov 04		US 10YR NOTE FUTURE 12-20-2004	-1 00	112,296 88	-112,296 88	0 00	0 00	0 00	0 00	0 00
17 Nov 04		SEDOL 912463W								
17 Nov 04		US 10YR NOTE FUTURE 12-20-2004	-5 00	563,359 38	-563,359 38	0 00	0 00	0 00	0 00	0 00
17 Nov 04		SEDOL 912463W								
08 Oct 04		US 10YR NOTE FUTURE 12-20-2004	-11 00	1,238,875 00	-1,226,066 02	12,808 98	0 00	0 00	12,808 98	0 00
08 Oct 04		SEDOL 912463W								
08 Sep 04		US 10YR NOTE FUTURE 12-20-2004	-5 00	560,078 13	-557,302 73	2,775 40	0 00	0 00	2,775 40	0 00
08 Sep 04		SEDOL 912463W								
05 Nov 04		US 10YR NOTE FUTURE 12-20-2004	-5 00	561,640 63	-561,640 63	0 00	0 00	0 00	0 00	0 00
05 Nov 04		SEDOL 912463W								
04 Nov 04		US 10YR NOTE FUTURE 12-20-2004	-5 00	566,250 00	-566,250 00	0 00	0 00	0 00	0 00	0 00
04 Nov 04		SEDOL 912463W								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
19 Nov 04	US 10YR NOTE FUTURE 12-20-2004	-1 00	112,281.25	-112,281.25	0 00	0 00	0.00	0.00	0.00
19 Nov 04	SEDOL 912463W								
04 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	-28.00	3,149,562.50	-3,149,562.50	0 00	0 00	0.00	0 00	0 00
04 Feb 04	910383W								
03 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	-2 00	225,218.75	-225,218.75	0 00	0 00	0.00	0 00	0 00
03 Feb 04	910383W								
24 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	-14 00	1,588,562.50	-1,588,562.50	0 00	0 00	0.00	0 00	0 00
24 Feb 04	910383W								
25 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	-8.00	908,375 00	-908,375 00	0 00	0 00	0.00	0 00	0 00
25 Feb 04	910383W								
23 Jan 04	US 5YR T-NOTE 03-22-2004 SEDOL	-76 00	8,588,000 00	-8,588,000 00	0 00	0 00	0.00	0 00	0 00
23 Jan 04	910383W								
03 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL	-2.00	225,218.75	-225,218.75	0 00	0 00	0.00	0 00	0 00
03 Feb 04	910383W								
05 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-17.00	1,889,390 63	-1,889,390 63	0 00	0 00	0.00	0 00	0 00
05 Feb 04	910997W								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
24 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-17 00	1,906,656 25	-1,906,656 25	0 00	0 00	0 00	0 00	0 00
24 Feb 04	910997W								
20 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-11 00	1,232,515 63	-1,232,515 63	0 00	0 00	0 00	0 00	0 00
20 Feb 04	910997W								
26 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-6 00	672,656 25	-672,656 25	0 00	0 00	0 00	0 00	0 00
26 Feb 04	910997W								
25 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-10 00	1,121,875 00	-1,121,875 00	0 00	0 00	0 00	0 00	0 00
25 Feb 04	910997W								
16 Mar 04	US 5YR T-NOTE 06-21-2004 SEDOL	-1 00	113,437 50	-113,437 50	0 00	0 00	0 00	0 00	0 00
16 Mar 04	910997W								
06 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-6 00	667,875 00	-667,875 00	0 00	0 00	0 00	0 00	0 00
06 Feb 04	910997W								
09 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-16 00	1,780,500 00	-1,780,500 00	0 00	0 00	0 00	0 00	0 00
09 Feb 04	910997W								
06 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL	-19 00	2,106,921 88	-2,106,921 88	0 00	0 00	0 00	0 00	0 00
06 Feb 04	910997W								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
23 Feb 04 23 Feb 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997W	-12.00	1,342,312.50	-1,342,312.50	0.00	0.00	0.00	0.00	0.00
27 Feb 04 27 Feb 04	US 5YR T-NOTE 08-21-2004 SEDOL 910997W	-12.00	1,347,375.00	-1,347,375.00	0.00	0.00	0.00	0.00	0.00
01 Mar 04 01 Mar 04	US T-BOND 03-22-2004 SEDOL 910399W	-15.00	1,710,000.00	-1,679,812.50	30,187.50	0.00	0.00	30,187.50	0.00
23 Feb 04 23 Feb 04	US T-NT 03-22-2004 SEDOL 910228U	-5.00	572,968.75	-572,968.75	0.00	0.00	0.00	0.00	0.00
22 Jan 04 22 Jan 04	US T-NT 03-22-2004 SEDOL 910228U	-2.00	229,468.75	-229,468.75	0.00	0.00	0.00	0.00	0.00
26 Jan 04 26 Jan 04	US T-NT 03-22-2004 SEDOL 910228U	-16.00	1,818,750.00	-1,818,750.00	0.00	0.00	0.00	0.00	0.00
<b>Total United States</b>			<b>88,345,859.49</b>	<b>-88,274,921.97</b>	<b>70,937.52</b>	<b>0.00</b>	<b>0.00</b>	<b>70,937.52</b>	<b>0.00</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>74,737.96</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0.00</b>		
<b>Total realized gains for fixed income</b>					<b>186,504.35</b>	<b>0.00</b>	<b>75,184.58</b>	<b>261,242.31</b>	<b>0.00</b>
<b>Total realized losses for fixed income</b>					<b>-88,296.88</b>	<b>0.00</b>	<b>-446.62</b>	<b>-86,296.88</b>	<b>0.00</b>
<b>Total Fixed Income</b>			<b>90,965,349.63</b>	<b>-90,780,404.20</b>	<b>100,207.47</b>	<b>0.00</b>	<b>74,737.96</b>	<b>174,945.43</b>	<b>0.00</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Cash and cash equivalent futures</b>									
<b>United States</b>									
27 May 04	EURODOLLAR 03-13-2005 SEDOL	-2 00	485,912 50	-485,912 50	0 00	0 00	0 00	0 00	0 00
27 May 04	903852L								
29 Jun 04	EURODOLLAR 03-13-2006 SEDOL	-4 00	955,950 00	-955,950 00	0 00	0 00	0 00	0 00	0 00
29 Jun 04	903941L								
26 May 04	EURODOLLAR 03-13-2006 SEDOL	-2 00	478,425 00	-478,425 00	0 00	0 00	0 00	0 00	0 00
26 May 04	903941L								
29 Jun 04	EURODOLLAR 12-19-2005 SEDOL	-4 00	958,075 00	-958,075 00	0 00	0 00	0 00	0 00	0 00
29 Jun 04	903865L								
26 May 04	EURODOLLAR 12-19-2005 SEDOL	-2 00	479,800 00	-479,800 00	0 00	0 00	0 00	0 00	0 00
26 May 04	903865L								
27 May 04	EURODOLLAR 90 DAY & CME	-2 00	490,562 50	-490,562 50	0 00	0 00	0 00	0 00	0 00
27 May 04	09-30-2004 SEDOL 907722L								
27 May 04	EURODOLLAR 90 DAY 06-30-2004	-2 00	492,962 50	-492,962 50	0 00	0 00	0 00	0 00	0 00
27 May 04	SEDOL 963758L								
27 May 04	EURODOLLAR DECEMBER 2004	-2 00	488,187 50	-488,187 50	0 00	0 00	0 00	0 00	0 00
27 May 04	FUTURE 12-19-2004 SEDOL								
	903864L								



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Cash and cash equivalent futures</b>									
<b>United States</b>									
28 May 04	EURODOLLAR JUN 2005 FUTURE	-2.00	483,375.00	-483,375.00	0.00	0.00	0.00	0.00	0.00
26 May 04	06-13-2005 SEDOL 903853L								
29 Jun 04	EURODOLLAR JUNE 2006 FUTURE	-4.00	954,100.00	-954,100.00	0.00	0.00	0.00	0.00	0.00
29 Jun 04	SEDOL 903942L								
29 Jun 04	EURODOLLAR SEPTEMBER 2005	-4.00	960,975.00	-960,975.00	0.00	0.00	0.00	0.00	0.00
29 Jun 04	FUTURE SEDOL 903863L								
28 May 04	EURODOLLAR SEPTEMBER 2005	-2.00	481,475.00	-481,475.00	0.00	0.00	0.00	0.00	0.00
26 May 04	FUTURE SEDOL 903863L								
<b>Total United States</b>			<b>7,709,800.00</b>	<b>-7,709,800.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Fixed income futures</b>									
<b>Germany</b>									
01 Jul 04	EURO-BOBL FUTURE 08/09/2004	-6.00	805,032.94	-805,032.94	0.00	0.00	0.00	0.00	0.00
01 Jul 04	SEDOL 911887L								
01 Sep 04	EURO-BOBL FUTURE 08/12/2004	-2.00	270,452.88	-270,452.88	0.00	0.00	0.00	0.00	0.00
01 Sep 04	SEDOL 912775L								
02 Sep 04	EURO-BOBL FUTURE 08/12/2004	-1.00	135,262.94	-135,262.94	0.00	0.00	0.00	0.00	0.00
02 Sep 04	SEDOL 912775L								

Northern Trust

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>Germany</b>									
02 Sep 04	EURO-BOBL FUTURE 08/12/2004	-1 00	135,287 28	-135,287 28	0 00	0 00	0 00	0 00	0 00
02 Sep 04	SEDOL 912775L								
02 Sep 04	EURO-BOBL FUTURE 08/12/2004	-1 00	135,299 45	-135,299 45	0 00	0 00	0 00	0 00	0 00
02 Sep 04	SEDOL 912775L								
01 Sep 04	EURO-BOBL FUTURE 08/12/2004	-1 00	135,031 98	-135,031 98	0 00	0 00	0 00	0 00	0 00
01 Sep 04	SEDOL 912775L								
03 Dec 04	EURO-BOBL FUTURE 10/03/2005	-6 00	899,114 78	-899,114 78	0 00	0 00	0 00	0 00	0 00
03 Dec 04	SEDOL 914168L								
<b>Total Germany</b>			<b>2,515,482.23</b>	<b>-2,515,482.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>United States</b>									
17 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-9 00	994,359 38	-990,546 12	3,813 26	0 00	0 00	3,813 26	0 00
17 Nov 04	SEDOL 912496L								
04 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-9 00	1,001,671 88	-990,546 12	11,125 76	0 00	0 00	11,125 76	0 00
04 Nov 04	SEDOL 912496L								
28 Oct 04	FUT DEC 04 5 YR 12-22-2004 T-NT	-8 00	887,750 00	-880,485 44	7,264 56	0 00	0 00	7,264 56	0 00
28 Oct 04	SEDOL 912496L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
07 Dec 04 07 Dec 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-9.00	993,093.75	-990,607.18	2,488.57	0.00	0.00	2,488.57	0.00
26 Nov 04 26 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-22.00	2,418,625.00	-2,422,829.87	-4,204.87	0.00	0.00	-4,204.87	0.00
03 Nov 04 03 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-9.00	998,578.13	-990,546.12	8,032.01	0.00	0.00	8,032.01	0.00
10 Nov 04 10 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-9.00	992,531.25	-990,546.12	1,985.13	0.00	0.00	1,985.13	0.00
15 Nov 04 15 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-9.00	993,093.75	-990,546.12	2,547.63	0.00	0.00	2,547.63	0.00
24 Nov 04 24 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-15.00	1,652,578.13	-1,651,929.46	648.67	0.00	0.00	648.67	0.00
15 Nov 04 15 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-10.00	1,103,750.00	-1,100,606.79	3,143.21	0.00	0.00	3,143.21	0.00
17 Nov 04 17 Nov 04	FUT DEC 04 5 YR 12-22-2004 T-NT SEDOL 912496L	-1.00	110,484.38	-110,060.68	423.70	0.00	0.00	423.70	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term		Short Term	Long Term
<i>Future Deliveries</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
28 Sep 04		FUT DEC 04 U S T-BONDS 12-22-2004	-1 00	113,375 00	-113,375 00	0 00	0 00	0 00	0 00	0 00
28 Sep 04		SEDOL 912668L								
31 Aug 04		FUT DEC 04 U S T-BONDS 12-22-2004	-3 00	332,437 50	-332,437 50	0 00	0 00	0 00	0 00	0 00
31 Aug 04		SEDOL 912668L								
23 Nov 04		FUT DEC 04 U S T-BONDS 12-22-2004	-8 00	906,750 00	-906,750 00	0 00	0 00	0 00	0 00	0 00
23 Nov 04		SEDOL 912668L								
10 Mar 04		FUT JUN 04 06-21-2004 SEDOL	-5 00	580,468 75	-568,671 87	11,796 88	0 00	0 00	11,796 88	0 00
10 Mar 04		910902L								
10 May 04		FUT JUN 04 06-21-2004 SEDOL	-21 00	2,280,140 63	-2,430,929 94	-150,789 31	0 00	0 00	-150,789 31	0 00
10 May 04		910902L								
18 May 04		FUT JUN 04 06-21-2004 SEDOL	-2 00	218,312 50	-218,312 50	0 00	0 00	0 00	0 00	0 00
18 May 04		910902L								
11 May 04		FUT JUN 04 06-21-2004 SEDOL	-10 00	1,086,250 00	-1,157,585 69	-71,335 69	0 00	0 00	-71,335 69	0 00
11 May 04		910902L								
30 Dec 04		FUT MAR 05 10 YR 03-22-2005	-4 00	446,437 50	-446,932 29	-494 79	0 00	0 00	-494 79	0 00
30 Dec 04		SEDOL 913084L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
06 Dec 04 06 Dec 04	FUT MAR 05 U S T-BONDS 03-22-2005 SEDOL 913885L	-5.00	556,718.75	-556,718.75	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 04 30 Nov 04	FUT MAR 05 U S T-BONDS 03-22-2005 SEDOL 913885L	-8.00	661,687.50	-661,687.50	0.00	0.00	0.00	0.00	0.00	0.00
17 Nov 04 17 Nov 04	FUT MAR 05 U S T-BONDS 03-22-2005 SEDOL 913885L	-1.00	112,375.00	-112,375.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Jun 04 23 Jun 04	FUT SEP 04 09-21-2004 SEDOL 911293L	-9.00	974,671.88	-975,578.13	-906.25	0.00	0.00	-906.25	0.00	0.00
30 Jun 04 30 Jun 04	FUT SEP 04 09-21-2004 SEDOL 911293L	-5.00	546,093.75	-546,093.75	0.00	0.00	0.00	0.00	0.00	0.00
30 Jun 04 30 Jun 04	FUT SEP 04 09-21-2004 SEDOL 911293L	-3.00	327,703.13	-327,703.13	0.00	0.00	0.00	0.00	0.00	0.00
27 May 04 27 May 04	FUT SEP 04 09-21-2004 SEDOL 911293L	-2.00	217,437.50	-217,437.50	0.00	0.00	0.00	0.00	0.00	0.00
13 Aug 04 13 Aug 04	FUT SEP 04 09-21-2004 SEDOL 911293L	-2.00	225,406.25	-222,399.31	3,006.94	0.00	0.00	3,006.94	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
26 Aug 04	FUT SEP 04 09-21-2004 SEDOL	-7 00	790,234 38	-778,397 57	11,836 81	0 00	0 00	11,836 81	0 00
26 Aug 04	911293L								
23 Jun 04	FUT SEP 04 09-21-2004 SEDOL	-6 00	649,781 25	-651,593 75	-1,812 50	0 00	0 00	-1,812 50	0 00
23 Jun 04	911293L								
28 Jun 04	FUT SEP 04 09-21-2004 SEDOL	-18 00	1,953,843 75	-1,953,843 75	0 00	0 00	0 00	0 00	0 00
28 Jun 04	911293L								
26 Aug 04	FUT SEP 04 5 YR T NT SEDOL	-6 00	665,531 25	-652,758 94	12,772 31	0 00	0 00	12,772 31	0 00
26 Aug 04	911726L								
28 Jun 04	FUT SEP 04 5 YR T NT SEDOL	-2 00	216,562 50	-215,401 56	1,160 94	0 00	0 00	1,160 94	0 00
28 Jun 04	911726L								
11 Aug 04	FUT SEP 04 5 YR T NT SEDOL	-9 00	994,078 13	-978,562 90	15,515 23	0 00	0 00	15,515 23	0 00
11 Aug 04	911726L								
23 Aug 04	FUT SEP 04 5 YR T NT SEDOL	-8 00	886,875 00	-869,833 69	17,041 31	0 00	0 00	17,041 31	0 00
23 Aug 04	911726L								
27 Aug 04	FUT SEP 04 5 YR T NT SEDOL	-15 00	1,666,875 00	-1,631,897 36	34,977 64	0 00	0 00	34,977 64	0 00
27 Aug 04	911726L								

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>United States</b>										
20 Aug 04 20 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	-14 00	1,556,406.25	-1,522,208.96	34,197.29	0 00	0 00	34,197.29	0 00	
24 Aug 04 24 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	-7 00	775,140.63	-761,104.48	14,036.15	0 00	0 00	14,036.15	0 00	
30 Aug 04 30 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	-15 00	1,666,875.00	-1,631,897.36	34,977.64	0 00	0 00	34,977.64	0 00	
09 Aug 04 09 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	-15 00	1,663,125.00	-1,630,938.17	32,186.83	0 00	0 00	32,186.83	0 00	
13 Aug 04 13 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	-8 00	887,625.00	-869,833.69	17,791.31	0 00	0 00	17,791.31	0 00	
16 Aug 04 16 Aug 04	FUT SEP 04 5 YR T NT SEDOL 911726L	-9 00	997,171.88	-978,562.90	18,608.98	0 00	0 00	18,608.98	0 00	
18 Jun 04 18 Jun 04	FUT SEP 04 U S T-BONDS 09-21-2004 SEDOL 911301L	-4 00	420,750.00	-420,750.00	0 00	0 00	0 00	0 00	0 00	
26 Aug 04 26 Aug 04	FUT SEP 04 U S T-BONDS 09-21-2004 SEDOL 911301L	-1 00	111,343.75	-108,281.25	3,062.50	0 00	0 00	3,062.50	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
29 Dec 04	FUT US 5YR NOTE 03-21-2005	-7 00	764,312 50	-767,625 55	-3,313 05	0 00	0 00	-3,313 05	0 00
29 Dec 04	SEDOL 913807L								
17 Dec 04	FUT US 5YR NOTE 03-21-2005	-10 00	1,094,687 50	-1,096,607 93	-1,920 43	0 00	0 00	-1,920 43	0 00
17 Dec 04	SEDOL 913807L								
02 Dec 04	FUT US 5YR NOTE 03-21-2005	-8 00	869,000 00	-877,660 42	-8,660 42	0 00	0 00	-8,660 42	0 00
02 Dec 04	SEDOL 913807L								
01 Mar 04	U S T-BONDS 06-21-2004 SEDOL	-15 00	1,688,906 25	-1,688,906 25	0 00	0 00	0 00	0 00	0 00
01 Mar 04	910848L								
15 Nov 04	US 10YR NOTE FUTURE 12-20-2004	-5 00	562,031 25	-564,585 34	-2,554 09	0 00	0 00	-2,554 09	0 00
15 Nov 04	CUSIP 999599GH0								
31 Aug 04	US 10YR NOTE FUTURE 12-20-2004	-2 00	224,031 25	-224,031 25	0 00	0 00	0 00	0 00	0 00
31 Aug 04	CUSIP 999599GH0								
30 Aug 04	US 10YR NOTE FUTURE 12-20-2004	-14 00	1,564,500 00	-1,563,968 75	531 25	0 00	0 00	531 25	0 00
30 Aug 04	CUSIP 999599GH0								
06 Dec 04	US 10YR NOTE FUTURE 12-20-2004	-15 00	1,683,984 38	-1,691,274 05	-7,289 67	0 00	0 00	-7,289 67	0 00
06 Dec 04	CUSIP 999599GH0								



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## ◆ Realized Gain/Loss Detail - Taxable

Trade /Date Settle /Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
30 Aug 14 30 Aug 14	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	-2 00	223,500 00	-223,500 00	0 00	0 00	0.00	0 00	0 00
07 Sep 14 07 Sep 14	US 10YR NOTE FUTURE 12-20-2004 CUSIP 999599GH0	28 00	3,120,250 00	-3,120,250 00	0 00	0 00	0.00	0 00	0 00
20 Feb 14 20 Feb 14	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-11 00	1,247,812.50	-1,241,370 37	6,442 13	0 00	0.00	6,442 13	0 00
09 Feb 14 09 Feb 14	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-17 00	1,915,421 88	-1,918,481 48	-3,059 60	0 00	0.00	-3,059 60	0 00
24 Feb 04 24 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-18 00	2,043,843 75	-2,031,333 34	12,510 41	0 00	0 00	12,510.41	0 00
06 Feb 01 06 Feb 01	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-20 00	2,245,937 50	-2,257,037 04	-11,099 54	0 00	0 00	-11,099 54	0 00
26 Feb 01 26 Feb 01	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-6 00	680,812.50	-680,403 94	408 56	0 00	0 00	408 56	0 00
05 Feb 01 05 Feb 01	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-18 00	2,025,562.50	-2,031,333 33	-5,770 83	0 00	0 00	-5,770 83	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
25 Feb 04 25 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-2 00	227,125 00	-226,567 36	557 64	0 00	0 00	557 64	0 00
25 Feb 04 25 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-8 00	908,500 00	-906,269 44	2,230 56	0 00	0 00	2,230 56	0 00
06 Feb 04 06 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-6 00	676,125 00	-677,111 11	-986 11	0 00	0 00	-986 11	0 00
23 Feb 04 23 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-12 00	1,359,187 50	-1,354,222 22	4,965 28	0 00	0 00	4,965 28	0 00
27 Feb 04 27 Feb 04	US 5YR T-NOTE 03-22-2004 SEDOL 910383L	-12 00	1,363,875 00	-1,360,807 87	3,067 13	0 00	0 00	3,067 13	0 00
21 May 04 21 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-4 00	436,437 50	-446,661 91	-10,224 41	0 00	0 00	-10,224 41	0 00
26 Apr 04 26 Apr 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-41 00	4,514,484 38	-4,578,284 58	-63,800 20	0 00	0 00	-63,800 20	0 00
24 May 04 24 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-7 00	763,000 00	-781,658 34	-18,658 34	0 00	0 00	-18,658 34	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>										
<b>Derivative offsets</b>										
<b>Fixed income futures</b>										
<b>Unitec States</b>										
12 May 04 12 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-12 00	1,304,250 00	-1,339,985 73	-35,735 73	0 00	0 00	35,735.73	0 00	
14 May 04 14 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-6 00	653,250 00	-669,992 86	-16,742.86	0 00	0 00	-16,742 86	0 00	
19 May 04 19 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-5 00	544,140 63	-558,327 39	-14,186 76	0 00	0 00	14,186.76	0 00	
20 May 04 20 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-9 00	982,125 00	-1,004,989.30	-22,864 30	0 00	0 00	-22,864 30	0 00	
28 May 04 28 May 04	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-6 00	659,062.50	-669,992 86	-10,930 36	0 00	0 00	10,930.36	0 00	
13 May 01 13 May 01	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-21 00	2,277,187 50	-2,344,975 03	-67,787 53	0 00	0 00	-67,787 53	0 00	
18 May 01 18 May 01	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-8 00	872,750 00	-893,323 82	-20,573 82	0 00	0 00	-20,573 82	0 00	
11 May 01 11 May 01	US 5YR T-NOTE 06-21-2004 SEDOL 910997L	-8 00	869,000 00	-893,323 82	-24,323 82	0 00	0 00	-24,323 82	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Derivative offsets</b>									
<b>Fixed income futures</b>									
<b>United States</b>									
26 Jan 04	US T-BOND 03-22-2004 SEDOL	-9 00	1,002,375 00	-1,002,375 00	0 00	0 00	0 00	0 00	0 00
26 Jan 04	910399L								
25 Feb 04	US T-BOND 03-22-2004 SEDOL	-3 00	339,843 75	-339,843 75	0 00	0 00	0 00	0 00	0 00
25 Feb 04	910399L								
23 Feb 04	US T-BOND 03-22-2004 SEDOL	-3 00	337,593 75	-337,593 75	0 00	0 00	0 00	0 00	0 00
23 Feb 04	910399L								
30 Jan 04	US T-NT 03-22-2004 SEDOL 910228L	-8 00	907,125 00	-910,319 44	-3,194 44	0 00	0 00	-3,194 44	0 00
30 Jan 04									
24 Feb 04	US T-NT 03-22-2004 SEDOL 910228L	-9 00	1,035,703 13	-1,026,520 84	9,182 29	0 00	0 00	9,182 29	0 00
24 Feb 04									
27 Feb 04	US T-NT 03-22-2004 SEDOL 910228L	-6 00	691,500 00	-684,347 22	7,152 78	0 00	0 00	7 152 78	0 00
27 Feb 04									
<b>Total United States</b>			<b>82,314,234.46</b>	<b>-82,545,966.89</b>	<b>-231,732.43</b>	<b>0 00</b>	<b>0.00</b>	<b>-231,732.43</b>	<b>0.00</b>
<b>Total S/T translation gain/loss for derivative offsets</b>							<b>0.00</b>		
<b>Total L/T translation gain/loss for derivative offsets</b>							<b>0.00</b>		
<b>Total realized gains for derivative offsets</b>					<b>351,487.29</b>	<b>0.00</b>	<b>0.00</b>	<b>351,487.29</b>	<b>0.00</b>
<b>Total realized losses for derivative offsets</b>					<b>-583,219.72</b>	<b>0.00</b>	<b>0.00</b>	<b>-583,219.72</b>	<b>0.00</b>
<b>Total Derivative Offsets</b>			<b>92,539,516.69</b>	<b>-92,771,249.12</b>	<b>-231,732.43</b>	<b>0.00</b>	<b>0.00</b>	<b>-231,732.43</b>	<b>0.00</b>

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Cash and cash equivalents</b>									
<b>Cash &amp; cash equivalent deriv. - futures</b>									
<b>United States</b>									
17 Jun 04 17 Jun 04	EURODOLLAR MARHC 2005 FUTURE SEDOL 903852U	-2 00	484,550 00	-485,912.50	-1,362.50	0 00	0 00	-1,362 50	0.00
17 Jun 04 17 Jun 04	EURODOLLAR 90 DAY @ CME 09-30-2004 SEDOL 9077229	-2 00	489,400 00	-490,562 50	-1,162 50	0 00	0.00	1,162.50	0 00
15 Jun 04 15 Jun 04	EURODOLLAR 90 DAY @ CME FUTURE 06-30-2004 SEDOL 9637589	-2 00	492,293 50	-492,962 50	-669 00	0 00	0.00	-669 00	0.00
16 Jun 04 16 Jun 04	EURODOLLAR DECEMBER 2004 FUTURE SEDOL 903864U	-2 00	486,675 00	-488,187 50	-1,512 50	0 00	0 00	-1,512 50	0 00
02 Jul 04 02 Jul 04	EURODOLLAR DECEMBER 2005 FUTURE SEDOL 903865U	-4 00	963,200 00	-958,075 00	5,125 00	0 00	0.00	5,125 00	0 00
15 Jun 04 15 Jun 04	EURODOLLAR DECEMBER 2005 FUTURE SEDOL 903865U	-2 00	479,475 00	-479,800 00	-325 00	0 00	0 00	-325 00	0 00
24 Jun 04 24 Jun 04	EURODOLLAR JUN 2005 FUTURE 06-13-2005 SEDOL 903853U	-2 00	483,125 00	-483,375 00	-250 00	0 00	0.00	-250 00	0.00
02 Jul 04 02 Jul 04	EURODOLLAR JUNE 2006 FUTURE SEDOL 903942U	-4 00	959,125 00	-954,100 00	5,025 00	0 00	0.00	5,025 00	0 00

Northern Trust

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Deliveries</i>									
<b>Cash and cash equivalents</b>									
<b>Cash &amp; cash equivalent deriv. - futures</b>									
<b>United States</b>									
15 Jun 04	EURODOLLAR MARCH 2006 FUTURE	-2.00	478,250.00	-478,425.00	-175.00	0.00	0.00	-175.00	0.00
15 Jun 04	SEDOL 903941U								
02 Jul 04	EURODOLLAR MARCH 2006 FUTURE	-4.00	961,025.00	-955,950.00	5,075.00	0.00	0.00	5,075.00	0.00
02 Jul 04	SEDOL 903941U								
02 Jul 04	EURODOLLAR SEPTEMBER 2005	-4.00	966,100.00	-960,975.00	5,125.00	0.00	0.00	5,125.00	0.00
02 Jul 04	FUTURE SEDOL 903863U								
15 Jun 04	EURODOLLAR SEPTEMBER 2005	-2.00	481,000.00	-481,475.00	-475.00	0.00	0.00	-475.00	0.00
15 Jun 04	FUTURE SEDOL 903863U								
<b>Total United States</b>			<b>7,724,218.50</b>	<b>-7,709,800.00</b>	<b>14,418.50</b>	<b>0.00</b>	<b>0.00</b>	<b>14,418.50</b>	<b>0.00</b>
Total S/T translation gain/loss for cash and cash equivalent							0.00		
Total L/T translation gain/loss for cash and cash equivalent							0.00		
Total realized gains for cash and cash equivalents					20,350.00	0.00	0.00	20,350.00	0.00
Total realized losses for cash and cash equivalents					-5,931.50	0.00	0.00	-5,931.50	0.00
<b>Total Cash and Cash Equivalents</b>			<b>7,724,218.50</b>	<b>-7,709,800.00</b>	<b>14,418.50</b>	<b>0.00</b>	<b>0.00</b>	<b>14,418.50</b>	<b>0.00</b>
<b>Total Future Deliveries</b>			<b>191,229,084.82</b>	<b>-191,271,453.32</b>	<b>-117,106.46</b>	<b>0.00</b>	<b>74,737.96</b>	<b>-42,368.50</b>	<b>0.00</b>

## Capital Changes

Fixed income

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Capital Changes</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
23 Sep 01	CITIGROUP INC SUB NT 144A 5%	-445 16	443 37	-438 96	4 41	0 00	0 00	4 41	0 00
23 Sep 01	DUE 09-15-2014 BEO SEDOL B02W1V1								
	16 Dec 03	-445 16	443 37	-438 96	4 41	0 00	0 00	4 41	0 00
23 Jun 04	WELLS FARGO FINL INC WELLS	-75,000 00	80,169 00	-80,056 50	112 50	0 00	0 00	112 50	0 00
23 Jun 04	FARGO FIN 5 875 5 875 DUE 08-15-2008 BEO CUSIP 94975CAF4								
	26 May 04	-75,000 00	80,169 00	-80,056 50	112 50	0 00	0 00	112 50	0 00
<b>Total United States</b>			<b>80,612.37</b>	<b>-80,495.46</b>	<b>116.91</b>	<b>0 00</b>	<b>0 00</b>	<b>116.91</b>	<b>0 00</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total realized gains for fixed income</b>					<b>116.91</b>	<b>0 00</b>	<b>0 00</b>	<b>116.91</b>	<b>0 00</b>
<b>Total realized losses for fixed income</b>					<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total Fixed Income</b>			<b>80,612.37</b>	<b>-80,495.46</b>	<b>116.91</b>	<b>0 00</b>	<b>0 00</b>	<b>116 91</b>	<b>0 00</b>
<b>Total Capital Changes</b>			<b>80,612.37</b>	<b>-80,495.46</b>	<b>116.91</b>	<b>0 00</b>	<b>0 00</b>	<b>116.91</b>	<b>0 00</b>

## Foreign Exchange

Foreign exchange

Foreign exchange

British pound sterling purchases

Northern Trust

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

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>British pound sterling purchases</b>									
04 Feb 04 09 Feb 04	Foreign exchange GBP	0 00	1,479,432 82	-1,468,892 48	0 00	0 00	10,540 34	10,540 34	0 00
11 May 04 21 Jul 04	Foreign exchange GBP	0 00	35,221 25	-33,164 50	0 00	0 00	2,056 75	2,056 75	0 00
16 Jun 04 21 Jul 04	Foreign exchange GBP	0 00	1,449,296 72	-1,423,692 24	0 00	0 00	25,604 48	25,604 48	0 00
20 Apr 04 23 Apr 04	Foreign exchange GBP	0 00	1,415,607 46	-1,437,681 36	0 00	0 00	-22,073 90	-22,073 90	0 00
<b>Total British pound sterling purchases</b>			<b>4,379,558.25</b>	<b>-4,363,430.58</b>	<b>0.00</b>	<b>0.00</b>	<b>16,127.67</b>	<b>16,127 67</b>	<b>0.00</b>
<b>British pound sterling sales</b>									
11 May 04 13 May 04	Foreign exchange GBP	0 00	-33,727 85	33,366 49	0 00	0 00	-361 36	-361 36	0 00
04 Feb 04 23 Apr 04	Foreign exchange GBP	0 00	-1,415,607 46	1,459,972 95	0 00	0 00	44,365 49	44,365 49	0 00
20 Apr 04 21 Jul 04	Foreign exchange GBP	0 00	-1,484,517 96	1,426,498 72	0 00	0 00	-58,019 24	-58,019 24	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>British pound sterling sales</b>										
16 Jun 04	Foreign exchange	GBP	0 00	-1,439,018.99	1,429,362.78	0 00	0 00	9,656.21	-9,656.21	0 00
21 Jun 04										
<b>Total British pound sterling sales</b>				<b>-4,372,872.26</b>	<b>4,349,200.94</b>	<b>0 00</b>	<b>0 00</b>	<b>-23,671.32</b>	<b>-23,671.32</b>	<b>0 00</b>
<b>Canadian dollar purchases</b>										
18 Aug 04	Foreign exchange	CAD	0 00	297,088.97	-294,690.90	0 00	0 00	2,398.07	2,398.07	0 00
23 Aug 04										
19 Apr 04	Foreign exchange	CAD	0 00	692,970.45	-696,913.35	0 00	0 00	-3,942.90	-3,942.90	0 00
21 Apr 04										
29 Apr 01	Foreign exchange	CAD	0 00	46,567.69	-45,329.19	0 00	0 00	1,238.50	1,238.50	0 00
28 Jul 01										
25 Oct 01	Foreign exchange	CAD	0 00	782,514.23	-779,863.70	0 00	0 00	2,650.53	2,650.53	0 00
28 Oct 01										
14 Apr 02	Foreign exchange	CAD	0 00	860,111.67	-864,684.01	0 00	0 00	-4,572.34	-4,572.34	0 00
21 Apr 02										
29 Apr 04	Foreign exchange	CAD	0 00	238,398.65	-232,249.34	0 00	0 00	6,149.31	6,149.31	0 00
28 Jul 04										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Canadian dollar purchases</b>									
18 Aug 04 20 Aug 04	Foreign exchange CAD	0 00	440,050 92	-435,697 48	0 00	0 00	4,353 44	4 353 44	0 00
21 Apr 04 28 Jul 04	Foreign exchange CAD	0 00	415,856 40	-407,848 89	0 00	0 00	8,007 51	8,007 51	0 00
24 Mar 04 26 Mar 04	Foreign exchange CAD	0 00	1,578,472 64	-1,565,569 40	0 00	0 00	12,903 24	12,903 24	0 00
<b>Total Canadian dollar purchases</b>			<b>5,352,031.62</b>	<b>-5,322,846.26</b>	<b>0.00</b>	<b>0 00</b>	<b>29,185 36</b>	<b>29,185.36</b>	<b>0 00</b>
<b>Canadian dollar sales</b>									
29 Apr 04 04 May 04	Foreign exchange CAD	0 00	-232,088 69	232,756 44	0 00	0 00	667 75	667 75	0 00
11 May 04 13 May 04	Foreign exchange CAD	0 00	-543 11	542 30	0 00	0 00	-0 81	-0 81	0 00
18 Aug 04 28 Oct 04	Foreign exchange CAD	0 00	-315,434 26	294,423 95	0 00	0 00	-21,010 31	-21,010 31	0 00
18 Aug 04 28 Oct 04	Foreign exchange CAD	0 00	-467,079 97	435,285 14	0 00	0 00	-31,794 83	-31,794 83	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade / Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Canadian dollar sales</b>									
14 Apr 01 16 Apr 01	Foreign exchange CAD	0 00	-862,823 65	864,806 18	0 00	0 00	1,982 53	1,982 53	0 00
19 Apr 01 28 Jul 04	Foreign exchange CAD	0 00	-700,822 74	695,103 86	0 00	0 00	-5,718 68	-5,718 88	0 00
24 Mar 01 21 Apr 01	Foreign exchange CAD	0 00	-1,553,082 13	1,564,245 81	0 00	0 00	11,163 68	11,163 68	0 00
29 Nov 01 02 Dec 01	Foreign exchange CAD	0 00	-809,844 26	809,400 15	0 00	0 00	-444 11	-444 11	0 00
21 Apr 04 28 Apr 04	Foreign exchange CAD	0 00	-408,043 45	408,823 53	0 00	0 00	780 08	780 08	0 00
<b>Total Canadian dollar sales</b>			<b>-5,349,762 26</b>	<b>5,305,387 36</b>	<b>0 00</b>	<b>0 00</b>	<b>-44,374 90</b>	<b>-44,374 90</b>	<b>0 00</b>
<b>Euro purchases</b>									
14 Jan 04 20 Jan 04	Foreign exchange EUR	0 00	722,754 62	-740,906 70	0 00	0 00	-18,152 08	-18,152 08	0 00
19 Jul 04 22 Jul 04	Foreign exchange EUR	0 00	892,607 28	-907,977 59	0 00	0 00	-15,370 31	-15,370 31	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Euro purchases</b>									
04 Jun 04 23 Jul 04	Foreign exchange EUR	0 00	458,954 10	-458,524 00	0 00	0 00	430 10	430 10	0 00
14 Apr 04 16 Apr 04	Foreign exchange EUR	0 00	5,687,147 54	-5,680,713 68	0 00	0 00	6,433 86	6,433 86	0 00
10 Jun 04 15 Jun 04	Foreign exchange EUR	0 00	140,180 20	-140,448 16	0 00	0 00	-267 96	-267 96	0 00
20 Jul 04 23 Jul 04	Foreign exchange EUR	0 00	2,570,754 59	-2,593,417 18	0 00	0 00	-22,662 59	-22,662 59	0 00
13 Apr 04 16 Apr 04	Foreign exchange EUR	0 00	1,163,516 28	-1,161,712 50	0 00	0 00	1,803 78	1,803 78	0 00
20 Oct 04 25 Oct 04	Foreign exchange EUR	0 00	4,498,132 05	-4,488,766 43	0 00	0 00	9,365 62	9,365 62	0 00
03 Feb 04 16 Apr 04	Foreign exchange EUR	0 00	238,670 01	-250,091 00	0 00	0 00	-11,420 99	-11,420 99	0 00
09 Mar 04 11 Mar 04	Foreign exchange EUR	0 00	146,688 01	-148,462 80	0 00	0 00	-1,774 79	-1,774 79	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Transtation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Euro purchases</b>									
30 Mar 01 16 Apr 01	Foreign exchange EUR	0 00	1,634,889.55	-1,668,660 00	0 00	0 00	-33,770 45	-33,770 45	0 00
09 Aug 01 11 Aug 01	Foreign exchange EUR	0 00	906,305.37	-902,688 06	0 00	0 00	3,617.31	3,617 31	0 00
11 May 04 23 Jul 04	Foreign exchange EUR	0 00	746,936 76	-719,455 03	0 00	0 00	27,481.73	27,481.73	0 00
05 Jan 01 08 Jan 01	Foreign exchange EUR	0 00	9,760,883 53	-9,747,334.56	0 00	0 00	13,548 97	13,548 97	0 00
16 Jun 01 21 Jun 01	Foreign exchange EUR	0 00	1,134,795 18	-1,123,028 47	0 00	0 00	11,766 71	11,766 71	0 00
04 Feb 01 16 Apr 01	Foreign exchange EUR	0 00	1,173,081 74	-1,230,538.97	0 00	0 00	-57,457.23	-57,457 23	0 00
03 May 01 23 Jul 04	Foreign exchange EUR	0 00	1,768,323 16	-1,716,231 00	0 00	0 00	52,092.16	52,092 16	0 00
15 Apr 01 23 Jul 04	Foreign exchange EUR	0 00	1,594,067 86	-1,548,278 10	0 00	0 00	45,789.76	45,789.76	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>Euro purchases</b>										
01 Mar 04	Foreign exchange EUR	0 00	119,335 00	-124,300 00	0 00	0 00	-4,965 00	-4 965 00	0 00	
16 Apr 04										
<b>Total Euro purchases</b>			<b>35,358,022.83</b>	<b>-35,351,534.23</b>	<b>0.00</b>	<b>0.00</b>	<b>6,488.60</b>	<b>6,488.60</b>	<b>0 00</b>	
<b>Euro sales</b>										
04 Jun 04	Foreign exchange EUR	0 00	-460,375 29	459,019 55	0 00	0 00	-1,355 74	-1,355 74	0 00	
08 Jun 04										
07 Dec 04	Foreign exchange EUR	0 00	-1,070,731 82	1,083,483 42	0 00	0 00	12,751 60	12,751 60	0 00	
09 Dec 04										
01 Mar 04	Foreign exchange EUR	0 00	-121,330 00	124,447 00	0 00	0 00	3,117 00	3,117 00	0 00	
04 Mar 04										
19 Jul 04	Foreign exchange EUR	0 00	-922,325 62	906,743 58	0 00	0 00	-15,582 04	-15,582 04	0 00	
25 Oct 04										
04 Feb 04	Foreign exchange EUR	0 00	-1,249,707 77	1,232,791 05	0 00	0 00	-16,916 72	-16,916 72	0 00	
09 Feb 04										
09 Dec 04	Foreign exchange EUR	0 00	-15,421 56	15,469 20	0 00	0 00	47 64	47 64	0 00	
09 Dec 04										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>Euro sales</b>									
28 Dec 04 28 Dec 04	Foreign exchange EUR	0.00	-622.12	621.24	0.00	0.00	-0.88	-0.88	0.00
16 Jun 04 23 Jul 04	Foreign exchange EUR	0.00	-1,148,459.01	1,122,207.71	0.00	0.00	26,251.30	-26,251.30	0.00
09 Aug 04 25 Oct 04	Foreign exchange EUR	0.00	-929,635.47	901,779.14	0.00	0.00	-27,856.33	-27,856.33	0.00
30 Mar 04 02 Apr 04	Foreign exchange EUR	0.00	-1,694,073.56	1,669,290.20	0.00	0.00	24,783.36	-24,783.36	0.00
13 Apr 04 15 Apr 04	Foreign exchange EUR	0.00	-1,162,541.28	1,161,742.73	0.00	0.00	-798.55	-798.55	0.00
11 May 04 14 May 04	Foreign exchange EUR	0.00	-720,520.19	720,728.38	0.00	0.00	208.19	208.19	0.00
19 Dec 04 08 Jan 04	Foreign exchange EUR	0.00	-4,864,048.86	4,743,918.25	0.00	0.00	-120,130.61	-120,130.61	0.00
21 Dec 04 23 Dec 04	Foreign exchange EUR	0.00	-1,338.60	1,337.80	0.00	0.00	-0.80	-0.80	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Euro sales</b>										
14 Jan 04 16 Apr 04	Foreign exchange EUR	0 00	-696,969 08	739,107 85	0 00	0 00	42,138 77	42,138 77	0 00	
03 May 04 06 May 04	Foreign exchange EUR	0 00	-1,747,428 55	1,719,696 60	0 00	0 00	-27,731 95	-27,731 95	0 00	
09 Mar 04 16 Apr 04	Foreign exchange EUR	0 00	-143,202 00	148,320 00	0 00	0 00	5,118 00	5,118 00	0 00	
15 Dec 03 08 Jan 04	Foreign exchange EUR	0 00	-4,896,834 67	4,739,245 70	0 00	0 00	-157,588 97	-157,588 97	0 00	
29 Nov 04 02 Dec 04	Foreign exchange EUR	0 00	-1,820,381 34	1,817,166 20	0 00	0 00	-3,215 14	-3,215 14	0 00	
20 Jul 04 25 Oct 04	Foreign exchange EUR	0 00	-2,646,170 96	2,589,922 89	0 00	0 00	-56,248 07	-56,248 07	0 00	
10 Jun 04 23 Jul 04	Foreign exchange EUR	0 00	-142,349 40	140,325 20	0 00	0 00	-2,024 20	-2,024 20	0 00	
20 Dec 04 22 Dec 04	Foreign exchange EUR	0 00	-416,944 31	417,841 27	0 00	0 00	896 96	896 96	0 00	



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## ◆ Realized Gain/Loss Detail - Taxable

Trade /Date Settle /Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market		Translation	Total		
					Short Term	Long Term			Short Term	Long Term
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Euro sales</b>										
15 Apr 04 19 Apr 04	Foreign exchange EUR	0 00	-1,562,826.91	1,552,045.20	0 00	0 00	-10,781.71	-10,781 71	0 00	
03 Feb 04 05 Feb 04	Foreign exchange EUR	0 00	-250,349.99	250,580 00	0 00	0 00	230.01	230 01	0 00	
05 Jan 04 16 Apr 04	Foreign exchange EUR	0 00	-9,176,469.02	9,721,281.95	0 00	0 00	544,812.93	544,812.93	0 00	
10 Nov 04 15 Nov 04	Foreign exchange EUR	0 00	-1,768,192.18	1,760,891.08	0 00	0 00	-7,301.10	-7,301 10	0 00	
14 Apr 04 23 Jul 04	Foreign exchange EUR	0 00	-5,848,228.05	5,666,464.24	0 00	0 00	-181,763.81	-181,763 81	0 00	
<b>Total Euro sales</b>			<b>-45,477,477.61</b>	<b>45,406,467.43</b>	<b>0.00</b>	<b>0.00</b>	<b>-71,010.18</b>	<b>-71,010.18</b>	<b>0.00</b>	
<b>United States dollar purchases</b>										
11 May 04 13 May 04	Foreign exchange USD	0 00	33,366.49	-33,366.49	0 00	0 00	0 00	0 00	0 00	
04 Jun 04 08 Jun 04	Foreign exchange USD	0 00	459,019.55	-459,019.55	0 00	0 00	0 00	0 00	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
29 Apr 04 04 May 04	Foreign exchange USD	0 00	232,756 44	-232,756 44	0 00	0 00	0 00	0 00	0 00
07 Dec 04 09 Dec 04	Foreign exchange USD	0 00	1,083,483 42	-1,083,483 42	0 00	0 00	0 00	0 00	0 00
11 May 04 13 May 04	Foreign exchange USD	0 00	542 30	-542 30	0 00	0 00	0 00	0 00	0 00
04 Feb 04 23 Apr 04	Foreign exchange USD	0 00	1,459,972 95	-1,459,972 95	0 00	0 00	0 00	0 00	0 00
01 Mar 04 04 Mar 04	Foreign exchange USD	0 00	124,447 00	-124,447 00	0 00	0 00	0 00	0 00	0 00
19 Jul 04 25 Oct 04	Foreign exchange USD	0 00	906,743 58	-906,743 58	0 00	0 00	0 00	0 00	0 00
04 Feb 04 09 Feb 04	Foreign exchange USD	0 00	1,232,791 05	-1,232,791 05	0 00	0 00	0 00	0 00	0 00
09 Dec 04 09 Dec 04	Foreign exchange USD	0 00	15,469 20	-15,469 20	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Foreign Exchange</b>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
28 Dec 04 28 Dec 04	Foreign exchange USD	0 00	621.24	-621.24	0 00	0 00	0 00	0 00	0 00
16 Jun 01 23 Jul 04	Foreign exchange USD	0 00	1,122,207.71	-1,122,207.71	0 00	0 00	0 00	0 00	0 00
09 Aug 01 25 Oct 01	Foreign exchange USD	0 00	901,779.14	-901,779.14	0 00	0 00	0 00	0 00	0 00
30 Mar 01 02 Apr 01	Foreign exchange USD	0 00	1,669,290.20	-1,669,290.20	0 00	0 00	0 00	0 00	0 00
13 Apr 01 15 Apr 01	Foreign exchange USD	0 00	1,161,742.73	-1,161,742.73	0 00	0 00	0 00	0 00	0 00
11 May 01 14 May 01	Foreign exchange USD	0 00	720,728.38	-720,728.38	0 00	0 00	0 00	0 00	0 00
19 Dec 01 08 Jan 01	Foreign exchange USD	0 00	4,743,918.25	-4,743,918.25	0 00	0 00	0 00	0 00	0 00
21 Dec 01 23 Dec 01	Foreign exchange USD	0 00	1,337.80	-1,337.80	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Settle Date	Acquisition Date						Short Term	Long Term	Translation	Short Term
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar purchases</b>										
14 Jan 04		Foreign exchange	USD	0 00	739,107 85	-739,107 85	0 00	0 00	0 00	0 00
16 Apr 04										
03 May 04		Foreign exchange	USD	0 00	1,719,696 60	-1,719,696 60	0 00	0 00	0 00	0 00
06 May 04										
09 Mar 04		Foreign exchange	USD	0 00	148,320 00	-148,320 00	0 00	0 00	0 00	0 00
16 Apr 04										
15 Dec 03		Foreign exchange	USD	0 00	4,739,245 70	-4,739,245 70	0 00	0 00	0 00	0 00
08 Jan 04										
29 Nov 04		Foreign exchange	USD	0 00	1,817,166 20	-1,817,166 20	0 00	0 00	0 00	0 00
02 Dec 04										
18 Aug 04		Foreign exchange	USD	0 00	294,423 95	-294,423 95	0 00	0 00	0 00	0 00
28 Oct 04										
18 Aug 04		Foreign exchange	USD	0 00	435,285 14	-435,285 14	0 00	0 00	0 00	0 00
28 Oct 04										
20 Jul 04		Foreign exchange	USD	0 00	2,589,922 89	-2,589,922 89	0 00	0 00	0 00	0 00
25 Oct 04										

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar purchases</b>										
10 Jun 04 23 Jul 04	Foreign exchange USD	0.00	140,325.20	-140,325.20	0.00	0.00	0.00	0.00	0.00	0.00
20 Dec 04 22 Dec 04	Foreign exchange USD	0.00	417,841.27	-417,841.27	0.00	0.00	0.00	0.00	0.00	0.00
14 Apr 04 16 Apr 04	Foreign exchange USD	0.00	864,806.18	-864,806.18	0.00	0.00	0.00	0.00	0.00	0.00
15 Apr 04 19 Apr 04	Foreign exchange USD	0.00	1,552,045.20	-1,552,045.20	0.00	0.00	0.00	0.00	0.00	0.00
03 Feb 04 05 Feb 04	Foreign exchange USD	0.00	250,580.00	-250,580.00	0.00	0.00	0.00	0.00	0.00	0.00
05 Jan 04 16 Apr 04	Foreign exchange USD	0.00	9,721,281.95	-9,721,281.95	0.00	0.00	0.00	0.00	0.00	0.00
10 Nov 04 15 Nov 04	Foreign exchange USD	0.00	1,760,891.08	-1,760,891.08	0.00	0.00	0.00	0.00	0.00	0.00
14 Apr 01 23 Jul 04	Foreign exchange USD	0.00	5,666,464.24	-5,666,464.24	0.00	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar purchases</b>									
19 Apr 04 28 Jul 04	Foreign exchange USD	0 00	695,103 86	-695,103 86	0 00	0 00	0 00	0 00	0 00
20 Apr 04 21 Jul 04	Foreign exchange USD	0 00	1,426,498 72	-1,426,498 72	0 00	0 00	0 00	0 00	0 00
16 Jun 04 21 Jun 04	Foreign exchange USD	0 00	1,429,362 78	-1,429,362 78	0 00	0 00	0 00	0 00	0 00
24 Mar 04 21 Apr 04	Foreign exchange USD	0 00	1,564,245 81	-1,564,245 81	0 00	0 00	0 00	0 00	0 00
29 Nov 04 02 Dec 04	Foreign exchange USD	0 00	809,400 15	-809,400 15	0 00	0 00	0 00	0 00	0 00
21 Apr 04 26 Apr 04	Foreign exchange USD	0 00	408,823 53	-408,823 53	0 00	0 00	0 00	0 00	0 00
<b>Total United States dollar purchases</b>			<b>55,061,055.73</b>	<b>-55,061,055.73</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>United States dollar sales</b>									
14 Jan 04 20 Jan 04	Foreign exchange USD	0 00	-740,906 70	740,906 70	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
19 Jul 04 22 Jul 04	Foreign exchange USD	0 00	-907,977.59	907,977.59	0 00	0 00	0 00	0 00	0 00
04 Jun 04 23 Jul 04	Foreign exchange USD	0 00	-458,524.00	458,524.00	0 00	0 00	0 00	0 00	0 00
14 Apr 04 16 Apr 04	Foreign exchange USD	0 00	-5,680,713.68	5,680,713.68	0 00	0 00	0 00	0 00	0 00
18 Aug 04 23 Aug 04	Foreign exchange USD	0 00	-294,690.90	294,690.90	0 00	0 00	0 00	0 00	0 00
19 Apr 04 21 Apr 04	Foreign exchange USD	0 00	-696,913.35	696,913.35	0 00	0 00	0 00	0 00	0 00
29 Apr 04 28 Jul 04	Foreign exchange USD	0 00	-45,329.19	45,329.19	0 00	0 00	0 00	0 00	0 00
10 Jun 04 15 Jun 04	Foreign exchange USD	0 00	-140,448.16	140,448.16	0 00	0 00	0 00	0 00	0 00
20 Jul 04 23 Jul 04	Foreign exchange USD	0 00	-2,593,417.18	2,593,417.18	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar sales</b>										
13 Apr 04 16 Apr 04	Foreign exchange USD	0 00	-1,161,712 50	1,161,712 50	0 00	0 00	0 00	0 00	0 00	
04 Feb 04 09 Feb 04	Foreign exchange USD	0 00	-1,468,892 48	1,468,892 48	0 00	0 00	0 00	0 00	0 00	
20 Oct 04 25 Oct 04	Foreign exchange USD	0 00	-4,488,766 43	4,488,766 43	0 00	0 00	0 00	0 00	0 00	
25 Oct 04 28 Oct 04	Foreign exchange USD	0 00	-779,863 70	779,863 70	0 00	0 00	0 00	0 00	0 00	
03 Feb 04 16 Apr 04	Foreign exchange USD	0 00	-250,091 00	250,091 00	0 00	0 00	0 00	0 00	0 00	
09 Mar 04 11 Mar 04	Foreign exchange USD	0 00	-148,462 80	148,462 80	0 00	0 00	0 00	0 00	0 00	
30 Mar 04 16 Apr 04	Foreign exchange USD	0 00	-1,668,660 00	1,668,660 00	0 00	0 00	0 00	0 00	0 00	
09 Aug 04 11 Aug 04	Foreign exchange USD	0 00	-902,688 06	902,688 06	0 00	0 00	0 00	0 00	0 00	



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description		Shares/Par	Proceeds	Cost	Realized gain/loss			
Settle Date	Acquisition Date	Market	Short Term				Long Term	Total		
							Short Term	Long Term		
<i>Foreign Exchange</i>										
<b>Foreign exchange</b>										
<b>Foreign exchange</b>										
<b>United States dollar sales</b>										
11 May 04 23 Jul 01	Foreign exchange	USD		0 00	-719,455 03	719,455 03	0 00	0 00	0 00	0 00
05 Jan 04 08 Jan 04	Foreign exchange	USD		0 00	-9,747,334 56	9,747,334 56	0 00	0 00	0 00	0 00
16 Jun 04 21 Jun 04	Foreign exchange	USD		0 00	-1,123,028 47	1,123,028 47	0 00	0 00	0 00	0 00
14 Apr 01 21 Apr 01	Foreign exchange	USD		0 00	-864,684 01	864,684 01	0 00	0 00	0 00	0 00
04 Feb 01 16 Apr 01	Foreign exchange	USD		0 00	-1,230,538 97	1,230,538 97	0 00	0 00	0 00	0 00
03 May 04 23 Jul 04	Foreign exchange	USD		0 00	-1,716,231 00	1,716,231 00	0 00	0 00	0 00	0 00
29 Apr 04 28 Jul 04	Foreign exchange	USD		0 00	-232,249 34	232,249 34	0 00	0 00	0 00	0 00
18 Aug 01 20 Aug 01	Foreign exchange	USD		0 00	-435,697 48	435,697 48	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
<b>Foreign exchange</b>									
<b>Foreign exchange</b>									
<b>United States dollar sales</b>									
21 Apr 04 28 Jul 04	Foreign exchange USD	0 00	-407,848 89	407,848 89	0 00	0 00	0 00	0 00	0 00
11 May 04 21 Jul 04	Foreign exchange USD	0 00	-33,164 50	33,164 50	0 00	0 00	0 00	0 00	0 00
24 Mar 04 26 Mar 04	Foreign exchange USD	0 00	-1,565,569 40	1,565,569 40	0 00	0 00	0 00	0 00	0 00
16 Jun 04 21 Jul 04	Foreign exchange USD	0 00	-1,423,692 24	1,423,692 24	0 00	0 00	0 00	0 00	0 00
15 Apr 04 23 Jul 04	Foreign exchange USD	0 00	-1,548,278 10	1,548,278 10	0 00	0 00	0 00	0 00	0 00
01 Mar 04 16 Apr 04	Foreign exchange USD	0 00	-124,300 00	124,300 00	0 00	0 00	0 00	0 00	0 00
20 Apr 04 23 Apr 04	Foreign exchange USD	0 00	-1,437,681 36	1,437,681 36	0 00	0 00	0 00	0 00	0 00
<b>Total United States dollar sales</b>			<b>-45,037,811.07</b>	<b>45,037,811.07</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

# AR3 Additional Checks

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
					Market		Translation	Total	
					Short Term	Long Term			Short Term
<i>Foreign Exchange</i>									
Total S/T translation gain/loss for foreign exchange							-87,254.77		
Total L/T translation gain/loss for foreign exchange							0.00		
Total realized gains for foreign exchange					0.00	0.00	916,512.80	916,512.80	0.00
Total realized losses for foreign exchange					0.00	0.00	-1,003,767.57	-1,003,767.57	0.00
Total Foreign exchange			-87,254.77	0.00	0.00	0.00	-87,254.77	-87,254.77	0.00
Total Foreign Exchange			-87,254.77	0.00	0.00	0.00	-87,254.77	-87,254.77	0.00

## Gain/Loss on Cash Disbursements

### Gain/loss on cash disbursements

### Gain/loss on cash disbursements

#### British pound sterling

31 Jul 04	Average Book Cost Adjustment GBP		13.25	0.00	0.00	0.00	13.25	13.25	0.00
31 Jul 04									
30 Jun 04	Average Book Cost Adjustment GBP		14,893.12	0.00	0.00	0.00	14,893.12	14,893.12	0.00
30 Jun 04									
29 Feb 04	Average Book Cost Adjustment GBP		-7,848.07	0.00	0.00	0.00	7,848.07	7,848.07	0.00
29 Feb 04									
30 Apr 04	Average Book Cost Adjustment GBP		-1,551.95	0.00	0.00	0.00	1,551.95	1,551.95	0.00
30 Apr 04									
31 May 04	Average Book Cost Adjustment GBP		141.56	0.00	0.00	0.00	141.56	141.56	0.00
31 May 04									
Total British pound sterling			5,647.91	0.00	0.00	0.00	5,647.91	5,647.91	0.00

Northern Trust

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

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
<b>Gain/loss on cash disbursements</b>										
<b>Gain/loss on cash disbursements</b>										
<b>Canadian dollar</b>										
31 Aug 04 31 Aug 04	Average Book Cost Adjustment CAD		-6,365.28	0.00	0.00	0.00	-6,365.28	-6,365.28		0.00
30 Apr 04 30 Apr 04	Average Book Cost Adjustment CAD		-17,178.81	0.00	0.00	0.00	-17,178.81	-17,178.81		0.00
31 Mar 04 31 Mar 04	Average Book Cost Adjustment CAD		3,303.88	0.00	0.00	0.00	3,303.88	3,303.88		0.00
31 May 04 31 May 04	Average Book Cost Adjustment CAD		-1,194.13	0.00	0.00	0.00	-1,194.13	-1,194.13		0.00
31 Oct 04 31 Oct 04	Average Book Cost Adjustment CAD		4.87	0.00	0.00	0.00	4.87	4.87		0.00
31 Dec 04 31 Dec 04	Average Book Cost Adjustment CAD		-3,548.57	0.00	0.00	0.00	-3,548.57	-3,548.57		0.00
<b>Total Canadian dollar</b>			<b>-24,978.04</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-24,978.04</b>	<b>-24,978.04</b>		<b>0.00</b>
<b>Euro</b>										
30 Sep 04 30 Sep 04	Average Book Cost Adjustment EUR		-2.81	0.00	0.00	0.00	-2.81	-2.81		0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
<b>Gain/loss on cash disbursements</b>										
<b>Gain/loss on cash disbursements</b>										
<b>Euro</b>										
31 Oct 14 31 Oct 14	Average Book Cost Adjustment EUR		42.47	0.00	0.00	0.00	42.47	42.47	0.00	
30 Jun 14 30 Jun 14	Average Book Cost Adjustment EUR		6,191.10	0.00	0.00	0.00	6,191.10	6,191.10	0.00	
31 Dec 14 31 Dec 14	Average Book Cost Adjustment EUR		8,403.99	0.00	0.00	0.00	8,403.99	8,403.99	0.00	
30 Sep 14 30 Sep 14	Average Book Cost Adjustment EUR		-20.09	0.00	0.00	0.00	-20.09	-20.09	0.00	
31 Oct 04 31 Oct 04	Average Book Cost Adjustment EUR		705.21	0.00	0.00	0.00	705.21	705.21	0.00	
31 Dec 14 31 Dec 14	Average Book Cost Adjustment EUR		725.41	0.00	0.00	0.00	725.41	725.41	0.00	
31 Aug 14 31 Aug 14	Average Book Cost Adjustment EUR		-19,714.30	0.00	0.00	0.00	-19,714.30	19,714.30	0.00	
29 Feb 14 29 Feb 14	Average Book Cost Adjustment EUR		17,287.56	0.00	0.00	0.00	17,287.56	17,287.56	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
<i>Gain/Loss on Cash Disbursements</i>									
<b>Gain/loss on cash disbursements</b>									
<b>Gain/loss on cash disbursements</b>									
<b>Euro</b>									
30 Nov 04 30 Nov 04	Average Book Cost Adjustment EUR		2,630 13	0 00	0 00	0 00	2,630 13	2,630 13	0 00
30 Apr 04 30 Apr 04	Average Book Cost Adjustment EUR		38,744 98	0 00	0 00	0 00	38,744 98	38,744 98	0 00
31 Aug 04 31 Aug 04	Average Book Cost Adjustment EUR		229 44	0 00	0 00	0 00	229 44	229 44	0 00
31 Mar 04 31 Mar 04	Average Book Cost Adjustment EUR		-588 51	0 00	0 00	0 00	-588 51	-588 51	0 00
31 May 04 31 May 04	Average Book Cost Adjustment EUR		33,519 52	0 00	0 00	0 00	33,519 52	33,519 52	0 00
31 Jul 04 31 Jul 04	Average Book Cost Adjustment EUR		16,138 95	0 00	0 00	0 00	16,138 95	16,138 95	0 00
30 Nov 04 30 Nov 04	Average Book Cost Adjustment EUR		551 80	0 00	0 00	0 00	551 80	551 80	0 00
31 Jul 04 31 Jul 04	Average Book Cost Adjustment EUR		45 06	0 00	0 00	0 00	45 06	45 06	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
<b>Gain/loss on cash disbursements</b>									
<b>Gain/loss on cash disbursements</b>									
<b>Euro</b>									
31 Jan 04	Average Book Cost Adjustment EUR		23,975.02	0.00	0.00	0.00	23,975.02	23,975.02	0.00
31 Jan 04									
<b>Total Euro</b>			<b>128,864.93</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>128,864.93</b>	<b>128,864.93</b>	<b>0.00</b>
<b>Total S/T translation gain/loss for gain/loss on cash disbur</b>							<b>109,534.80</b>		
<b>Total L/T translation gain/loss for gain/loss on cash disbu</b>							<b>0.00</b>		
<b>Total realized gains for gain/loss on cash disbursements</b>					<b>0.00</b>	<b>0.00</b>	<b>167,547.32</b>	<b>167,547.32</b>	<b>0.00</b>
<b>Total realized losses for gain/loss on cash disbursements</b>					<b>0.00</b>	<b>0.00</b>	<b>-58,012.52</b>	<b>-58,012.52</b>	<b>0.00</b>
<b>Total Gain/Loss on Cash Disbursements</b>			<b>109,534.80</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>109,534.80</b>	<b>109,534.80</b>	<b>0.00</b>
<b>Total Gain/Loss on Cash Disbursements</b>			<b>109,534.80</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>109,534.80</b>	<b>109,534.80</b>	<b>0.00</b>

## *Maturities*

### Cash and cash equivalents

### Short term bills and notes

#### United States

10 Aug 04	FED HOME LN BK CONS DISC NTS	-7,000,000.00	6,999,751.11	-6,999,751.11	0.00	0.00	0.00	0.00	0.00
10 Aug 04	08-10-2004 CUSIP 313384B57								
	09 Aug 04	-7,000,000.00	6,999,751.11	-6,999,751.11	0.00	0.00	0.00	0.00	0.00
07 Dec 04	FED HOME LN BK CONS DISC NTS	-3,200,000.00	3,199,831.11	-3,199,831.11	0.00	0.00	0.00	0.00	0.00
07 Dec 04	12-07-2004 CUSIP 313384S42								

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*Stm 13 R*

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
	06 Dec 04	-3,200,000 00	3,199,831 11	-3,199,831 11	0 00	0 00	0 00	0 00	0 00
08 Dec 04	FED HOME LN BK CONS DISC NTS 12-08-2004 CUSIP 313384S59	-2,700,000 00	2,699,857 50	-2,699,857 50	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-2,700,000 00	2,699,857 50	-2,699,857 50	0 00	0 00	0 00	0 00	0 00
01 Jul 04	FED HOME LN BK CONS DISC NTSCOML PAPER 4/2 YRS 1&2ER 4/2 YRS 1&2 07-01-2004 CUSIP 313384YV5	-8,700,000 00	8,699,697 92	-8,699,697 92	0 00	0 00	0 00	0 00	0 00
	30 Jun 04	-8,700,000 00	8,699,697 92	-8,699,697 92	0 00	0 00	0 00	0 00	0 00
06 Dec 04	FEDERAL HOME LN BK CONS DISC NTS 12-06-2004 CUSIP 313384S34	-4,000,000 00	3,999,360 00	-3,999,360 00	0 00	0 00	0 00	0 00	0 00
	03 Dec 04	-4,000,000 00	3,999,360 00	-3,999,360 00	0 00	0 00	0 00	0 00	0 00
08 Jul 04	FFCB DISC NT 07-08-2004 CUSIP 313384ZC6	-6,700,000 00	6,699,787 83	-6,699,787 83	0 00	0 00	0 00	0 00	0 00
	07 Jul 04	-6,700,000 00	6,699,787 83	-6,699,787 83	0 00	0 00	0 00	0 00	0 00
14 Jan 04	FHLB DISC NT 01-14-2004 CUSIP 313384RU5	-2,095,000 00	2,093,337 97	-2,093,337 97	0 00	0 00	0 00	0 00	0 00
	16 Dec 03	-2,095,000 00	2,093,337 97	-2,093,337 97	0 00	0 00	0 00	0 00	0 00
27 Feb 04	FHLB DISC NT 02-27-2004 CUSIP 313384TQ2	-30,000,000 00	29,976,666 67	-29,976,666 67	0 00	0 00	0 00	0 00	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
	29 Jan 04	-30,000,000 00	29,976,666.67	-29,976,666.67	0 00	0.00	0.00	0 00	0 00
12 Mar 04	FHLB DISC NT 03-12-2004 CUSIP 12 Mar 04 313384UE7	-35,100,000 00	35,099,103.00	-35,099,103 00	0 00	0 00	0 00	0 00	0 00
	11 Mar 04	-35,100,000 00	35,099,103 00	-35,099,103 00	0 00	0 00	0 00	0 00	0 00
15 Mar 04	FHLB DISC NT 03-15-2004 CUSIP 15 Mar 04 313384UH0	-35,300,000 00	35,297,234.83	-35,297,234 83	0 00	0 00	0 00	0 00	0 00
	12 Mar 04	-35,300,000 00	35,297,234 83	-35,297,234 83	0 00	0 00	0.00	0 00	0 00
02 Apr 04	FHLB DISC NT 04-02-2004 CUSIP 02 Apr 04 313384VB2	-30,400,000.00	30,399,180 89	-30,399,180 89	0 00	0 00	0 00	0 00	0 00
	01 Apr 04	-30,400,000 00	30,399,180 89	-30,399,180 89	0 00	0 00	0.00	0 00	0 00
05 Apr 04	FHLB DISC NT 04-05-2004 CUSIP 05 Apr 04 313384VE6	-30,000,000 00	29,997,625 00	-29,997,625 00	0 00	0 00	0 00	0 00	0 00
	02 Apr 04	-16,400,000 00	16,398,701.67	-16,398,701 67	0 00	0 00	0.00	0 00	0 00
	02 Apr 04	-13,600,000 00	13,598,923.33	-13,598,923 33	0 00	0 00	0.00	0 00	0 00
06 Apr 04	FHLB DISC NT 04-06-2004 CUSIP 06 Apr 04 313384VF3	-30,000,000 00	29,999,200 00	-29,999,200 00	0 00	0 00	0 00	0 00	0 00
	05 Apr 04	-6,300,000 00	6,299,832 00	-6,299,832 00	0 00	0 00	0 00	0 00	0 00
	05 Apr 04	-23,700,000 00	23,699,368 00	-23,699,368 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
07 Apr 04	FHLB DISC NT 04-07-2004 CUSIP	-33,400,000 00	33,396,330 67	-33,396,330 67	0 00	0 00	0 00	0 00	0 00
07 Apr 04	313384VG1								
	09 Mar 04	-3,800,000 00	3,799,582 53	-3,797,103 56	2,478 97	0 00	0 00	2,478 97	0 00
	06 Apr 04	-29,600,000 00	29,596,748 14	-29,599,227 11	-2,478 97	0 00	0 00	-2,478 97	0 00
08 Apr 04	FHLB DISC NT 04-08-2004 CUSIP	-37,000,000 00	36,999,054 44	-36,999,054 44	0 00	0 00	0 00	0 00	0 00
08 Apr 04	313384VH9								
	07 Apr 04	-37,000,000 00	36,999,054 44	-36,999,054 44	0 00	0 00	0 00	0 00	0 00
12 Apr 04	FHLB DISC NT 04-12-2004 CUSIP	-37,000,000 00	36,996,176 67	-36,996,176 67	0 00	0 00	0 00	0 00	0 00
12 Apr 04	313384VM8								
	08 Apr 04	-37,000,000 00	36,996,176 67	-36,996,176 67	0 00	0 00	0 00	0 00	0 00
13 Apr 04	FHLB DISC NT 04-13-2004 CUSIP	-36,000,000 00	35,999,060 00	-35,999,060 00	0 00	0 00	0 00	0 00	0 00
13 Apr 04	313384VN6								
	12 Apr 04	-36,000,000 00	35,999,060 00	-35,999,060 00	0 00	0 00	0 00	0 00	0 00
14 Apr 04	FHLB DISC NT 04-14-2004 CUSIP	-36,000,000 00	35,999,060 00	-35,999,060 00	0 00	0 00	0 00	0 00	0 00
14 Apr 04	313384VP1								
	13 Apr 04	-36,000,000 00	35,999,060 00	-35,999,060 00	0 00	0 00	0 00	0 00	0 00
15 Apr 04	FHLB DISC NT 04-15-2004 CUSIP	-23,500,000 00	23,499,386 39	-23,499,386 39	0 00	0 00	0 00	0 00	0 00
15 Apr 04	313384VQ9								
	14 Apr 04	-23,500,000 00	23,499,386 39	-23,499,386 39	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
16 Apr 04 16 Apr 04	FHLB DISC NT 04-16-2004 CUSIP 313384VR7	-16,000,000.00	15,999,568.89	-15,999,568.89	0.00	0.00	0.00	0.00	0.00
	15 Apr 04	-16,000,000.00	15,999,568.89	-15,999,568.89	0.00	0.00	0.00	0.00	0.00
19 Apr 04 19 Apr 04	FHLB DISC NT 04-19-2004 CUSIP 313384VU0	-18,000,000.00	17,998,605.00	-17,998,605.00	0.00	0.00	0.00	0.00	0.00
	16 Apr 04	-18,000,000.00	17,998,605.00	-17,998,605.00	0.00	0.00	0.00	0.00	0.00
20 Apr 04 20 Apr 04	FHLB DISC NT 04-20-2004 SEDOL B00V8V8	-21,000,000.00	20,999,457.50	-20,999,457.50	0.00	0.00	0.00	0.00	0.00
	19 Apr 04	-21,000,000.00	20,999,457.50	-20,999,457.50	0.00	0.00	0.00	0.00	0.00
21 Apr 04 21 Apr 04	FHLB DISC NT 04-21-2004 CUSIP 313384VW6	-26,000,000.00	25,999,357.22	-25,999,357.22	0.00	0.00	0.00	0.00	0.00
	20 Apr 04	-26,000,000.00	25,999,357.22	-25,999,357.22	0.00	0.00	0.00	0.00	0.00
26 Apr 04 26 Apr 04	FHLB DISC NT 04-26-2004 CUSIP 313384WB1	-7,700,000.00	7,699,416.08	-7,699,416.08	0.00	0.00	0.00	0.00	0.00
	23 Apr 04	-7,700,000.00	7,699,416.08	-7,699,416.08	0.00	0.00	0.00	0.00	0.00
27 Apr 04 27 Apr 04	FHLB DISC NT 04-27-2004 CUSIP 313384WC9	-4,700,000.00	4,699,882.50	-4,699,882.50	0.00	0.00	0.00	0.00	0.00
	26 Apr 04	-4,700,000.00	4,699,882.50	-4,699,882.50	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
05 May 04	FHLB DISC NT 05-05-2004 CUSIP 313384WL9	-3,400,000 00	3,399,911 22	-3,399,911 22	0 00	0 00	0 00	0 00	0 00
	04 May 04	-3,400,000 00	3,399,911 22	-3,399,911 22	0 00	0 00	0 00	0 00	0 00
07 May 04	FHLB DISC NT 05-07-2004 CUSIP 313384WN5	-1,800,000 00	1,798,751 25	-1,798,751 25	0 00	0 00	0 00	0 00	0 00
	08 Apr 04	-1,800,000 00	1,798,751 25	-1,798,751 25	0 00	0 00	0 00	0 00	0 00
12 May 04	FHLB DISC NT 05-12-2004 CUSIP 313384WT2	-4,800,000 00	4,796,285 40	-4,796,285 33	0 07	0 00	0 00	0 07	0 00
	13 Apr 04	-4,800,000 00	4,796,285 40	-4,796,285 33	0 07	0 00	0 00	0 07	0 00
13 May 04	FHLB DISC NT 05-13-2004 CUSIP 313384WU9	-6,100,000 00	6,099,844 11	-6,099,844 11	0 00	0 00	0 00	0 00	0 00
	12 May 04	-6,100,000 00	6,099,844 11	-6,099,844 11	0 00	0 00	0 00	0 00	0 00
14 May 04	FHLB DISC NT 05-14-2004 CUSIP 313384WV7	-5,400,000 00	5,399,862 00	-5,399,862 00	0 00	0 00	0 00	0 00	0 00
	13 May 04	-5,400,000 00	5,399,862 00	-5,399,862 00	0 00	0 00	0 00	0 00	0 00
17 May 04	FHLB DISC NT 05-17-2004 CUSIP 313384WY1	-9,700,000 00	9,699,240 17	-9,699,240 17	0 00	0 00	0 00	0 00	0 00
	14 May 04	-9,700,000 00	9,699,240 17	-9,699,240 17	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade / Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
18 May 04	FHLB DISC NT 05-18-2004 CUSIP	-5,300,000 00	5,299,852.78	-5,299,852.78	0 00	0 00	0 00	0 00	0 00
18 May 04	313384WZ8								
	17 May 04	-5,300,000 00	5,299,852.78	-5,299,852.78	0 00	0 00	0 00	0 00	0 00
19 May 04	FHLB DISC NT 05-19-2004 CUSIP	-9,400,000 00	9,396,898.95	-9,396,898.95	0 00	0 00	0 00	0 00	0 00
19 May 04	313384XA2								
	20 Apr 04	-4,000,000 00	3,998,680.40	-3,997,044.45	1,635.95	0 00	0 00	1,635.95	0 00
	18 May 04	-5,400,000 00	5,398,218.55	-5,399,854.50	-1,635.95	0 00	0 00	-1,635.95	0 00
20 May 04	FHLB DISC NT 05-20-2004 CUSIP	-11,000,000 00	10,999,709.72	-10,999,709.72	0 00	0 00	0 00	0 00	0 00
20 May 04	313384XB0								
	19 May 04	-11,000,000 00	10,999,709.72	-10,999,709.72	0 00	0 00	0 00	0 00	0 00
21 May 04	FHLB DISC NT 05-21-2004 CUSIP	-11,500,000 00	11,499,693.33	-11,499,693.33	0 00	0 00	0 00	0 00	0 00
21 May 04	313384XC8								
	20 May 04	-11,500,000 00	11,499,693.33	-11,499,693.33	0 00	0 00	0 00	0 00	0 00
24 May 04	FHLB DISC NT 05-24-2004 CUSIP	-12,800,000 00	12,798,997.33	-12,798,997.33	0 00	0 00	0 00	0 00	0 00
24 May 04	313384XF1								
	21 May 04	-12,800,000 00	12,798,997.33	-12,798,997.33	0 00	0 00	0 00	0 00	0 00
25 May 04	FHLB DISC NT 05-25-2004 CUSIP	-9,600,000 00	9,599,749.33	-9,599,749.33	0 00	0 00	0 00	0 00	0 00
25 May 04	313384XG9								
	24 May 04	-9,600,000 00	9,599,749.33	-9,599,749.33	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<b>Maturities</b>										
<b>Cash and cash equivalents</b>										
<b>Short term bills and notes</b>										
<b>United States</b>										
26 May 04	FHLB DISC NT 05-26-2004 CUSIP 313384XH7	-11,455,000 00	11,453,735 09	-11,453,735 09	0 00	0 00	0 00	0 00	0 00	
	27 Apr 04	-1,355,000 00	1,354,850 38	-1,353,998 81	851 57	0 00	0 00	851 57	0 00	
	25 May 04	-10,100,000 00	10,098,884 71	-10,099,736 28	-851 57	0 00	0 00	-851 57	0 00	
27 May 04	FHLB DISC NT 05-27-2004 CUSIP 313384XJ3	-11,500,000 00	11,499,709 31	-11,499,709 31	0 00	0 00	0 00	0 00	0 00	
	26 May 04	-11,500,000 00	11,499,709 31	-11,499,709 31	0 00	0 00	0 00	0 00	0 00	
28 May 04	FHLB DISC NT 05-28-2004 SEDOL B012F98	-12,800,000 00	12,799,676 44	-12,799,676 44	0 00	0 00	0 00	0 00	0 00	
	27 May 04	-12,800,000 00	12,799,676 44	-12,799,676 44	0 00	0 00	0 00	0 00	0 00	
01 Jun 04	FHLB DISC NT 06-01-2004 CUSIP 313384XP9	-11,900,000 00	11,898,968 67	-11,898,968 67	0 00	0 00	0 00	0 00	0 00	
	28 May 04	-11,900,000 00	11,898,968 67	-11,898,968 67	0 00	0 00	0 00	0 00	0 00	
02 Jun 04	FHLB DISC NT 06-02-2004 CUSIP 313384XQ7	-14,100,000 00	14,099,231 50	-14,099,231 50	0 00	0 00	0 00	0 00	0 00	
	06 May 04	-600,000 00	599,967 30	-599,584 00	383 30	0 00	0 00	383 30	0 00	
	01 Jun 04	-13,500,000 00	13,499,264 20	-13,499,647 50	-383 30	0 00	0 00	-383 30	0 00	
03 Jun 04	FHLB DISC NT 06-03-2004 CUSIP 313384XR5	-10,500,000 00	10,499,734 58	-10,499,734 58	0 00	0 00	0 00	0 00	0 00	
	02 Jun 04	-10,500,000 00	10,499,734 58	-10,499,734 58	0 00	0 00	0 00	0 00	0 00	

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transaction	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
04 Jun 04	FHLB DISC NT 06-04-2004 CUSIP 313384XS3	-11,500,000 00	11,499,712.50	-11,499,712.50	0 00	0 00	0 00	0 00	0 00
04 Jun 04									
	03 Jun 04	-11,500,000 00	11,499,712.50	-11,499,712.50	0 00	0 00	0 00	0 00	0 00
07 Jun 04	FHLB DISC NT 06-07-2004 CUSIP 313384XV6	-10,000,000 00	9,999,266 67	-9,999,266 67	0 00	0 00	0 00	0 00	0 00
07 Jun 04									
	04 Jun 04	-10,000,000 00	9,999,266 67	-9,999,266 67	0 00	0 00	0 00	0 00	0 00
08 Jun 04	FHLB DISC NT 06-08-2004 CUSIP 313384XW4	-11,500,000 00	11,499,715 69	-11,499,715 69	0 00	0 00	0 00	0 00	0 00
08 Jun 04									
	07 Jun 04	-11,500,000 00	11,499,715 69	11,499,715 69	0 00	0 00	0 00	0 00	0 00
09 Jun 04	FHLB DISC NT 06-09-2004 CUSIP 313384XX2	-14,550,000 00	14,548,724 44	-14,548,724 44	0 00	0 00	0 00	0 00	0 00
09 Jun 04									
	11 May 04	-1,250,000 00	1,249,890 42	-1,249,056 94	833 48	0 00	0 00	833 48	0 00
	08 Jun 04	-13,300,000 00	13,298,834 02	-13,299,667 50	-833 48	0 00	0 00	-833 48	0 00
10 Jun 04	FHLB DISC NT 06-10-2004 CUSIP 313384XY0	-14,600,000 00	14,599,639 06	-14,599,639 06	0 00	0 00	0 00	0 00	0 00
10 Jun 04									
	09 Jun 04	-14,600,000 00	14,599,639 06	-14,599,639 06	0 00	0 00	0 00	0 00	0 00
14 Jun 04	FHLB DISC NT 06-14-2004 CUSIP 313384YC7	-14,300,000 00	14,298,585 89	-14,298,585 89	0 00	0 00	0 00	0 00	0 00
14 Jun 04									
	10 Jun 04	-14,300,000 00	14,298,585 89	-14,298,585 89	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
15 Jun 04	FHLB DISC NT 06-15-2004 CUSIP	-14,000,000 00	13,999,630 56	-13,999,630 56	0 00	0 00	0 00	0 00	0 00
15 Jun 04	313384YD5								
14 Jun 04		-14,000,000 00	13,999,630 56	-13,999,630 56	0 00	0 00	0 00	0 00	0 00
16 Jun 04	FHLB DISC NT 06-16-2004 CUSIP	-14,000,000 00	13,999,626 67	-13,999,626 67	0 00	0 00	0 00	0 00	0 00
16 Jun 04	313384YE3								
15 Jun 04		-14,000,000 00	13,999,626 67	-13,999,626 67	0 00	0 00	0 00	0 00	0 00
17 Jun 04	FHLB DISC NT 06-17-2004 CUSIP	-11,000,000 00	10,999,718 89	-10,999,718 89	0 00	0 00	0 00	0 00	0 00
17 Jun 04	313384YF0								
16 Jun 04		-11,000,000 00	10,999,718 89	-10,999,718 89	0 00	0 00	0 00	0 00	0 00
18 Jun 04	FHLB DISC NT 06-18-2004 CUSIP	-10,700,000 00	10,699,720 61	-10,699,720 61	0 00	0 00	0 00	0 00	0 00
18 Jun 04	313384YG8								
17 Jun 04		-10,700,000 00	10,699,720 61	-10,699,720 61	0 00	0 00	0 00	0 00	0 00
21 Jun 04	FHLB DISC NT 06-21-2004 CUSIP	-15,000,000 00	14,998,862 50	-14,998,862 50	0 00	0 00	0 00	0 00	0 00
21 Jun 04	313384YK9								
18 Jun 04		-15,000,000 00	14,998,862 50	-14,998,862 50	0 00	0 00	0 00	0 00	0 00
22 Jun 04	FHLB DISC NT 06-22-2004 CUSIP	-14,900,000 00	14,899,635 78	-14,899,635 78	0 00	0 00	0 00	0 00	0 00
22 Jun 04	313384YL7								
21 Jun 04		-14,900,000 00	14,899,635 78	-14,899,635 78	0 00	0 00	0 00	0 00	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maurities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
23 Jun 04	FHLB DISC NT 06-23-2004 CUSIP	-13,800,000 00	13,799,655 00	-13,799,655 00	0 00	0 00	0 00	0 00	0 00
23 Jun 04	313384YM5								
	22 Jun 04	-13,800,000 00	13,799,655 00	-13,799,655 00	0 00	0 00	0 00	0 00	0 00
24 Jun 04	FHLB DISC NT 06-24-2004 CUSIP	-13,800,000 00	13,799,647 33	-13,799,647 33	0 00	0 00	0 00	0 00	0 00
24 Jun 04	313384YN3								
	23 Jun 04	-13,800,000 00	13,799,647 33	-13,799,647 33	0 00	0 00	0 00	0 00	0 00
25 Jun 04	FHLB DISC NT 06-25-2004 CUSIP	-13,400,000 00	13,399,650 11	-13,399,650 11	0 00	0 00	0 00	0 00	0 00
25 Jun 04	313384YP8								
	24 Jun 04	-13,400,000 00	13,399,650 11	-13,399,650 11	0 00	0 00	0 00	0 00	0 00
28 Jun 04	FHLB DISC NT 06-28-2004 CUSIP	-14,000,000 00	13,998,880 00	-13,998,880 00	0 00	0 00	0 00	0 00	0 00
28 Jun 04	313384YS2								
	25 Jun 04	-14,000,000 00	13,998,880 00	-13,998,880 00	0 00	0 00	0 00	0 00	0 00
29 Jun 04	FHLB DISC NT 06-29-2004 CUSIP	-14,700,000 00	14,699,599 83	-14,699,599 83	0 00	0 00	0 00	0 00	0 00
29 Jun 04	313384YT0								
	28 Jun 04	-14,700,000 00	14,699,599 83	-14,699,599 83	0 00	0 00	0 00	0 00	0 00
30 Jun 04	FHLB DISC NT 06-30-2004 CUSIP	-9,700,000 00	9,699,711 69	-9,699,711 69	0 00	0 00	0 00	0 00	0 00
30 Jun 04	313384YU7								
	29 Jun 04	-9,700,000 00	9,699,711 69	-9,699,711 69	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Maturities</i>										
<b>Cash and cash equivalents</b>										
<b>Short term bills and notes</b>										
<b>United States</b>										
07 Jul 04	FHLB DISC NT 07-07-2004 CUSIP	-8,700,000 00	8,699,729 33	-8,699,729 33	0 00	0 00	0 00	0 00	0 00	0 00
07 Jul 04	313384ZB8									
	06 Jul 04	-8,700,000 00	8,699,729 33	-8,699,729 33	0 00	0 00	0 00	0 00	0 00	0 00
09 Jul 04	FHLB DISC NT 07-09-2004 CUSIP	-5,100,000 00	5,099,837 08	-5,099,837 08	0 00	0 00	0 00	0 00	0 00	0 00
09 Jul 04	313384ZD4									
	08 Jul 04	-5,100,000 00	5,099,837 08	-5,099,837 08	0 00	0 00	0 00	0 00	0 00	0 00
12 Jul 04	FHLB DISC NT 07-12-2004 CUSIP	-6,600,000 00	6,599,378 50	-6,599,378 50	0 00	0 00	0 00	0 00	0 00	0 00
12 Jul 04	313384ZG7									
	09 Jul 04	-6,600,000 00	6,599,378 50	-6,599,378 50	0 00	0 00	0 00	0 00	0 00	0 00
13 Jul 04	FHLB DISC NT 07-13-2004 CUSIP	-7,000,000 00	6,999,782 22	-6,999,782 22	0 00	0 00	0 00	0 00	0 00	0 00
13 Jul 04	313384ZH5									
	12 Jul 04	-7,000,000 00	6,999,782 22	-6,999,782 22	0 00	0 00	0 00	0 00	0 00	0 00
14 Jul 04	FHLB DISC NT 07-14-2004 CUSIP	-9,800,000 00	9,799,697 83	-9,799,697 83	0 00	0 00	0 00	0 00	0 00	0 00
14 Jul 04	313384ZJ1									
	13 Jul 04	-9,800,000 00	9,799,697 83	-9,799,697 83	0 00	0 00	0 00	0 00	0 00	0 00
15 Jul 04	FHLB DISC NT 07-15-2004 CUSIP	-10,000,000 00	9,999,683 33	-9,999,683 33	0 00	0 00	0 00	0 00	0 00	0 00
15 Jul 04	313384ZK8									
	14 Jul 04	-10,000,000 00	9,999,683 33	-9,999,683 33	0 00	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
20 Jul 04 20 Jul 04	FHLB DISC NT 07-20-2004 CUSIP 313384ZQ5	-6,200,000.00	6,199,814.00	-6,199,814.00	0.00	0.00	0.00	0.00	0.00
	19 Jul 04	-6,200,000.00	6,199,814.00	-6,199,814.00	0.00	0.00	0.00	0.00	0.00
21 Jul 04 21 Jul 04	FHLB DISC NT 07-21-2004 CUSIP 313384ZR3	-6,500,000.00	6,499,794.17	-6,499,794.17	0.00	0.00	0.00	0.00	0.00
	20 Jul 04	-6,500,000.00	6,499,794.17	-6,499,794.17	0.00	0.00	0.00	0.00	0.00
23 Jul 04 23 Jul 04	FHLB DISC NT 07-23-2004 CUSIP 313384ZT9	-3,500,000.00	3,499,886.25	-3,499,886.25	0.00	0.00	0.00	0.00	0.00
	22 Jul 04	-3,500,000.00	3,499,886.25	-3,499,886.25	0.00	0.00	0.00	0.00	0.00
26 Jul 04 26 Jul 04	FHLB DISC NT 07-26-2004 CUSIP 313384ZW2	-3,400,000.00	3,399,668.50	-3,399,668.50	0.00	0.00	0.00	0.00	0.00
	23 Jul 04	-3,400,000.00	3,399,668.50	-3,399,668.50	0.00	0.00	0.00	0.00	0.00
27 Jul 04 27 Jul 04	FHLB DISC NT 07-27-2004 CUSIP 313384ZX0	-4,300,000.00	4,299,856.67	-4,299,856.67	0.00	0.00	0.00	0.00	0.00
	26 Jul 04	-4,300,000.00	4,299,856.67	-4,299,856.67	0.00	0.00	0.00	0.00	0.00
28 Jul 04 28 Jul 04	FHLB DISC NT 07-28-2004 CUSIP 313384ZY8	-4,700,000.00	4,699,842.03	-4,699,842.03	0.00	0.00	0.00	0.00	0.00
	27 Jul 04	-4,700,000.00	4,699,842.03	-4,699,842.03	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
29 Jul 04	FHLB DISC NT 07-29-2004 CUSIP	-4,600,000 00	4,599,844 11	-4,599,844 11	0 00	0 00	0 00	0 00	0 00
29 Jul 04	313384ZZ5								
	28 Jul 04	-4,600,000 00	4,599,844 11	-4,599,844 11	0 00	0 00	0 00	0 00	0 00
30 Jul 04	FHLB DISC NT 07-30-2004 CUSIP	-3,100,000 00	3,099,890 64	-3,099,890 64	0 00	0 00	0 00	0 00	0 00
30 Jul 04	313384A25								
	29 Jul 04	-3,100,000 00	3,099,890 64	-3,099,890 64	0 00	0 00	0 00	0 00	0 00
02 Aug 04	FHLB DISC NT 08-02-2004 CUSIP	-2,800,000 00	2,799,703 67	-2,799,703 67	0 00	0 00	0 00	0 00	0 00
02 Aug 04	313384A58								
	30 Jul 04	-2,800,000 00	2,799,703 67	-2,799,703 67	0 00	0 00	0 00	0 00	0 00
04 Aug 04	FHLB DISC NT 08-04-2004 SEDOL	-3,300,000 00	3,299,890 00	-3,299,890 00	0 00	0 00	0 00	0 00	0 00
04 Aug 04	B02FCY0								
	03 Aug 04	-3,300,000 00	3,299,890 00	-3,299,890 00	0 00	0 00	0 00	0 00	0 00
05 Aug 04	FHLB DISC NT 08-05-2004 CUSIP	-2,700,000 00	2,699,910 00	-2,699,910 00	0 00	0 00	0 00	0 00	0 00
05 Aug 04	313384A82								
	04 Aug 04	-2,700,000 00	2,699,910 00	-2,699,910 00	0 00	0 00	0 00	0 00	0 00
09 Aug 04	FHLB DISC NT 08-09-2004 CUSIP	-2,900,000 00	2,899,695 50	-2,899,695 50	0 00	0 00	0 00	0 00	0 00
09 Aug 04	313384B40								
	06 Aug 04	-2,900,000 00	2,899,695 50	-2,899,695 50	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transtion	Short Term	Long Term
<i>Maturities</i>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
11 Aug 04	FHLB DISC NT 08-11-2004 CUSIP	-5,700,000 00	5,699,776.75	-5,699,776 75	0 00	0 00	0.00	0 00	0 00
11 Aug 04	313384B65								
	10 Aug 04	-5,700,000 00	5,699,776.75	-5,699,776 75	0 00	0 00	0 00	0 00	0 00
12 Aug 04	FHLB DISC NT 08-12-2004 CUSIP	-4,300,000 00	4,299,830.39	-4,299,830 39	0 00	0 00	0 00	0 00	0 00
12 Aug 04	313384B73								
	11 Aug 04	-4,300,000 00	4,299,830.39	-4,299,830 39	0 00	0 00	0.00	0 00	0 00
30 Aug 04	FHLB DISC NT 08-30-2004 CUSIP	-8,200,000 00	8,199,043.33	-8,199,043 33	0 00	0 00	0 00	0 00	0 00
30 Aug 04	313384D97								
	27 Aug 04	-8,200,000 00	8,199,043.33	-8,199,043 33	0 00	0 00	0 00	0 00	0 00
31 Aug 04	FHLB DISC NT 08-31-2004 CUSIP	-8,000,000 00	7,999,688.89	-7,999,688 89	0 00	0 00	0.00	0.00	0 00
31 Aug 04	313384E21								
	30 Aug 04	-8,000,000 00	7,999,688.89	-7,999,688 89	0 00	0 00	0 00	0 00	0 00
01 Sep 04	FHLB DISC NT 09-01-2004 CUSIP	-3,400,000 00	3,399,861.17	-3,399,861 17	0 00	0 00	0.00	0 00	0 00
01 Sep 04	313384E39								
	31 Aug 04	-3,400,000 00	3,399,861.17	-3,399,861 17	0 00	0 00	0.00	0 00	0 00
10 Sep 04	FHLB DISC NT 09-10-2004 CUSIP	-4,500,000 00	4,499,821.25	-4,499,821 25	0 00	0 00	0.00	0 00	0 00
10 Sep 04	313384F46								
	09 Sep 04	-4,500,000 00	4,499,821.25	-4,499,821 25	0 00	0 00	0.00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Maturities</i>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
13 Sep 04	FHLB DISC NT 09-13-2004 CUSIP 313384F79	-8,200,000 00	8,199,043 33	-8,199,043 33	0 00	0 00	0 00	0 00	0 00
	10 Sep 04	-8,200,000 00	8,199,043 33	-8,199,043 33	0 00	0 00	0 00	0 00	0 00
14 Sep 04	FHLB DISC NT 09-14-2004 CUSIP 313384F87	-5,300,000 00	5,299,790 94	-5,299,790 94	0 00	0 00	0 00	0 00	0 00
	13 Sep 04	-5,300,000 00	5,299,790 94	-5,299,790 94	0 00	0 00	0 00	0 00	0 00
15 Sep 04	FHLB DISC NT 09-15-2004 CUSIP 313384F95	-5,300,000 00	5,299,786 53	-5,299,786 53	0 00	0 00	0 00	0 00	0 00
	14 Sep 04	-5,300,000 00	5,299,786 53	-5,299,786 53	0 00	0 00	0 00	0 00	0 00
16 Sep 04	FHLB DISC NT 09-16-2004 CUSIP 313384G29	-8,100,000 00	8,099,667 00	-8,099,667 00	0 00	0 00	0 00	0 00	0 00
	15 Sep 04	-8,100,000 00	8,099,667 00	-8,099,667 00	0 00	0 00	0 00	0 00	0 00
17 Sep 04	FHLB DISC NT 09-17-2004 SEDOL B0217F4	-8,300,000 00	8,299,665 69	-8,299,665 69	0 00	0 00	0 00	0 00	0 00
	16 Sep 04	-8,300,000 00	8,299,665 69	-8,299,665 69	0 00	0 00	0 00	0 00	0 00
20 Sep 04	FHLB DISC NT 09-20-2004 CUSIP 313384G60	-8,900,000 00	8,898,909 75	-8,898,909 75	0 00	0 00	0 00	0 00	0 00
	17 Sep 04	-8,900,000 00	8,898,909 75	-8,898,909 75	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Transition	Short Term	Long Term
<i>Maturities</i>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
21 Sep 04	FHLB DISC NT 09-21-2004 CUSIP 313384G78	-9,100,000.00	9,099,613.25	-9,099,613.25	0.00	0.00	0.00	0.00	0.00
21 Sep 04									
	20 Sep 04	-9,100,000.00	9,099,613.25	-9,099,613.25	0.00	0.00	0.00	0.00	0.00
22 Sep 04	FHLB DISC NT 09-22-2004 CUSIP 313384G86	-8,600,000.00	8,599,613.00	-8,599,613.00	0.00	0.00	0.00	0.00	0.00
22 Sep 04									
	21 Sep 04	-8,600,000.00	8,599,613.00	-8,599,613.00	0.00	0.00	0.00	0.00	0.00
23 Sep 04	FHLB DISC NT 09-23-2004 CUSIP 313384G94	-5,600,000.00	5,599,744.89	-5,599,744.89	0.00	0.00	0.00	0.00	0.00
23 Sep 04									
	22 Sep 04	-5,600,000.00	5,599,744.89	-5,599,744.89	0.00	0.00	0.00	0.00	0.00
24 Sep 04	FHLB DISC NT 09-24-2004 CUSIP 313384H28	-6,000,000.00	5,999,730.00	-5,999,730.00	0.00	0.00	0.00	0.00	0.00
24 Sep 04									
	23 Sep 04	-6,000,000.00	5,999,730.00	-5,999,730.00	0.00	0.00	0.00	0.00	0.00
27 Sep 04	FHLB DISC NT 09-27-2004 CUSIP 313384H51	-6,600,000.00	6,599,103.50	-6,599,103.50	0.00	0.00	0.00	0.00	0.00
27 Sep 04									
	24 Sep 04	-6,600,000.00	6,599,103.50	-6,599,103.50	0.00	0.00	0.00	0.00	0.00
28 Sep 04	FHLB DISC NT 09-28-2004 CUSIP 313384H69	-6,700,000.00	6,699,696.64	-6,699,696.64	0.00	0.00	0.00	0.00	0.00
28 Sep 04									
	27 Sep 04	-6,700,000.00	6,699,696.64	-6,699,696.64	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
29 Sep 04	FHLB DISC NT 09-29-2004 CUSIP	-6,900,000 00	6,899,691 42	-6,899,691 42	0 00	0 00	0 00	0 00	0 00
29 Sep 04	313384H77								
	28 Sep 04	-6,900,000 00	6,899,691 42	-6,899,691 42	0 00	0 00	0 00	0 00	0 00
30 Sep 04	FHLB DISC NT 09-30-2004 CUSIP	-5,600,000 00	5,599,748 00	-5,599,748 00	0 00	0 00	0 00	0 00	0 00
30 Sep 04	313384H85								
	29 Sep 04	-5,600,000 00	5,599,748 00	-5,599,748 00	0 00	0 00	0 00	0 00	0 00
01 Oct 04	FHLB DISC NT 10-01-2004 CUSIP	-5,400,000 00	5,399,752 50	-5,399,752 50	0 00	0 00	0 00	0 00	0 00
01 Oct 04	313384H93								
	30 Sep 04	-5,400,000 00	5,399,752 50	-5,399,752 50	0 00	0 00	0 00	0 00	0 00
04 Oct 04	FHLB DISC NT 10-04-2004 CUSIP	-5,600,000 00	5,599,183 33	-5,599,183 33	0 00	0 00	0 00	0 00	0 00
04 Oct 04	313384J42								
	01 Oct 04	-5,600,000 00	5,599,183 33	-5,599,183 33	0 00	0 00	0 00	0 00	0 00
05 Oct 04	FHLB DISC NT 10-05-2004 CUSIP	-4,300,000 00	4,299,800 53	-4,299,800 53	0 00	0 00	0 00	0 00	0 00
05 Oct 04	313384J59								
	04 Oct 04	-4,300,000 00	4,299,800 53	-4,299,800 53	0 00	0 00	0 00	0 00	0 00
06 Oct 04	FHLB DISC NT 10-06-2004 CUSIP	-5,800,000 00	5,799,729 33	-5,799,729 33	0 00	0 00	0 00	0 00	0 00
06 Oct 04	313384J67								
	05 Oct 04	-5,800,000 00	5,799,729 33	-5,799,729 33	0 00	0 00	0 00	0 00	0 00



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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
07 Oct 04	FHLB DISC NT 10-07-2004 CUSIP 313384J75	-3,800,000.00	3,799,826.89	-3,799,826.89	0.00	0.00	0.00	0.00	0.00
	06 Oct 04	-3,800,000.00	3,799,826.89	-3,799,826.89	0.00	0.00	0.00	0.00	0.00
08 Oct 04	FHLB DISC NT 10-08-2004 SEDOL B02FCZ1	-3,400,000.00	3,399,847.94	-3,399,847.94	0.00	0.00	0.00	0.00	0.00
	07 Oct 04	-3,400,000.00	3,399,847.94	-3,399,847.94	0.00	0.00	0.00	0.00	0.00
15 Oct 04	FHLB DISC NT 10-15-2004 SEDOL B02FD03	-2,400,000.00	2,399,890.00	-2,399,890.00	0.00	0.00	0.00	0.00	0.00
	14 Oct 04	-2,400,000.00	2,399,890.00	-2,399,890.00	0.00	0.00	0.00	0.00	0.00
03 Nov 04	FHLB DISC NT 11-03-2004 SEDOL B016396	-1,645,000.00	1,642,773.77	-1,642,773.76	0.01	0.00	0.00	0.01	0.00
	05 Oct 04	-1,545,000.00	1,542,909.10	-1,542,909.09	0.01	0.00	0.00	0.01	0.00
	03 Nov 04	-100,000.00	99,864.67	-99,864.67	0.00	0.00	0.00	0.00	0.00
03 Dec 04	FHLB DISC NT 12-03-2004 CUSIP 313384R84	-4,100,000.00	4,099,783.61	-4,099,783.61	0.00	0.00	0.00	0.00	0.00
	02 Dec 04	-4,100,000.00	4,099,783.61	-4,099,783.61	0.00	0.00	0.00	0.00	0.00
20 Dec 04	FHLB DISC NT 12-20-2004 CUSIP 313384T90	-2,600,000.00	2,599,551.50	-2,599,551.50	0.00	0.00	0.00	0.00	0.00
	17 Dec 04	-2,600,000.00	2,599,551.50	-2,599,551.50	0.00	0.00	0.00	0.00	0.00

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
21 Dec 04	FHLB DISC NT 12-21-2004 CUSIP	-2,000,000 00	1,999,885 56	-1,999,885 56	0 00	0 00	0 00	0 00	0 00
21 Dec 04	313384U23								
	20 Dec 04	-2,000,000 00	1,999,885 56	-1,999,885 56	0 00	0 00	0 00	0 00	0 00
16 Jul 04	FHLMC 07-16-2004 CUSIP 313396ZL0	-9,300,000 00	9,299,684 83	-9,299,684 83	0 00	0 00	0 00	0 00	0 00
16 Jul 04									
	15 Jul 04	-9,300,000 00	9,299,684 83	-9,299,684 83	0 00	0 00	0 00	0 00	0 00
03 Aug 04	FHLMC DISC NT 08-03-2004 CUSIP	-2,900,000 00	2,897,305 17	-2,897,305 17	0 00	0 00	0 00	0 00	0 00
03 Aug 04	313396A60								
	06 Jul 04	-2,900,000 00	2,897,305 17	-2,897,305 17	0 00	0 00	0 00	0 00	0 00
19 Jul 04	FNMA 07-19-2004 CUSIP 313588ZP3	-7,500,000 00	7,499,287 50	-7,499,287 50	0 00	0 00	0 00	0 00	0 00
19 Jul 04									
	16 Jul 04	-7,500,000 00	7,499,287 50	-7,499,287 50	0 00	0 00	0 00	0 00	0 00
20 Apr 04	FNMA DISC NT 04-20-2004 CUSIP	-1,560,000 00	1,559,220 00	-1,559,220 00	0 00	0 00	0 00	0 00	0 00
20 Apr 04	313588VV4								
	01 Apr 04	-1,560,000 00	1,559,220 00	-1,559,220 00	0 00	0 00	0 00	0 00	0 00
06 Jul 04	FNMA DISC NT 07-06-2004 CUSIP	-9,300,000 00	9,298,760 00	-9,298,760 00	0 00	0 00	0 00	0 00	0 00
06 Jul 04	313588ZA6								
	02 Jul 04	-9,300,000 00	9,298,760 00	-9,298,760 00	0 00	0 00	0 00	0 00	0 00

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Maturities</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
09 Jul 04	FNMA DISC NT 07-09-2004 CUSIP	-1,450,000.00	1,449,508.61	-1,449,508.61	0.00	0.00	0.00	0.00	0.00
09 Jul 04	313588ZD0								
	28 Jun 04	-1,450,000.00	1,449,508.61	-1,449,508.61	0.00	0.00	0.00	0.00	0.00
22 Jul 04	FNMA DISC NT 07-22-2004 SEDOL	-4,700,000.00	4,699,848.56	-4,699,848.56	0.00	0.00	0.00	0.00	0.00
22 Jul 04	B019VL3								
	21 Jul 04	-4,700,000.00	4,699,848.56	-4,699,848.56	0.00	0.00	0.00	0.00	0.00
06 Aug 04	FNMA DISC NT 08-06-2004 CUSIP	-1,450,000.00	1,448,574.97	-1,448,574.97	0.00	0.00	0.00	0.00	0.00
06 Aug 04	313588A96								
	07 Jul 04	-1,450,000.00	1,448,574.97	-1,448,574.97	0.00	0.00	0.00	0.00	0.00
12 Aug 04	FNMA DISC NT 08-12-2004 CUSIP:	-1,775,000.00	1,773,269.87	-1,773,269.87	0.00	0.00	0.00	0.00	0.00
12 Aug 04	313588B79								
	13 Jul 04	-1,775,000.00	1,773,269.87	-1,773,269.87	0.00	0.00	0.00	0.00	0.00
<b>Total United States</b>			<b>1,229,379,037.61</b>	<b>-1,229,379,037.53</b>	<b>0.08</b>	<b>0.00</b>	<b>0.00</b>	<b>0.08</b>	<b>0.00</b>
<b>Total S/T translation gain/loss for cash and cash equivalent</b>							<b>0.00</b>		
<b>Total L/T translation gain/loss for cash and cash equivalent</b>							<b>0.00</b>		
<b>Total realized gains for cash and cash equivalents</b>					<b>6,183.35</b>	<b>0.00</b>	<b>0.00</b>	<b>6,183.35</b>	<b>0.00</b>
<b>Total realized losses for cash and cash equivalents</b>					<b>-6,183.27</b>	<b>0.00</b>	<b>0.00</b>	<b>-6,183.27</b>	<b>0.00</b>
<b>Total Cash and Cash Equivalents</b>			<b>1,229,379,037.61</b>	<b>-1,229,379,037.53</b>	<b>0.08</b>	<b>0.00</b>	<b>0.00</b>	<b>0.08</b>	<b>0.00</b>
<b>Total Maturities</b>			<b>1,229,379,037.61</b>	<b>-1,229,379,037.53</b>	<b>0.08</b>	<b>0.00</b>	<b>0.00</b>	<b>0.08</b>	<b>0.00</b>

Sheet 13-R

# AR3 Additional Checks

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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## ◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
Total Short Term Gain Proceeds			379,740,086.56						
Total Short Term Loss Proceeds			372,252,645.56						
Total Long Term Gain Proceeds			0.00						
Total Long Term Loss Proceeds			1,483,441.74						
Total Undetermined Tax Lot Proceeds			33,573,117.78						
Additional Short Term Proceeds from Zero G/L Transactions			1,158,786,954.38						
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			1,910,781,686.50						
Total Long Term Proceeds			1,483,441.74						
Total S/T translation gain/loss							198,515.48		
Total L/T translation gain/loss							0.00		
Total realized gains					4,830,569.59	2,102,675.71	1,645,321.53	6,471,488.65	2,102,675.71
Total realized losses					-4,690,771.41	-1,896,645.22	-1,446,806.05	-6,133,174.99	-1,896,645.22
Total realized gain/loss			1,945,838,246.02	-1,945,293,901.87	139,798.18	206,030.49	198,515.48	338,313.66	206,030.49

LETTER FOR DORIS DUKE CHARITABLE FOUNDATION  
13-7043679  
DD-BLACK ROCK CORE 17-19695  
17-19695



\*OBN656U000416608220040000-001\*



Northern Trust

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

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

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

I.D. NUMBER: 13-7043679

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

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

I N C O M E

U.S. GOVERNMENT INTEREST .....	384,914.
FOREIGN INTEREST INCOME .....	432,716.
OTHER INTEREST INCOME .....	2,131,785.
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:	
QUALIFIED .....	NONE
TOTAL FOR YEAR .....	4,291.
DIVIDEND INCOME:	
QUALIFIED .....	NONE
TOTAL FOR YEAR .....	81,520.

D E D U C T I O N S

INTEREST EXPENSE .....	1,152.
------------------------	--------

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

stml<sup>3</sup>B-R<sup>+</sup>



Northern Trust

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

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION  
ATTN: STEPHANIE HAUGE  
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I N C O M E

U.S. GOVERNMENT INTEREST .....	384,914.
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TOTAL FOR YEAR .....	4,291.
DIVIDEND INCOME:	
QUALIFIED .....	NONE
TOTAL FOR YEAR .....	81,520.

D E D U C T I O N S

INTEREST EXPENSE .....	1,152.
------------------------	--------

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

Stmt 3-12<sup>+</sup>

# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

Page 1 of 12

## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Realized gain/loss				
			Market	Long Term	Translation	Total	
			Short Term	Long Term	Translation	Short Term	Long Term
<i>Purchases</i>							
<b>Fixed income</b>							
<b>Fixed income derivatives - options</b>							
United States - USD	-1,043.65	6,034.52	4,990.87	0.00	0.00	4,990.87	0.00
<b>Total fixed income derivatives - options</b>	<b>-1,043.65</b>	<b>6,034.52</b>	<b>4,990.87</b>	<b>0.00</b>	<b>0.00</b>	<b>4,990.87</b>	<b>0.00</b>
<b>Government mortgage backed securities</b>							
United States - USD	-42,339,465.63	42,300,051.43	-39,414.20	0.00	0.00	-39,414.20	0.00
<b>Total government mortgage backed securities</b>	<b>-42,339,465.63</b>	<b>42,300,051.43</b>	<b>-39,414.20</b>	<b>0.00</b>	<b>0.00</b>	<b>-39,414.20</b>	<b>0.00</b>
Total S/T translation gain/loss for fixed income					0.00		
Total L/T translation gain/loss for fixed income					0.00		
Total realized gains for fixed income			34,229.08	0.00	0.00	34,229.08	0.00
Total realized losses for fixed income			-68,652.41	0.00	0.00	-68,652.41	0.00
<b>Total Fixed Income</b>	<b>-42,340,509.28</b>	<b>42,306,085.95</b>	<b>-34,423.33</b>	<b>0.00</b>	<b>0.00</b>	<b>-34,423.33</b>	<b>0.00</b>
<b>Total Purchases</b>	<b>-42,340,509.28</b>	<b>42,306,085.95</b>	<b>-34,423.33</b>	<b>0.00</b>	<b>0.00</b>	<b>-34,423.33</b>	<b>0.00</b>
<i>Sales</i>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
United States - USD	784,509.38	-798,124.22	-13,614.84	0.00	0.00	-13,614.84	0.00
<b>Total asset backed securities</b>	<b>784,509.38</b>	<b>-798,124.22</b>	<b>-13,614.84</b>	<b>0.00</b>	<b>0.00</b>	<b>-13,614.84</b>	<b>0.00</b>
<b>Commercial mortgage-backed</b>							
United States - USD	1,679,542.05	-1,682,805.46	-3,263.41	0.00	0.00	-3,263.41	0.00
<b>Total commercial mortgage-backed</b>	<b>1,679,542.05</b>	<b>-1,682,805.46</b>	<b>-3,263.41</b>	<b>0.00</b>	<b>0.00</b>	<b>-3,263.41</b>	<b>0.00</b>

Corporate bonds

Northern Trust

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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## Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>								
<b>Fixed income</b>								
<b>Corporate bonds</b>								
Canada - USD	320,433.20	-303,959.70	16,473.50	0.00	0.00	16,473.50	0.00	
Netherlands - USD	320,826.60	-316,852.60	1,974.00	0.00	0.00	1,974.00	0.00	
United Kingdom - USD	1,350,054.50	-1,371,393.35	-21,338.85	0.00	0.00	-21,338.85	0.00	
United States - USD	22,897,616.47	-22,968,838.99	-71,222.52	0.00	0.00	-71,222.52	0.00	
<b>Total corporate bonds</b>	<b>24,888,930.77</b>	<b>-24,963,044.64</b>	<b>-74,113.87</b>	<b>0.00</b>	<b>0.00</b>	<b>-74,113.87</b>	<b>0.00</b>	
<b>Fixed income derivatives - options</b>								
United States - USD	13,148.33	-6,422.35	6,725.98	0.00	0.00	6,725.98	0.00	
<b>Total fixed income derivatives - options</b>	<b>13,148.33</b>	<b>-6,422.35</b>	<b>6,725.98</b>	<b>0.00</b>	<b>0.00</b>	<b>6,725.98</b>	<b>0.00</b>	
<b>Government agencies</b>								
Canada - USD	102,495.50	-106,731.55	-4,236.05	0.00	0.00	-4,236.05	0.00	
United States - USD	21,245,604.42	-21,287,958.02	-35,041.13	-7,312.47	0.00	-35,041.13	-7,312.47	
<b>Total government agencies</b>	<b>21,348,099.92</b>	<b>-21,394,689.57</b>	<b>-39,277.18</b>	<b>-7,312.47</b>	<b>0.00</b>	<b>-39,277.18</b>	<b>-7,312.47</b>	
<b>Government bonds</b>								
Canada - CAD	2,294,492.68	2,268,801.00	-39,087.16	0.00	54,776.84	25,691.68	0.00	
France - EUR	1,259,405.15	1,113,091.12	33,697.14	0.00	112,516.89	146,314.03	0.00	
Germany - EUR	15,919,153.57	-15,695,986.43	121,210.10	0.00	101,957.04	223,167.14	0.00	
Mexico - USD	413,511.50	-422,250.00	-8,738.50	0.00	0.00	-8,738.50	0.00	
Spain - EUR	4,763,708.66	-4,845,801.65	-82,092.99	0.00	-88,725.06	-82,092.99	0.00	
United Kingdom - GBP	1,403,856.00	-1,441,263.06	-37,407.06	0.00	-14,392.26	-37,407.06	0.00	
United States - USD	392,141,184.29	392,281,323.40	140,139.11	0.00	0.00	-140,139.11	0.00	

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>								
<b>Fixed income</b>								
Total government bonds	418,195,311.85	-418,068,516.66	-49,440.26	0.00	176,235.45		126,795.19	0.00
<b>Government mortgage backed securities</b>								
United States - USD	277,617,801.04	-277,361,785.13	256,015.91	0.00	0.00		256,015.91	0.00
Total government mortgage backed securities	277,617,801.04	-277,361,785.13	256,015.91	0.00	0.00		256,015.91	0.00
<b>Index linked government bonds</b>								
United States - USD	851,957.65	-840,311.82	11,645.83	0.00	0.00		11,645.83	0.00
Total index linked government bonds	851,957.65	-840,311.82	11,645.83	0.00	0.00		11,645.83	0.00
<b>Municipal/provincial bonds</b>								
Canada - USD	435,246.10	-426,987.30	8,258.80	0.00	0.00		8,258.80	0.00
United States - USD	1,511,568.95	-1,516,300.80	-4,731.85	0.00	0.00		-4,731.85	0.00
Total municipal/provincial bonds	1,946,815.05	-1,943,288.10	3,526.95	0.00	0.00		3,526.95	0.00
<b>Non-government backed c.m.o.s</b>								
United States - USD	350,685.44	-350,401.98	283.46	0.00	0.00		283.46	0.00
Total non-government backed c m o s	350,685.44	-350,401.98	283.46	0.00	0.00		283.46	0.00
Total S/T translation gain/loss for fixed income					176,235.45			
Total L/T translation gain/loss for fixed income					0.00			
Total realized gains for fixed income			2,140,440.02	0.00	485,630.21		2,622,561.00	0.00
Total realized losses for fixed income			-2,041,951.45	-7,312.47	-309,394.76		-2,347,836.98	-7,312.47
Total Fixed Income	747,676,801.48	-747,409,389.93	98,488.57	-7,312.47	176,235.45		274,724.02	-7,312.47
<b>Cash and cash equivalents</b>								
<b>Short term bills and notes</b>								

Northern Trust

\*Generated by Northern Trust from reviewed periodic data on 16 Apr 05

*Stuart B-R*

**Tax Package**

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

Page 4 of 12

◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>								
Cash and cash equivalents								
Short term bills and notes								
United States - USD	7,506,138.81	-7,503,826.59	2,312.22	0.00	0.00		2,312.22	0.00
<b>Total short term bills and notes</b>	<b>7,506,138.81</b>	<b>-7,503,826.59</b>	<b>2,312.22</b>	<b>0.00</b>	<b>0.00</b>		<b>2,312.22</b>	<b>0.00</b>
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			2,312.22	0.00	0.00		2,312.22	0.00
Total realized losses for cash and cash equivalents			0.00	0.00	0.00		0.00	0.00
<b>Total Cash and Cash Equivalents</b>	<b>7,506,138.81</b>	<b>-7,503,826.59</b>	<b>2,312.22</b>	<b>0.00</b>	<b>0.00</b>		<b>2,312.22</b>	<b>0.00</b>
<b>Total Sales</b>	<b>755,182,940.29</b>	<b>-754,913,216.52</b>	<b>100,800.79</b>	<b>-7,312.47</b>	<b>176,235.45</b>		<b>277,036.24</b>	<b>-7,312.47</b>
<i>Mark-to-Markets</i>								
Futures								
Futures								
Euro - EUR	28,248.90	0.00	11,299.52	16,949.38	0.00		11,299.52	16,949.38
United States dollar - USD	331,428.76	0.00	132,571.54	198,857.22	0.00		132,571.54	198,857.22
<b>Total futures</b>	<b>359,677.66</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>	<b>0.00</b>		<b>143,871.06</b>	<b>215,806.60</b>
Total S/T translation gain/loss for futures					0.00			
Total L/T translation gain/loss for futures					0.00			
Total realized gains for futures			1,401,621.53	2,102,432.23	0.00		1,401,621.53	2,102,432.23
Total realized losses for futures			-1,257,750.47	-1,886,625.63	0.00		-1,257,750.47	-1,886,625.63
<b>Total Futures</b>	<b>359,677.66</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>	<b>0.00</b>		<b>143,871.06</b>	<b>215,806.60</b>
<b>Total Mark-to-Markets</b>	<b>359,677.66</b>	<b>0.00</b>	<b>143,871.06</b>	<b>215,806.60</b>	<b>0.00</b>		<b>143,871.06</b>	<b>215,806.60</b>

*Future Commissions*

Northern Trust

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

Page 5 of 12

## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Commissions</i>								
<b>Futures</b>								
<b>Futures</b>								
Euro EUR	-126.57	0.00	-50.65	-75.92	0.00	-50.65	-75.92	
United States dollar - USD	-3,979.53	0.00	-1,591.81	-2,387.72	0.00	-1,591.81	-2,387.72	
<b>Total futures</b>	<b>-4,106.10</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>	
Total S/T translation gain/loss for futures					0.00			
Total L/T translation gain/loss for futures					0.00			
Total realized gains for futures			162.32	243.48	0.00	162.32	243.48	
Total realized losses for futures			-1,804.78	-2,707.12	0.00	-1,804.78	-2,707.12	
<b>Total Futures</b>	<b>-4,106.10</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>	
<b>Total Future Commissions</b>	<b>-4,106.10</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>	<b>0.00</b>	<b>-1,642.46</b>	<b>-2,463.64</b>	
<i>Principal Paydowns</i>								
<b>Fixed income</b>								
<b>Commercial mortgage-backed</b>								
United States - USD	8,397.44	-8,980.81	-583.37	0.00	0.00	-583.37	0.00	
<b>Total commercial mortgage-backed</b>	<b>8,397.44</b>	<b>-8,980.81</b>	<b>-583.37</b>	<b>0.00</b>	<b>0.00</b>	<b>-583.37</b>	<b>0.00</b>	
<b>Government mortgage backed securities</b>								
United States - USD	3,015,722.49	-3,084,040.88	-68,318.39	0.00	0.00	-68,318.39	0.00	
<b>Total government mortgage backed securities</b>	<b>3,015,722.49</b>	<b>-3,084,040.88</b>	<b>-68,318.39</b>	<b>0.00</b>	<b>0.00</b>	<b>-68,318.39</b>	<b>0.00</b>	
<b>Non-government backed c.m.o.s</b>								
United States USD	134,193.51	-134,216.62	-23.11	0.00	0.00	-23.11	0.00	
<b>Total non-government backed c.m.o.s</b>	<b>134,193.51</b>	<b>-134,216.62</b>	<b>-23.11</b>	<b>0.00</b>	<b>0.00</b>	<b>-23.11</b>	<b>0.00</b>	

Northern Trust

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Principal Paydowns</i>								
Total S/T translation gain/loss for fixed income						0.00		
Total L/T translation gain/loss for fixed income						0.00		
Total realized gains for fixed income			11,714.42	0.00	0.00		11,714.42	0.00
Total realized losses for fixed income			-80,639.29	0.00	0.00		-80,639.29	0.00
Total Fixed Income	3,158,313.44	-3,227,238.31	-68,924.87	0.00	0.00		-68,924.87	0.00
Total Principal Paydowns	3,158,313.44	-3,227,238.31	-68,924.87	0.00	0.00		-68,924.87	0.00
<i>Future Receipts</i>								
<i>Fixed income</i>								
<i>Fixed income derivatives - futures</i>								
Germany - EUR	-2,515,482.23	2,515,482.23	0.00	0.00	0.00		0.00	0.00
United States - USD	-82,314,234.46	82,545,966.89	231,732.43	0.00	0.00		231,732.43	0.00
Total fixed income derivatives - futures	-84,829,716.69	85,061,449.12	231,732.43	0.00	0.00		231,732.43	0.00
Total S/T translation gain/loss for fixed income						0.00		
Total L/T translation gain/loss for fixed income						0.00		
Total realized gains for fixed income			583,219.72	0.00	0.00		583,219.72	0.00
Total realized losses for fixed income			-351,487.29	0.00	0.00		-351,487.29	0.00
Total Fixed Income	-84,829,716.69	85,061,449.12	231,732.43	0.00	0.00		231,732.43	0.00
<i>Derivative offsets</i>								
<i>Cash and cash equivalent futures</i>								
United States - USD	-7,724,218.50	7,709,800.00	-14,418.50	0.00	0.00		-14,418.50	0.00
Total cash and cash equivalent futures	-7,724,218.50	7,709,800.00	-14,418.50	0.00	0.00		-14,418.50	0.00
<i>Fixed income futures</i>								
Germany - EUR	-2,619,490.14	2,515,482.23	-29,269.95	0.00	-74,737.66		-104,007.91	0.00

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Receipts</i>								
<b>Derivative offsets</b>								
<b>Fixed income futures</b>								
United States - USD	-88,345,859.49	88,274,921.97	-70,937.52	0.00	0.00	-70,937.52	0.00	
<b>Total fixed income futures</b>	<b>-90,965,349.63</b>	<b>90,790,404.20</b>	<b>-100,207.47</b>	<b>0.00</b>	<b>-74,737.96</b>	<b>-174,945.43</b>	<b>0.00</b>	
Total S/T translation gain/loss for derivative offsets					-74,737.96			
Total L/T translation gain/loss for derivative offsets					0.00			
Total realized gains for derivative offsets			92,228.38	0.00	446.62	92,228.38	0.00	
Total realized losses for derivative offsets			-206,854.35	0.00	-75,184.58	-281,592.31	0.00	
<b>Total Derivative Offsets</b>	<b>-98,689,568.13</b>	<b>98,500,204.20</b>	<b>-114,625.97</b>	<b>0.00</b>	<b>-74,737.96</b>	<b>-189,363.93</b>	<b>0.00</b>	
<b>Cash and cash equivalents</b>								
<b>Cash &amp; cash equivalent deriv. - futures</b>								
United States - USD	-7,709,800.00	7,709,800.00	0.00	0.00	0.00	0.00	0.00	
<b>Total cash &amp; cash equivalent deriv. - futures</b>	<b>-7,709,800.00</b>	<b>7,709,800.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
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			0.00	0.00	0.00	0.00	0.00	
Total realized losses for cash and cash equivalents			0.00	0.00	0.00	0.00	0.00	
<b>Total Cash and Cash Equivalents</b>	<b>-7,709,800.00</b>	<b>7,709,800.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Total Future Receipts</b>	<b>-191,229,084.82</b>	<b>191,271,453.32</b>	<b>117,106.46</b>	<b>0.00</b>	<b>-74,737.96</b>	<b>42,368.50</b>	<b>0.00</b>	
<i>Future Deliveries</i>								
<b>Fixed income</b>								
<b>Fixed income derivatives - futures</b>								
Germany - EUR	2,619,490.14	-2,515,482.23	29,269.95	0.00	74,737.96	104,007.91	0.00	

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

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## Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>								
<b>Fixed income</b>								
<b>Fixed income derivatives - futures</b>								
United States - USD	88,345,859.49	-88,274,921.97	70,937.52	0.00	0.00	70,937.52	0.00	
<b>Total fixed income derivatives - futures</b>	<b>90,965,349.63</b>	<b>-90,790,404.20</b>	<b>100,207.47</b>	<b>0.00</b>	<b>74,737.96</b>	<b>174,945.43</b>	<b>0.00</b>	
Total S/T translation gain/loss for fixed income					74,737.96			
Total L/T translation gain/loss for fixed income					0.00			
Total realized gains for fixed income			186,504.35	0.00	75,184.58	261,242.31	0.00	
Total realized losses for fixed income			-86,296.88	0.00	-446.62	-86,296.88	0.00	
<b>Total Fixed Income</b>	<b>90,965,349.63</b>	<b>-90,790,404.20</b>	<b>100,207.47</b>	<b>0.00</b>	<b>74,737.96</b>	<b>174,945.43</b>	<b>0.00</b>	
<b>Derivative offsets</b>								
<b>Cash and cash equivalent futures</b>								
United States - USD	7,709,800.00	-7,709,800.00	0.00	0.00	0.00	0.00	0.00	
<b>Total cash and cash equivalent futures</b>	<b>7,709,800.00</b>	<b>-7,709,800.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Fixed income futures</b>								
Germany - EUR	2,515,482.23	-2,515,482.23	0.00	0.00	0.00	0.00	0.00	
United States - USD	82,314,234.46	-82,545,966.89	-231,732.43	0.00	0.00	-231,732.43	0.00	
<b>Total fixed income futures</b>	<b>84,829,716.69</b>	<b>-85,061,449.12</b>	<b>-231,732.43</b>	<b>0.00</b>	<b>0.00</b>	<b>-231,732.43</b>	<b>0.00</b>	
Total S/T translation gain/loss for derivative offsets					0.00			
Total L/T translation gain/loss for derivative offsets					0.00			
Total realized gains for derivative offsets			351,487.29	0.00	0.00	351,487.29	0.00	
Total realized losses for derivative offsets			-583,219.72	0.00	0.00	-583,219.72	0.00	
<b>Total Derivative Offsets</b>	<b>92,539,516.69</b>	<b>-92,771,249.12</b>	<b>-231,732.43</b>	<b>0.00</b>	<b>0.00</b>	<b>-231,732.43</b>	<b>0.00</b>	
<b>Cash and cash equivalents</b>								

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Future Deliveries</i>								
Cash and cash equivalents								
Cash & cash equivalent deriv. - futures								
United States - USD	7,724,218.50	-7,709,800.00	14,418.50	0.00	0.00		14,418.50	0.00
<b>Total cash &amp; cash equivalent deriv. - futures</b>	<b>7,724,218.50</b>	<b>-7,709,800.00</b>	<b>14,418.50</b>	<b>0.00</b>	<b>0.00</b>		<b>14,418.50</b>	<b>0.00</b>
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			20,350.00	0.00	0.00		20,350.00	0.00
Total realized losses for cash and cash equivalents			-5,931.50	0.00	0.00		-5,931.50	0.00
<b>Total Cash and Cash Equivalents</b>	<b>7,724,218.50</b>	<b>-7,709,800.00</b>	<b>14,418.50</b>	<b>0.00</b>	<b>0.00</b>		<b>14,418.50</b>	<b>0.00</b>
<b>Total Future Deliveries</b>	<b>191,229,084.82</b>	<b>-191,271,453.32</b>	<b>-117,106.46</b>	<b>0.00</b>	<b>74,737.96</b>		<b>-42,368.50</b>	<b>0.00</b>
<i>Capital Changes</i>								
Fixed income								
Corporate bonds								
United States - USD	80,612.37	-80,495.46	116.91	0.00	0.00		116.91	0.00
<b>Total corporate bonds</b>	<b>80,612.37</b>	<b>-80,495.46</b>	<b>116.91</b>	<b>0.00</b>	<b>0.00</b>		<b>116.91</b>	<b>0.00</b>
Total S/T translation gain/loss for fixed income					0.00			
Total L/T translation gain/loss for fixed income					0.00			
Total realized gains for fixed income			116.91	0.00	0.00		116.91	0.00
Total realized losses for fixed income			0.00	0.00	0.00		0.00	0.00
<b>Total Fixed Income</b>	<b>80,612.37</b>	<b>-80,495.46</b>	<b>116.91</b>	<b>0.00</b>	<b>0.00</b>		<b>116.91</b>	<b>0.00</b>
<b>Total Capital Changes</b>	<b>80,612.37</b>	<b>-80,495.46</b>	<b>116.91</b>	<b>0.00</b>	<b>0.00</b>		<b>116.91</b>	<b>0.00</b>

## Foreign Exchange

Foreign exchange

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

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## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>								
<b>Foreign exchange</b>								
<b>Foreign exchange</b>								
British pound sterling sales - GBP	-4,372,872.26	4,349,200.94	0.00	0.00	-23,671.32	-23,671.32		0.00
Canadian dollar sales - CAD	-5,349,762.26	5,305,387.36	0.00	0.00	-44,374.90	-44,374.90		0.00
Euro sales - EUR	-45,477,477.61	45,406,467.43	0.00	0.00	71,010.18	-71,010.18		0.00
United States dollar sales - USD	-45,037,811.07	45,037,811.07	0.00	0.00	0.00	0.00		0.00
British pound sterling purchases - GBP	4,379,558.25	-4,363,430.58	0.00	0.00	16,127.67	16,127.67		0.00
Canadian dollar purchases - CAD	5,352,031.62	-5,322,846.26	0.00	0.00	29,185.36	29,185.36		0.00
Euro purchases - EUR	35,358,022.83	-35,351,534.23	0.00	0.00	6,488.60	6,488.60		0.00
United States dollar purchases - USD	55,061,055.73	-55,061,055.73	0.00	0.00	0.00	0.00		0.00
<b>Total foreign exchange</b>	<b>-87,254.77</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-87,254.77</b>	<b>-87,254.77</b>		<b>0.00</b>
Total S/T translation gain/loss for foreign exchange					-87,254.77			
Total L/T translation gain/loss for foreign exchange					0.00			
Total realized gains for foreign exchange			0.00	0.00	916,512.80	916,512.80		0.00
Total realized losses for foreign exchange			0.00	0.00	-1,003,767.57	-1,003,767.57		0.00
<b>Total Foreign exchange</b>	<b>-87,254.77</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-87,254.77</b>	<b>-87,254.77</b>		<b>0.00</b>
<b>Total Foreign Exchange</b>	<b>-87,254.77</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-87,254.77</b>	<b>-87,254.77</b>		<b>0.00</b>

## *Gain/Loss on Cash Disbursements*

### Gain/loss on cash disbursements

### Gain/loss on cash disbursements

British pound sterling - GBP	5,647.91	0.00	0.00	0.00	5,647.91	5,647.91		0.00
Canadian dollar - CAD	24,978.04	0.00	0.00	0.00	-24,978.04	-24,978.04		0.00
Euro - EUR	128,864.93	0.00	0.00	0.00	128,864.93	128,864.93		0.00

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**Tax Package**

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Market		Realized gain/loss		Total	
			Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>								
<i>Gain/loss on cash disbursements</i>								
Total gain/loss on cash disbursements	109,534.80	0.00	0.00	0.00	109,534.80	109,534.80	0.00	0.00
Total S/T translation gain/loss for gain/loss on cash disbursements					109,534.80			
Total L/T translation gain/loss for gain/loss on cash disbursements					0.00			
Total realized gains for gain/loss on cash disbursements			0.00	0.00	167,547.32	167,547.32	0.00	0.00
Total realized losses for gain/loss on cash disbursements			0.00	0.00	-58,012.52	-58,012.52	0.00	0.00
Total Gain/Loss on Cash Disbursements	109,534.80	0.00	0.00	0.00	109,534.80	109,534.80	0.00	0.00
Total Gain/Loss on Cash Disbursements	109,534.80	0.00	0.00	0.00	109,534.80	109,534.80	0.00	0.00
<i>Maturities</i>								
<i>Cash and cash equivalents</i>								
<i>Short term bills and notes</i>								
United States USD	1,229,379,037.61	-1,229,379,037.53	0.08	0.00	0.00	0.08	0.00	0.00
Total short term bills and notes	1,229,379,037.61	-1,229,379,037.53	0.08	0.00	0.00	0.08	0.00	0.00
Total S/T translation gain/loss for cash and cash equivalents					0.00			
Total L/T translation gain/loss for cash and cash equivalents					0.00			
Total realized gains for cash and cash equivalents			6,183.35	0.00	0.00	6,183.35	0.00	0.00
Total realized losses for cash and cash equivalents			-6,183.27	0.00	0.00	-6,183.27	0.00	0.00
Total Cash and Cash Equivalents	1,229,379,037.61	-1,229,379,037.53	0.08	0.00	0.00	0.08	0.00	0.00
Total Maturities	1,229,379,037.61	-1,229,379,037.53	0.08	0.00	0.00	0.08	0.00	0.00

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# Tax Package

01 Jan 04 - 31 Dec 04

Account number DDF02

DD - BLACKROCK CORE

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## ◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Realized gain/loss			Total	
			Short Term	Long Term	Translation	Short Term	Long Term
Total Short Term Gain Proceeds	379,740,086.56						
Total Short Term Loss Proceeds	372,252,645.56						
Total Long Term Gain Proceeds	0.00						
Total Long Term Loss Proceeds	1,483,441.74						
Total Undetermined Tax Loss Proceed	33,573,117.78						
Additional Short Term Proceeds from Zero G/L Transactions	1,158,788,954.38						
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	1,910,781,686.50						
Total Long Term Proceeds	1,483,441.74						
Total S/T translation gain/loss					198,515.48		
Total L/T translation gain/loss					0.00		
Total realized gains			4,830,569.59	2,102,675.71	1,645,321.53	6,471,488.65	2,102,675.71
Total realized losses			-4,690,771.41	-1,896,645.22	-1,446,606.05	-6,133,174.99	-1,896,645.22
Total realized gain/loss	1,945,838,246.02	-1,945,293,901.87	139,798.18	206,030.49	198,515.48	338,313.66	206,030.49

544,344.15

# Tax Package

Account number DDF02  
DD - BLACKROCK CORE

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## ◆ Fixed Income Amortization - Taxable

Message No information found for request

User Selection

Account number = DDF02  
From date = 2004-01-01  
Reporting type = Periodic Reporting  
Through date = 2004-12-31

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Northern Trust

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

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

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

I.D. NUMBER: 13-7043679

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

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

I N C O M E

U.S. GOVERNMENT INTEREST .....	384,914.
FOREIGN INTEREST INCOME .....	432,716.
OTHER INTEREST INCOME .....	2,131,785.
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:	
QUALIFIED .....	NONE
TOTAL FOR YEAR .....	4,291.
DIVIDEND INCOME:	
QUALIFIED .....	NONE
TOTAL FOR YEAR .....	81,520.

D E D U C T I O N S

INTEREST EXPENSE .....	1,152.
------------------------	--------

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